

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	0.3915	0.3564	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	0.0811	0.0973	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	0.1862	0.1606	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	0.1386	0.1245	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	0.0198	0.0310	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	0.0521	0.0661	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	28,246	8.4284	8.4280	8.4600	8.4503	507	4,282,865.00		
	Jun 2012 ZAAD	Future	6,933	8.4633	8.4600	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.5009	8.4963	0.0000	0.0000	0	0.00		
			<u>37,477</u>					<u>507.00</u>	<u>4,282,865.00</u>	<u>1,400,027.00</u>	<u>9,493,040,419.60</u>
		Total	37,477					507.00	4,282,865.00	1,400,227.00	9,493,106,543.60
Future	Mar 2012 ZACA	Future	10	8.1166	8.1122	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	21,387	10.6124	10.6514	10.7000	10.7000	10	107,000.00		
Jun 2012	ZAEU	Future	14,199	10.7639	10.7989	10.8400	10.8400	100	1,084,000.00		
Sep 2012	ZAEU	Future	350	10.9150	10.9467	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.3658	11.3728	0.0000	0.0000	0	0.00		
			<u>36,436</u>					<u>110.00</u>	<u>1,191,000.00</u>	<u>1,940,983.00</u>	<u>21,468,646,553.50</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	173.0000	160.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	435.0000	409.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	189.0000	199.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	91.0000	95.0000	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	63,636					110.00	1,191,000.00	2,319,237.00	21,597,513,247.30
Future											
Mar 2012	ZAFR	Future	223	8.7111	8.7505	8.7700	8.7700	25	219,250.00		
			<u>223</u>					<u>25.00</u>	<u>219,250.00</u>	<u>17,845.00</u>	<u>147,778,168.30</u>
		Total	223					25.00	219,250.00	17,845.00	147,778,168.30
Future											
Mar 2012	ZAGB	Future	10,598	12.8243	12.8338	12.9150	12.8565	54	695,864.70		
Jun 2012	ZAGB	Future	2,980	12.9780	12.9837	0.0000	0.0000	0	0.00		
			<u>13,578</u>					<u>54.00</u>	<u>695,864.70</u>	<u>1,530,491.00</u>	<u>18,658,993,740.60</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	16.0000	17.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	73.0000	77.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	81.0000	85.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	249.0000	249.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	379.0000	383.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	181.0000	179.0000	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					54.00	695,864.70	1,703,065.00	18,750,909,407.50
Future											
Mar 2012	ZAJY	Future	4,421	0.1076	0.1072	0.0000	0.0000	0	0.00		
			<u>4,421</u>					<u>0.00</u>	<u>0.00</u>	<u>105,249.00</u>	<u>956,402,381.90</u>
		Total	4,421					0.00	0.00	105,249.00	956,402,381.90
Future											
Mar 2012	ZAUM	Future	801	8.2841	8.2154	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											
Mar 2012	ZAUM	8.20 Call	80	35671.0000	32488.0000	0.0000	0.0000	0	0.00		

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			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	233,340	8.2841	8.2154	8.3247	8.2430	9,788	81,074,327.80		
Jun 2012	ZAUS	Future	25,938	8.3916	8.3200	8.4216	8.3710	1,235	10,350,568.00		
Sep 2012	ZAUS	Future	6,106	8.4950	8.4213	8.5000	8.4913	900	7,644,540.00		
Dec 2013	ZAUS	Future	659	8.9122	8.8156	0.0000	0.0000	0	0.00		
			<u>266,043</u>					<u>11,923.00</u>	<u>99,069,435.80</u>	<u>24,933,796.00</u>	<u>198,458,358,335.50</u>

Option

Mar 2012	ZAUS	6.50 Put	2,420	3.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	5.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	10.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1197.0000	1132.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1149.0000	1084.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	823.0000	765.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	39.0000	50.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	56.0000	70.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	103.0000	123.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	3,250	459.0000	420.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	175.0000	205.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	197.0000	229.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	335.0000	305.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	361.0000	404.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	277.0000	252.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	426.0000	472.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	4,000	244.0000	222.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	460.0000	507.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	569.0000	620.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	191.0000	174.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	180.0000	164.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	4,853	170.0000	154.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	2,100	135.0000	123.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	102.0000	94.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	79.0000	73.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1663.0000	1595.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	338.0000	373.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	575.0000	618.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	746.0000	793.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1440.0000	1377.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1320.0000	1258.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	321.0000	348.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	721.0000	762.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Put	1,500	856.0000	899.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	468.0000	442.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	444.0000	419.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1023.0000	977.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	426.0000	458.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	620.0000	589.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	538.0000	573.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	761.0000	725.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2125.0000	2039.0000	0.0000	0.0000	0	0.00		
			<u>205,460</u>					<u>0.00</u>	<u>0.00</u>	<u>2,940,373.00</u>	<u>1,576,554,950.84</u>
	Total		471,503					11,923.00	99,069,435.80	27,874,169.00	200,034,913,286.34

Grand Total	874,733	12,619.00	105,458,415.50	35,011,808	268,974,001,718.94
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