

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.3813	0.3996	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	0.0928	0.0868	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	0.1557	0.1536	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	0.1210	0.1201	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	0.0363	0.0377	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	0.0668	0.0653	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	33,628	8.2916	8.3306	8.2965	8.2930	7,809	64,838,110.50		
	Jun 2012 ZAAD	Future	6,933	8.3259	8.3672	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,098	8.3628	8.4040	0.0000	0.0000	0	0.00		
			<u>42,659</u>					<u>7,809.00</u>	<u>64,838,110.50</u>	<u>1,393,755.00</u>	<u>9,441,238,737.10</u>
		Total	42,659					7,809.00	64,838,110.50	1,393,955.00	9,441,304,861.10
Future	Mar 2012 ZACA	Future	10	8.0828	8.1008	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

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Future											
Mar 2012	ZAEU	Future	22,301	10.7215	10.8295	10.7960	10.7175	10	107,633.50		
Jun 2012	ZAEU	Future	14,011	10.8724	10.9783	10.9145	10.9145	2	21,829.00		
Sep 2012	ZAEU	Future	200	11.0175	11.1183	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.5063	11.5875	0.0000	0.0000	0	0.00		
			<u>37,012</u>					<u>12.00</u>	<u>129,462.50</u>	<u>1,936,856.00</u>	<u>21,424,257,144.10</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	150.0000	129.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	383.0000	337.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	237.0000	287.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	116.0000	144.0000	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	64,212					12.00	129,462.50	2,315,110.00	21,553,123,837.90
Future											
Mar 2012	ZAFR	Future	253	8.8016	8.8635	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	10,593	12.7853	12.9642	12.8300	12.7900	142	1,818,030.00		
Jun 2012	ZAGB	Future	2,985	12.9345	13.1159	12.9500	12.9400	20	258,850.00		
			<u>13,578</u>					<u>162.00</u>	<u>2,076,880.00</u>	<u>1,528,959.00</u>	<u>18,639,253,393.90</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	20.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	94.0000	72.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	103.0000	79.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	287.0000	230.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	381.0000	487.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	185.0000	255.0000	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	39,114					162.00	2,076,880.00	1,701,533.00	18,731,169,060.80
Future											
Mar 2012	ZAJY	Future	4,421	0.1062	0.1063	0.1047	0.1047	8	83,776.00		
			<u>4,421</u>					<u>8.00</u>	<u>83,776.00</u>	<u>105,240.00</u>	<u>956,305,262.90</u>
		Total	4,421					8.00	83,776.00	105,240.00	956,305,262.90
Future											
Mar 2012	ZAUM	Future	791	8.2493	8.2789	8.2531	8.2120	55	45,186,550.00		
			<u>791</u>					<u>55.00</u>	<u>45,186,550.00</u>	<u>9,324.00</u>	<u>6,803,371,840.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	35809.0000	38150.0000	0.0000	0.0000	0	0.00		

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			80					0.00	0.00	206.00	6,552,866.00
		Total	871					55.00	45,186,550.00	9,530.00	6,809,924,706.00

Future

Mar 2012	ZAUS	Future	233,499	8.2493	8.2789	8.2886	8.2050	3,605	29,747,133.10		
Jun 2012	ZAUS	Future	27,118	8.3538	8.3838	8.3600	8.3500	45	375,800.00		
Sep 2012	ZAUS	Future	6,456	8.4525	8.4803	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.9294	8.9582	0.0000	0.0000	0	0.00		
			267,732					3,650.00	30,122,933.10	24,871,490.00	197,945,895,528.40

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	14.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1168.0000	1197.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1120.0000	1149.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	803.0000	832.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	54.0000	53.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	74.0000	72.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	455.0000	480.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	206.0000	201.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	230.0000	224.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	4,620	337.0000	360.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	400.0000	392.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	282.0000	303.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	467.0000	457.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	502.0000	491.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	612.0000	599.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	200.0000	216.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	13,860	189.0000	204.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	4,853	179.0000	194.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	144.0000	157.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1631.0000	1659.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	370.0000	360.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	613.0000	599.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	786.0000	770.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1407.0000	1431.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1288.0000	1312.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	343.0000	334.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	752.0000	739.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	889.0000	875.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	461.0000	473.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	437.0000	449.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	998.0000	1017.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.00 Put	540	452.0000	442.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	606.0000	619.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	561.0000	549.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	749.0000	764.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2245.0000	2265.0000	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		460,692					3,650.00	30,122,933.10	27,787,613.00	199,517,602,729.24

Grand Total			869,700					11,696.00	142,437,712.10	34,913,207	268,299,078,404.24
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