

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-January-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future	Mar 2012 CAAN	Future	100,000	0.3295	0.3576	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	0.1149	0.1023	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	0.1379	0.1475	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	0.1113	0.1163	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	0.0454	0.0409	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	0.0825	0.0738	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	28,248	8.3610	8.2487	8.3530	8.3530	30	250,590.00		
	Jun 2012 ZAAD	Future	6,933	8.3943	8.2856	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4281	8.3216	8.4050	8.4035	200	1,680,850.00		
			<u>37,479</u>					<u>230.00</u>	<u>1,931,440.00</u>	<u>1,399,465.00</u>	<u>9,488,295,577.10</u>
		Total	37,479					230.00	1,931,440.00	1,399,665.00	9,488,361,701.10
Future	Mar 2012 ZACA	Future	10	8.0478	8.0087	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	21,377	10.6190	10.6023	10.6392	10.6050	606	6,427,160.40		
Jun 2012	ZAEU	Future	14,005	10.7674	10.7544	10.7745	10.7630	100	1,077,057.00		
Sep 2012	ZAEU	Future	350	10.9122	10.9006	10.8930	10.8915	1,497	16,306,072.50		
Dec 2013	ZAEU	Future	500	11.3356	11.3388	0.0000	0.0000	0	0.00		
			<u>36,232</u>					<u>2,203.00</u>	<u>23,810,289.90</u>	<u>1,940,706.00</u>	<u>21,465,658,662.00</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	171.0000	187.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	431.0000	452.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	192.0000	196.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	92.0000	96.0000	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	63,432					2,203.00	23,810,289.90	2,318,960.00	21,594,525,355.80
Future											
Mar 2012	ZAFR	Future	223	8.7259	8.7290	0.0000	0.0000	30	261,300.00		
			<u>223</u>					<u>30.00</u>	<u>261,300.00</u>	<u>17,820.00</u>	<u>147,558,918.30</u>
		Total	223					30.00	261,300.00	17,820.00	147,558,918.30
Future											
Mar 2012	ZAGB	Future	10,615	12.6879	12.6335	12.7305	12.7305	85	1,079,512.50		
Jun 2012	ZAGB	Future	2,980	12.8371	12.7843	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	Future	0	12.9771	12.9242	12.9740	12.9740	998	12,948,052.00		
			<u>13,595</u>					<u>1,083.00</u>	<u>14,027,564.50</u>	<u>1,530,415.00</u>	<u>18,658,014,095.90</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	19.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	101.0000	118.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	111.0000	130.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	317.0000	354.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	328.0000	317.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	153.0000	150.0000	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	39,131					1,083.00	14,027,564.50	1,702,989.00	18,749,929,762.80
Future											
Mar 2012	ZAJY	Future	4,421	0.1063	0.1059	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>
		Total	4,421					0.00	0.00	105,240.00	956,305,262.90
Future											
Mar 2012	ZAUM	Future	801	8.1435	8.1960	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>
Option											

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Mar 2012	ZAUM	8.20 Call	80	29836.0000	32853.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	881					0.00	0.00	9,580.00	6,851,028,356.00
Future											
Mar 2012	ZAUS	Future	234,290	8.1435	8.1960	8.1868	8.1223	8,123	66,279,073.20		
Jun 2012	ZAUS	Future	27,023	8.2476	8.3019	8.2800	8.2144	240	1,979,999.00		
Sep 2012	ZAUS	Future	6,256	8.3462	8.4000	0.0000	0.0000	200	1,680,000.00		
Dec 2013	ZAUS	Future	659	8.7386	8.7949	0.0000	0.0000	0	0.00		
			268,228					8,563.00	69,939,072.20	24,911,971.00	198,278,131,098.70
Option											
Mar 2012	ZAUS	6.50 Put	2,420	4.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	7.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	15.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1063.0000	1115.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1016.0000	1068.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	707.0000	755.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	64.0000	59.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	87.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	150.0000	138.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	385.0000	420.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	242.0000	224.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	268.0000	249.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	280.0000	309.0000	0.0000	0.0000	4,000	1,210,000.00		
Mar 2012	ZAUS	8.35 Put	250	454.0000	428.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	232.0000	258.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	525.0000	496.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	562.0000	532.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	678.0000	645.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	162.0000	180.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	152.0000	170.0000	0.0000	0.0000	4,000	603,000.00		
Mar 2012	ZAUS	8.80 Call	4,853	144.0000	161.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	115.0000	129.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	88.0000	0.0000	0.0000	0.0000	2,000	172,000.00		
Mar 2012	ZAUS	9.50 Call	2,000	69.0000	0.0000	0.0000	0.0000	2,000	174,000.00		
Jun 2012	ZAUS	6.75 Call	4,850	1527.0000	1579.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	414.0000	390.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	668.0000	639.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	849.0000	815.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1315.0000	1360.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1200.0000	1243.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	386.0000	360.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	813.0000	778.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Put	1,500	954.0000	917.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	426.0000	440.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	404.0000	418.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	941.0000	967.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	501.0000	471.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	567.0000	584.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	619.0000	587.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	700.0000	719.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2014.0000	2043.0000	0.0000	0	0.00		
			<u>201,210</u>				<u>12,000.00</u>	<u>2,159,000.00</u>	<u>2,928,373.00</u>	<u>1,573,890,950.84</u>
	Total		469,438				20,563.00	72,098,072.20	27,840,344.00	199,852,022,049.54

Grand Total	872,483	24,109.00	112,128,666.60	34,977,034	268,782,081,734.44
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