

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.2089	0.2047	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	0.1151	0.1187	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	0.0765	0.0750	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	0.1163	0.1126	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	0.0109	0.0148	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	0.0539	0.0590	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	23,081	8.3366	8.2810	8.3090	8.3090	10	83,090.00		
	Jun 2012 ZAAD	Future	6,933	8.3708	8.3154	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4110	8.3561	0.0000	0.0000	0	0.00		
			<u>32,312</u>					<u>10.00</u>	<u>83,090.00</u>	<u>1,408,879.00</u>	<u>9,566,685,862.10</u>
		Total	32,312					10.00	83,090.00	1,409,079.00	9,566,751,986.10
Future	Mar 2012 ZACA	Future	10	7.8979	7.9248	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	22,631	10.3635	10.3213	10.4036	10.3820	1,465	15,235,805.00		
Jun 2012	ZAEU	Future	24,699	10.5090	10.4664	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	350	10.6590	10.6152	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.0829	11.0372	0.0000	0.0000	0	0.00		
			<u>48,180</u>					<u>1,465.00</u>	<u>15,235,805.00</u>	<u>1,959,189.00</u>	<u>21,661,014,445.80</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	183.0000	204.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	524.0000	562.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	59.0000	58.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	20.0000	21.0000	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	75,380					1,465.00	15,235,805.00	2,337,443.00	21,789,881,139.60
Future											
Mar 2012	ZAFR	Future	25	8.5876	8.5525	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	11,055	12.4390	12.3604	12.4365	12.4085	135	1,676,727.50		
Jun 2012	ZAGB	Future	2,865	12.5948	12.5148	0.0000	0.0000	0	0.00		
			<u>13,920</u>					<u>135.00</u>	<u>1,676,727.50</u>	<u>1,532,736.00</u>	<u>18,687,104,894.10</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	12.0000	16.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	83.0000	110.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	97.0000	126.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	348.0000	404.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	151.0000	136.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	50.0000	44.0000	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	39,456					135.00	1,676,727.50	1,705,310.00	18,779,020,561.00
Future											
Mar 2012	ZAJY	Future	4,328	0.1039	0.1041	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.1055	0.1056	0.0000	0.0000	0	0.00		
			<u>4,353</u>					<u>0.00</u>	<u>0.00</u>	<u>105,436.00</u>	<u>958,401,492.90</u>
		Total	4,353					0.00	0.00	105,436.00	958,401,492.90
Future											
Mar 2012	ZAUM	Future	796	8.0173	8.0039	0.0000	0.0000	0	0.00		
Jun 2012	ZAUM	Future	83	8.1251	8.1116	0.0000	0.0000	0	0.00		
			<u>879</u>					<u>0.00</u>	<u>0.00</u>	<u>9,512.00</u>	<u>6,957,790,490.00</u>

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Option											
Mar 2012	ZAUM	8.20 Call	80	14363.0000	14087.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	959					0.00	0.00	9,718.00	6,964,343,356.00
Future											
Mar 2012	ZAUS	Future	241,157	8.0173	8.0039	8.0500	7.9900	22,565	182,386,523.10		
Jun 2012	ZAUS	Future	38,933	8.1251	8.1116	8.1478	8.1340	283	2,305,591.50		
Sep 2012	ZAUS	Future	6,256	8.2331	8.2193	0.0000	0.0000	200	1,640,000.00		
Dec 2013	ZAUS	Future	659	8.6592	8.6446	0.0000	0.0000	0	0.00		
			287,005					23,048.00	186,332,114.60	25,109,062.00	199,889,708,887.70
Option											
Mar 2012	ZAUS	6.50 Put	2,420	1.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	5.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	923.0000	911.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	874.0000	862.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	550.0000	539.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,920	33.0000	35.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	48.0000	51.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	60.0000	63.0000	0.0000	0.0000	100	5,000.00		
Mar 2012	ZAUS	7.80 Put	250	107.0000	112.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	214.0000	209.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	197.0000	205.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	227.0000	236.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	258.0000	268.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	130.0000	128.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	440.0000	451.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	97.0000	95.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	521.0000	533.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,500	81.0000	79.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	564.0000	575.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	695.0000	707.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	52.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	48.0000	48.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	6,700	35.0000	35.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	24.0000	24.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	18.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1389.0000	1376.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	27.0000	28.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	4,000	96.0000	98.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	172.0000	0.0000	0.0000	0.0000	10,000	1,870,000.00		
Jun 2012	ZAUS	8.00 Put	2,000	293.0000	298.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	8.10 Put	132	349.0000	356.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	412.0000	419.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	621.0000	630.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	818.0000	828.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	176.0000	0.0000	0.0000	0.0000	5,000	901,000.00		
Sep 2012	ZAUS	7.15 Call	16,000	1156.0000	1145.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1030.0000	1019.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	297.0000	308.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	737.0000	750.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	887.0000	901.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	261.0000	261.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	245.0000	244.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	728.0000	725.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	388.0000	400.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	379.0000	379.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	477.0000	488.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	489.0000	488.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1699.0000	1690.0000	0.0000	0.0000	0	0.00		
			<u>229,442</u>					<u>15,100.00</u>	<u>2,776,000.00</u>	<u>2,988,301.00</u>	<u>1,584,074,579.84</u>
	Total		516,447					38,148.00	189,108,114.60	28,097,363.00	201,473,783,467.54

Grand Total	926,410							39,758.00	206,103,737.10	35,264,850	270,824,214,379.44
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