

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	0.2187	0.1928	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	0.1045	0.1225	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	0.0031	0.0765	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	0.1293	0.1081	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	0.0025	0.0092	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	0.0403	0.0588	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	23,181	8.3654	8.3843	8.4025	8.4025	200	1,679,660.00		
	Jun 2012 ZAAD	Future	6,933	8.3996	8.4177	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4395	8.4582	0.0000	0.0000	0	0.00		
			<u>32,412</u>					<u>200.00</u>	<u>1,679,660.00</u>	<u>1,409,504.00</u>	<u>9,571,930,029.60</u>
		Total	32,412					200.00	1,679,660.00	1,409,704.00	9,571,996,153.60
Future	Mar 2012 ZACA	Future	10	7.9504	7.9305	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	23,220	10.4500	10.4072	10.5000	10.4635	1,061	11,114,687.70		
Jun 2012	ZAEU	Future	24,649	10.5960	10.5535	10.6210	10.6210	50	531,050.00		
Sep 2012	ZAEU	Future	350	10.7448	10.7045	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.1602	11.1317	0.0000	0.0000	0	0.00		
			<u>48,719</u>					<u>1,111.00</u>	<u>11,645,737.70</u>	<u>1,962,083.00</u>	<u>21,691,189,677.00</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	137.0000	157.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	451.0000	487.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	68.0000	64.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	24.0000	23.0000	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	75,919					1,111.00	11,645,737.70	2,340,337.00	21,820,056,370.80
Future											
Mar 2012	ZAFR	Future	25	8.6687	8.6249	8.6730	8.6730	3	26,019.00		
			<u>25</u>					<u>3.00</u>	<u>26,019.00</u>	<u>18,068.00</u>	<u>149,708,067.30</u>
		Total	25					3.00	26,019.00	18,068.00	149,708,067.30
Future											
Mar 2012	ZAGB	Future	11,055	12.5448	12.4393	12.5390	12.4890	23	288,227.00		
Jun 2012	ZAGB	Future	2,865	12.7010	12.5941	12.7200	12.7200	20	254,400.00		
			<u>13,920</u>					<u>43.00</u>	<u>542,627.00</u>	<u>1,532,779.00</u>	<u>18,687,647,521.10</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	9.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	52.0000	79.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	63.0000	92.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	270.0000	338.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	164.0000	141.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	49.0000	42.0000	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					43.00	542,627.00	1,705,353.00	18,779,563,188.00
Future											
Mar 2012	ZAJY	Future	3,828	0.1036	0.1037	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.1051	0.1053	0.0000	0.0000	0	0.00		
			<u>3,853</u>					<u>0.00</u>	<u>0.00</u>	<u>106,436.00</u>	<u>968,767,492.90</u>
		Total	3,853					0.00	0.00	106,436.00	968,767,492.90
Future											
Mar 2012	ZAUM	Future	801	8.0573	7.9849	8.0669	8.0370	10	8,051,950.00		
Jun 2012	ZAUM	Future	83	8.1650	8.0918	8.1675	8.1675	5	4,083,750.00		
			<u>884</u>					<u>15.00</u>	<u>12,135,700.00</u>	<u>9,537.00</u>	<u>6,977,980,040.00</u>

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	14941.0000	12762.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	964					15.00	12,135,700.00	9,743.00	6,984,532,906.00
Future											
Mar 2012	ZAUS	Future	245,489	8.0573	7.9849	8.0803	8.0200	28,076	225,813,486.60		
Jun 2012	ZAUS	Future	39,373	8.1650	8.0918	8.1700	8.1300	1,760	14,377,374.80		
Sep 2012	ZAUS	Future	6,256	8.2728	8.1998	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.6982	8.6269	0.0000	0.0000	0	0.00		
			291,777					29,836.00	240,190,861.40	25,163,320.00	200,325,821,262.90
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	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	4.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	962.0000	891.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	913.0000	842.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	582.0000	518.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,920	25.0000	33.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	37.0000	49.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	45.0000	61.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	86.0000	111.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	227.0000	193.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	170.0000	208.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	196.0000	239.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	226.0000	272.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	135.0000	115.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	403.0000	459.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	100.0000	85.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	483.0000	543.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,500	82.0000	71.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	525.0000	586.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	655.0000	719.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	52.0000	46.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	48.0000	42.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	6,700	35.0000	30.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	24.0000	21.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	17.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1427.0000	1357.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	24.0000	28.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	4,000	85.0000	100.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	154.0000	181.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	268.0000	306.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	8.10 Put	132	323.0000	364.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	383.0000	428.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	588.0000	641.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	782.0000	840.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	179.0000	166.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1187.0000	1124.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1059.0000	998.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	273.0000	309.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	705.0000	756.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	854.0000	909.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	266.0000	251.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	248.0000	235.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	746.0000	710.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	368.0000	404.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	387.0000	369.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	460.0000	495.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	502.0000	480.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1735.0000	1685.0000	0.0000	0.0000	0	0.00		
			<u>229,442</u>					<i>0.00</i>	<i>0.00</i>	<i>2,988,301.00</i>	<i>1,584,074,579.84</i>
	Total		521,219					29,836.00	240,190,861.40	28,151,621.00	201,909,895,842.74

Grand Total	931,326							31,208.00	266,220,605.10	35,323,698	271,326,870,349.34
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