

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-December-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future	Mar 2012 CAAN	Future	100,000	0.3576	0.3997	0.0000	0.0000	0	0.00		
			<u>100,000</u>					<u>0.00</u>	<u>0.00</u>	<u>100 000.00</u>	<u>68 600 000.00</u>
		<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	100 000.00	68 600 000.00
Future	Mar 2012 CAAO	Future	100,000	0.1023	0.0834	0.0000	0.0000	0	0.00		
			<u>100,000</u>					<u>0.00</u>	<u>0.00</u>	<u>100 000.00</u>	<u>13 250 000.00</u>
		<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	100 000.00	13 250 000.00
Future	Jan 2012 CAAS	Future	12,500	0.1475	0.1671	0.0000	0.0000	0	0.00		
			<u>12,500</u>					<u>0.00</u>	<u>0.00</u>	<u>12 500.00</u>	<u>740 000.00</u>
		<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12 500.00	740 000.00
Future	Feb 2012 CAAT	Future	12,500	0.1163	0.1274	0.0000	0.0000	0	0.00		
			<u>12,500</u>					<u>0.00</u>	<u>0.00</u>	<u>12 500.00</u>	<u>650 000.00</u>
		<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12 500.00	650 000.00
Future	Jan 2012 CAAU	Future	19,481	0.0409	0.0303	0.0000	0.0000	0	0.00		
			<u>19,481</u>					<u>0.00</u>	<u>0.00</u>	<u>19 481.00</u>	<u>1 605 234.40</u>
		<b>Total</b>	<b>19,481</b>					<b>0.00</b>	<b>0.00</b>	19 481.00	1 605 234.40
Future	Feb 2012 CAAV	Future	12,987	0.0738	0.0599	0.0000	0.0000	0	0.00		
			<u>12,987</u>					<u>0.00</u>	<u>0.00</u>	<u>12 987.00</u>	<u>1 464 933.60</u>
		<b>Total</b>	<b>12,987</b>					<b>0.00</b>	<b>0.00</b>	12 987.00	1 464 933.60
Future	Mar 2012 ZAAD	Future	28,248	8.2487	8.2861	0.0000	0.0000	380	3,155,900.00		
	Jun 2012 ZAAD	Future	6,933	8.2856	8.3230	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,098	8.3216	8.3582	0.0000	0.0000	0	0.00		
			<u>37,279</u>					<u>380.00</u>	<u>3,155,900.00</u>	<u>1 399 235.00</u>	<u>9 486 364 137.10</u>
		<b>Total</b>	<b>37,279</b>					<b>380.00</b>	<b>3,155,900.00</b>	1 399 435.00	9 486 430 261.10
Future	Mar 2012 ZACA	Future	10	8.0087	8.0807	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>20 950.00</u>	<u>149 093 034.50</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	20 950.00	149 093 034.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Mar 2012	ZAEU	Future	21,397	10.6023	10.7072	10.6350	10.6350	100	1,063,500.00		
Jun 2012	ZAEU	Future	14,005	10.7544	10.8604	10.8180	10.8180	6	64,908.00		
Sep 2012	ZAEU	Future	200	10.9006	11.0078	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.3388	11.4582	0.0000	0.0000	0	0.00		
			<u>36,102</u>					<u>106.00</u>	<u>1,128,408.00</u>	<u>1 938 503.00</u>	<u>21 441 848 372.10</u>
<b>Option</b>											
Mar 2012	ZAEU	10.30 Put	10,200	187.0000	153.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	452.0000	389.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	196.0000	230.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	96.0000	113.0000	0.0000	0.0000	0	0.00		
			<u>27,200</u>					<u>0.00</u>	<u>0.00</u>	<u>378 254.00</u>	<u>128 866 693.80</u>
		<b>Total</b>	<b>63,302</b>					<b>106.00</b>	<b>1,128,408.00</b>	<b>2 316 757.00</b>	<b>21 570 715 065.90</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	253	8.7290	8.8000	0.0000	0.0000	0	0.00		
			<u>253</u>					<u>0.00</u>	<u>0.00</u>	<u>17 790.00</u>	<u>147 297 618.30</u>
		<b>Total</b>	<b>253</b>					<b>0.00</b>	<b>0.00</b>	<b>17 790.00</b>	<b>147 297 618.30</b>
<b>Future</b>											
Mar 2012	ZAGB	Future	10,690	12.6335	12.7668	12.7060	12.7000	164	2,081,472.00		
Jun 2012	ZAGB	Future	2,980	12.7843	12.9181	0.0000	0.0000	0	0.00		
			<u>13,670</u>					<u>164.00</u>	<u>2,081,472.00</u>	<u>1 529 332.00</u>	<u>18 643 986 531.40</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	22.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	118.0000	94.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	130.0000	103.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	354.0000	292.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	317.0000	370.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	150.0000	177.0000	0.0000	0.0000	0	0.00		
			<u>25,536</u>					<u>0.00</u>	<u>0.00</u>	<u>172 574.00</u>	<u>91 915 666.90</u>
		<b>Total</b>	<b>39,206</b>					<b>164.00</b>	<b>2,081,472.00</b>	<b>1 701 906.00</b>	<b>18 735 902 198.30</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	4,421	0.1059	0.1067	0.0000	0.0000	0	0.00		
			<u>4,421</u>					<u>0.00</u>	<u>0.00</u>	<u>105 240.00</u>	<u>956 305 262.90</u>
		<b>Total</b>	<b>4,421</b>					<b>0.00</b>	<b>0.00</b>	<b>105 240.00</b>	<b>956 305 262.90</b>
<b>Future</b>											
Mar 2012	ZAUM	Future	801	8.1960	8.2861	0.0000	0.0000	0	0.00		
			<u>801</u>					<u>0.00</u>	<u>0.00</u>	<u>9 374.00</u>	<u>6 844 475 490.00</u>
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	32853.0000	37584.0000	0.0000	0.0000	0	0.00		

