

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-January-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Future	Mar 2012	CAAO	Future	100,000	0.1503	0.1311	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	Feb 2012	CAAT	Future	12,500	0.0587	0.0752	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	Feb 2012	CAAV	Future	12,987	0.0820	0.0606	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	CAAX	Future	12,500	0.0932	0.0932	0.0000	0.0000	12,500	1,165,000.00		
				<u>12,500</u>					<u>12,500.00</u>	<u>1,165,000.00</u>	<u>12,500.00</u>	<u>1,165,000.00</u>
			Total	12,500					12,500.00	1,165,000.00	12,500.00	1,165,000.00
Future	Apr 2012	CAAY	Future	12,500	0.0872	0.0872	0.0000	0.0000	12,500	1,090,000.00		
				<u>12,500</u>					<u>12,500.00</u>	<u>1,090,000.00</u>	<u>12,500.00</u>	<u>1,090,000.00</u>
			Total	12,500					12,500.00	1,090,000.00	12,500.00	1,090,000.00
Future	Mar 2012	ZAAD	Future	22,416	8.3100	8.3137	8.3455	8.3455	665	5,549,757.50		
	Jun 2012	ZAAD	Future	8,883	8.3418	8.3461	8.3760	8.3760	110	921,360.00		
	Sep 2012	ZAAD	Future	2,328	8.3791	8.3833	8.3520	8.3520	60	500,820.00		
				<u>33,627</u>					<u>835.00</u>	<u>6,971,937.50</u>	<u>1,413,629.00</u>	<u>9,606,501,697.10</u>
			Total	33,627					835.00	6,971,937.50	1,413,829.00	9,606,567,821.10
Future	Mar 2012	ZACA	Future	10	7.8474	7.8666	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
Future	Mar 2012	ZAEU	Future	21,604	10.3088	10.3789	10.3890	10.3400	153	1,581,831.00		
	Jun 2012	ZAEU	Future	24,649	10.4502	10.5213	10.4460	10.4460	10	104,460.00		
	Sep 2012	ZAEU	Future	350	10.5945	10.6656	0.0000	0.0000	0	0.00		

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	Dec 2013	ZAEU	Future	500	11.0075	11.0787	0.0000	0.0000	0	0.00	
				47,103				163.00	1,686,291.00	1,967,214.00	21,744,881,615.30
Option											
	Mar 2012	ZAEU	10.00 Put	3,400	67.0000	53.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	10.30 Call	3,400	188.0000	227.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	10.30 Put	10,200	179.0000	148.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	10.80 Call	3,400	59.0000	72.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	10.80 Put	3,400	550.0000	493.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	11.00 Call	6,800	39.0000	48.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	11.60 Call	10,200	11.0000	15.0000	0.0000	0.0000	0	0.00	
				40,800				0.00	0.00	395,254.00	129,555,295.80
			Total	87,903				163.00	1,686,291.00	2,362,468.00	21,874,436,911.10
Future											
	Mar 2012	ZAFR	Future	25	8.5644	8.6261	0.0000	0.0000	0	0.00	
				25				0.00	0.00	18,068.00	149,708,067.30
			Total	25				0.00	0.00	18,068.00	149,708,067.30
Future											
	Mar 2012	ZAGB	Future	10,590	12.3772	12.4041	12.4110	12.3320	90	1,112,078.00	
	Jun 2012	ZAGB	Future	2,875	12.5305	12.5572	0.0000	0.0000	0	0.00	
				13,465				90.00	1,112,078.00	1,533,987.00	18,702,621,028.10
Option											
	Mar 2012	ZAGB	11.00 Put	768	9.0000	9.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	11.95 Put	9,000	72.0000	67.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	12.00 Put	768	85.0000	80.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	12.55 Put	3,000	349.0000	334.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	12.85 Call	3,000	101.0000	110.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	13.55 Call	9,000	22.0000	24.0000	0.0000	0.0000	0	0.00	
				25,536				0.00	0.00	172,574.00	91,915,666.90
			Total	39,001				90.00	1,112,078.00	1,706,561.00	18,794,536,695.00
Future											
	Mar 2012	ZAJY	Future	3,828	0.1030	0.1037	0.0000	0.0000	0	0.00	
	Jun 2012	ZAJY	Future	25	0.1045	0.1052	0.0000	0.0000	0	0.00	
				3,853				0.00	0.00	106,481.00	969,231,392.90
			Total	3,853				0.00	0.00	106,481.00	969,231,392.90
Future											
	Mar 2012	ZAUM	Future	409	7.8463	7.9181	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUM	Future	488	7.9501	8.0229	0.0000	0.0000	0	0.00	
				897				0.00	0.00	10,361.00	7,631,777,440.00
Option											

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Mar 2012	ZAUM	8.20 Call	80	7713.0000	9500.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	977					0.00	0.00	10,567.00	7,638,330,306.00

Future

Mar 2012	ZAUS	Future	249,930	7.8463	7.9181	7.8898	7.8150	8,763	68,746,950.40		
Jun 2012	ZAUS	Future	55,683	7.9501	8.0229	7.9816	7.9275	1,142	9,090,770.60		
Sep 2012	ZAUS	Future	7,319	8.0543	8.1275	8.0305	8.0305	63	506,551.50		
Dec 2012	ZAUS	Future	5,000	8.1563	8.2307	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.4831	8.5562	0.0000	0.0000	0	0.00		
			318,591					9,968.00	78,344,272.50	25,304,982.00	201,455,554,917.50

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	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	753.0000	824.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	705.0000	775.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	392.0000	453.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	46.0000	35.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	73.0000	57.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	90.0000	70.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	153.0000	124.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	123.0000	150.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	277.0000	232.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	313.0000	266.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	351.0000	301.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	69.0000	85.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	560.0000	500.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	50.0000	62.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	649.0000	588.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,600	41.0000	51.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	695.0000	633.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	835.0000	770.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	26.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	24.0000	29.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	17.0000	21.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	12.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	12.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	8.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1217.0000	1288.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	32.0000	28.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	117.0000	102.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	194.0000	169.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	7.75 Put	5,000	217.0000	190.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	356.0000	319.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	422.0000	381.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	242.0000	271.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	492.0000	448.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	723.0000	671.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	934.0000	877.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	122.0000	136.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	987.0000	1051.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	865.0000	925.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	352.0000	319.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	830.0000	782.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	991.0000	939.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	197.0000	215.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	184.0000	201.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	603.0000	644.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	447.0000	413.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	301.0000	324.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	536.0000	503.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	403.0000	429.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1548.0000	1604.0000	0.0000	0.0000	0	0.00		
			<u>261,892</u>					<i>0.00</i>	<i>0.00</i>	<i>3,049,626.00</i>	<i>1,592,234,783.59</i>
	Total		580,483					9,968.00	78,344,272.50	28,354,608.00	203,047,789,701.09

Grand Total	896,366	36,056.00	90,369,579.00	35,680,018	273,238,626,222.49
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