

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	0.3191	0.3687	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	0.0940	0.0792	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	0.1654	0.1970	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	0.1380	0.1510	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	0.0155	0.0114	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	0.0499	0.0413	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	28,096	8.3848	8.3863	8.3900	8.3900	4	33,560.00		
	Jun 2012 ZAAD	Future	6,933	8.4183	8.4210	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4602	8.4606	0.0000	0.0000	0	0.00		
			<u>37,327</u>					<u>4.00</u>	<u>33,560.00</u>	<u>1,400,185.00</u>	<u>9,494,363,929.60</u>
		Total	37,327					4.00	33,560.00	1,400,385.00	9,494,430,053.60
Future	Mar 2012 ZACA	Future	10	8.0246	8.0386	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	22,917	10.4613	10.5359	10.5050	10.4550	823	8,619,115.50		
Jun 2012	ZAEU	Future	24,546	10.6085	10.6853	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	350	10.7598	10.8354	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.1916	11.2727	0.0000	0.0000	0	0.00		
			<u>48,313</u>					<u>823.00</u>	<u>8,619,115.50</u>	<u>1,953,493.00</u>	<u>21,601,684,186.90</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	196.0000	172.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	502.0000	454.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	121.0000	141.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	54.0000	63.0000	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	75,513					823.00	8,619,115.50	2,331,747.00	21,730,550,880.70
Future											
Mar 2012	ZAFR	Future	25	8.6229	8.6837	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>18,065.00</u>	<u>149,682,048.30</u>
		Total	25					0.00	0.00	18,065.00	149,682,048.30
Future											
Mar 2012	ZAGB	Future	10,673	12.6567	12.7504	12.6700	12.6250	170	2,150,990.00		
Jun 2012	ZAGB	Future	2,985	12.8109	12.9050	12.7855	12.7800	24	306,742.00		
			<u>13,658</u>					<u>194.00</u>	<u>2,457,732.00</u>	<u>1,530,857.00</u>	<u>18,663,648,513.10</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	16.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	82.0000	70.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	90.0000	76.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	300.0000	256.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	287.0000	323.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	129.0000	148.0000	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	39,194					194.00	2,457,732.00	1,703,431.00	18,755,564,180.00
Future											
Mar 2012	ZAJY	Future	4,328	0.1065	0.1076	0.0000	0.0000	0	0.00		
			<u>4,328</u>					<u>0.00</u>	<u>0.00</u>	<u>105,342.00</u>	<u>957,396,551.90</u>
		Total	4,328					0.00	0.00	105,342.00	957,396,551.90
Future											
Mar 2012	ZAUM	Future	796	8.1817	8.2691	0.0000	0.0000	0	0.00		
			<u>796</u>					<u>0.00</u>	<u>0.00</u>	<u>9,384.00</u>	<u>6,852,711,840.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	25666.0000	31417.0000	0.0000	0.0000	0	0.00		

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			80					0.00	0.00	206.00	6,552,866.00
		Total	876					0.00	0.00	9,590.00	6,859,264,706.00

Future

Mar 2012	ZAUS	Future	239,006	8.1817	8.2691	8.2346	8.1515	6,807	55,757,283.00		
Jun 2012	ZAUS	Future	39,040	8.2894	8.3775	8.3250	8.2600	90	747,305.00		
Sep 2012	ZAUS	Future	5,906	8.3976	8.4842	8.4000	8.4000	200	1,680,000.00		
Dec 2013	ZAUS	Future	659	8.8169	8.9028	0.0000	0.0000	0	0.00		
			284,611					7,097.00	58,184,588.00	24,964,760.00	198,714,978,021.60

Option

Mar 2012	ZAUS	6.50 Put	2,420	2.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	7.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1091.0000	1178.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1042.0000	1129.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	714.0000	796.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	32.0000	27.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	47.0000	41.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	92.0000	81.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,250	352.0000	418.0000	0.0000	0.0000	2,000	766,000.00		
Mar 2012	ZAUS	8.00 Put	7,051	170.0000	149.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	193.0000	171.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	238.0000	292.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	372.0000	335.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	189.0000	236.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	444.0000	402.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,000	163.0000	206.0000	0.0000	0.0000	6,000	1,040,000.00		
Mar 2012	ZAUS	8.50 Put	190	481.0000	437.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	599.0000	548.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	122.0000	157.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	114.0000	147.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	106.0000	138.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	6,700	82.0000	107.0000	0.0000	0.0000	2,000	206,000.00		
Mar 2012	ZAUS	9.25 Call	2,000	60.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	45.0000	61.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1556.0000	1644.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	335.0000	312.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	583.0000	549.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	763.0000	722.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1329.0000	1414.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1205.0000	1290.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	300.0000	289.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	712.0000	687.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Put	1,500	852.0000	823.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	376.0000	427.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	355.0000	404.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	907.0000	979.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	405.0000	390.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	521.0000	576.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	509.0000	492.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	652.0000	709.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1955.0000	2030.0000	0.0000	0.0000	0	0.00		
			<u>210,210</u>					<u>10,000.00</u>	<u>2,012,000.00</u>	<u>2,960,073.00</u>	<u>1,579,759,177.84</u>
	Total		494,821					17,097.00	60,196,588.00	27,924,833.00	200,294,737,199.44

Grand Total	909,562							18,118.00	71,306,995.50	35,075,829	269,383,975,947.94
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