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			80					0.00	0.00	206.00	6 552 866.00
		<b>Total</b>	<b>881</b>					<b>0.00</b>	<b>0.00</b>	<b>9 580.00</b>	<b>6 851 028 356.00</b>

**Future**

Mar 2012	ZAUS	Future	234,298	8.1960	8.2861	8.2860	8.1950	18,179	148,320,669.60		
Jun 2012	ZAUS	Future	27,118	8.3019	8.3924	8.3405	8.3122	4,107	34,251,743.50		
Sep 2012	ZAUS	Future	6,456	8.4000	8.4906	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.7949	8.8847	0.0000	0.0000	0	0.00		
			<b>268,531</b>					<b>22,286.00</b>	<b>182,572,413.10</b>	<b>24 903 408.00</b>	<b>198 208 192 026.50</b>

**Option**

Mar 2012	ZAUS	6.50 Put	2,420	4.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	6.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	15.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1115.0000	1203.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1068.0000	1155.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	755.0000	835.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	59.0000	49.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	80.0000	68.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	138.0000	117.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	420.0000	477.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	224.0000	191.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	249.0000	213.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	4,620	309.0000	354.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	428.0000	378.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	258.0000	296.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	496.0000	443.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	532.0000	477.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	645.0000	585.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	180.0000	209.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	13,860	170.0000	197.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	4,853	161.0000	186.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	129.0000	150.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1579.0000	1667.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	390.0000	351.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	639.0000	589.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	815.0000	760.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1360.0000	1440.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1243.0000	1320.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	360.0000	329.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	778.0000	732.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	917.0000	867.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	440.0000	475.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	418.0000	451.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.00 Call	300	967.0000	1024.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	471.0000	438.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	584.0000	623.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	587.0000	551.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	719.0000	759.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2043.0000	2098.0000	0.0000	0.0000	0	0.00		
			<u>193,210</u>					<u>0.00</u>	<u>0.00</u>	<u>2 916 373.00</u>	<u>1 571 731 950.84</u>
	<b>Total</b>		<b>461,741</b>					<b>22,286.00</b>	<b>182,572,413.10</b>	<b>27 819 781.00</b>	<b>199 779 923 977.34</b>

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<b>Grand Total</b>	<b>864,561</b>	<b>22,936.00</b>	<b>188 938 193.10</b>	<b>34,952,925</b>	<b>268,669,953,067.84</b>
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