

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.3846	0.4351	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>
		Total	100,000					0.00	0.00	100 000.00	68 600 000.00
Future	Mar 2012 CAAO	Future	100,000	0.0948	0.0713	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>
		Total	100,000					0.00	0.00	100 000.00	13 250 000.00
Future	Jan 2012 CAAS	Future	12,500	0.1442	0.1665	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>
		Total	12,500					0.00	0.00	12 500.00	740 000.00
Future	Feb 2012 CAAT	Future	12,500	0.1141	0.1289	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>
		Total	12,500					0.00	0.00	12 500.00	650 000.00
Future	Jan 2012 CAAU	Future	19,481	0.0437	0.0296	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>
		Total	19,481					0.00	0.00	19 481.00	1 605 234.40
Future	Feb 2012 CAAV	Future	12,987	0.0721	0.0547	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>
		Total	12,987					0.00	0.00	12 987.00	1 464 933.60
Future	Mar 2012 ZAAD	Future	41,435	8.2685	8.3349	0.0000	0.0000	0	0.00		
	Jun 2012 ZAAD	Future	6,933	8.3059	8.3718	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,098	8.3437	8.4082	0.0000	0.0000	0	0.00		
			<u>50,466</u>					<u>0.00</u>	<u>0.00</u>	<u>1 385 946.00</u>	<u>9 376 400 626.60</u>
		Total	50,466					0.00	0.00	1 386 146.00	9 376 466 750.60
Future	Mar 2012 ZACA	Future	10	8.0353	8.1045	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>
		Total	10					0.00	0.00	20 950.00	149 093 034.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Mar 2012	ZAEU	Future	22,304	10.7660	10.9141	10.8300	10.7870	1,090	11,814,137.60		
Jun 2012	ZAEU	Future	14,011	10.9134	11.0623	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	200	11.0535	11.2018	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.5147	11.6622	0.0000	0.0000	0	0.00		
			<u>37,015</u>					<u>1,090.00</u>	<u>11,814,137.60</u>	<u>1 936 838.00</u>	<u>21 424 062 510.50</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	152.0000	115.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	376.0000	303.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	271.0000	330.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	138.0000	169.0000	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>
		Total	64,215					1,090.00	11,814,137.60	2 315 092.00	21 552 929 204.30
Future											
Mar 2012	ZAFR	Future	253	8.8094	8.9612	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>
		Total	253					0.00	0.00	17 790.00	147 297 618.30
Future											
Mar 2012	ZAGB	Future	10,452	12.9158	13.1030	12.9600	12.9500	196	2,566,658.00		
Jun 2012	ZAGB	Future	2,985	13.0669	13.2542	0.0000	0.0000	0	0.00		
			<u>13,437</u>					<u>196.00</u>	<u>2,566,658.00</u>	<u>1 527 731.00</u>	<u>18 623 319 384.10</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	18.0000	17.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	80.0000	57.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	89.0000	64.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	254.0000	189.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	469.0000	568.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	247.0000	301.0000	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>
		Total	38,973					196.00	2,566,658.00	1 700 305.00	18 715 235 051.00
Future											
Mar 2012	ZAJY	Future	4,421	0.1056	0.1076	0.1060	0.1060	230	2,474,800.00		
			<u>4,421</u>					<u>230.00</u>	<u>2,474,800.00</u>	<u>105 232.00</u>	<u>956 221 486.90</u>
		Total	4,421					230.00	2,474,800.00	105 232.00	956 221 486.90
Future											
Mar 2012	ZAUM	Future	736	8.2435	8.3600	8.2638	8.2638	5	4,131,900.00		
			<u>736</u>					<u>5.00</u>	<u>4,131,900.00</u>	<u>9 269.00</u>	<u>6 758 185 290.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	36736.0000	42581.0000	0.0000	0.0000	0	0.00		

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			80					0.00	0.00	206.00	6 552 866.00
		Total	816					5.00	4,131,900.00	9 475.00	6 764 738 156.00

Future

Mar 2012	ZAUS	Future	234,698	8.2435	8.3600	8.3440	8.2478	7,995	66,364,924.10		
Jun 2012	ZAUS	Future	27,118	8.3483	8.4645	8.4308	8.3450	633	5,294,746.40		
Sep 2012	ZAUS	Future	6,456	8.4453	8.5615	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.9233	9.0392	0.0000	0.0000	0	0.00		
			268,931					8,628.00	71,659,670.50	24 867 570.00	197 913 535 723.90

Option

Mar 2012	ZAUS	6.50 Put	2,420	5.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	7.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	16.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1164.0000	1276.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1117.0000	1228.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	804.0000	904.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	61.0000	44.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	81.0000	61.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	462.0000	532.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	219.0000	172.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	243.0000	194.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	4,620	347.0000	402.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	417.0000	349.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	292.0000	340.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	483.0000	412.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	518.0000	444.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	628.0000	548.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	210.0000	244.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	13,860	199.0000	232.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	4,853	189.0000	220.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	153.0000	179.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1628.0000	1740.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	379.0000	328.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	623.0000	559.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	796.0000	725.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1403.0000	1504.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1285.0000	1383.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	350.0000	305.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	761.0000	696.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	898.0000	828.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	463.0000	502.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	440.0000	477.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	998.0000	1069.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.00 Put	540	458.0000	411.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	608.0000	655.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	568.0000	515.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	752.0000	799.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2242.0000	2294.0000	0.0000	0.0000	0	0.00		
			<u>192,960</u>					<u>0.00</u>	<u>0.00</u>	<u>2 916 123.00</u>	<u>1 571 707 200.84</u>
	Total		461,891					8,628.00	71,659,670.50	27 783 693.00	199 485 242 924.74

Grand Total	878,513							10,149.00	92 647 166.10	34,900,169	268,140,481,519.84
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