

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-February-2012

<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>	
Future	Mar 2012	CAAO	Future	100,000	0.1736	0.1503	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	0.0432	0.0587	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	0.1128	0.0820	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	0.0765	0.0932	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>1 165 000.00</u>
			Total	12,500					0.00	0.00	12 500.00	1 165 000.00
Future	Apr 2012	CAAY	Future	12,500	0.0753	0.0872	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>1 090 000.00</u>
			Total	12,500					0.00	0.00	12 500.00	1 090 000.00
Future	Mar 2012	ZAAD	Future	22,416	8.2765	8.3100	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,883	8.3088	8.3418	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,328	8.3454	8.3791	0.0000	0.0000	0	0.00		
				<u>33,627</u>					<u>0.00</u>	<u>0.00</u>	<u>1 413 629.00</u>	<u>9 606 501 697.10</u>
			Total	33,627					0.00	0.00	1 413 829.00	9 606 567 821.10
Future	Mar 2012	ZACA	Future	10	7.7721	7.8474	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	21,602	10.2283	10.3088	10.2675	10.2250	1,182	12,112,611.20		
	Jun 2012	ZAEU	Future	24,649	10.3691	10.4502	0.0000	0.0000	0	0.00		
	Sep 2012	ZAEU	Future	350	10.5128	10.5945	0.0000	0.0000	0	0.00		

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	Dec 2013	ZAEU	Future	500	10.9253	11.0075	0.0000	0.0000	0	0.00		
				<u>47,101</u>					<u>1,182.00</u>	<u>12,112,611.20</u>	<u>1 968 396.00</u>	<u>21 756 994 226.50</u>
Option												
	Mar 2012	ZAEU	10.00 Put	3,400	86.0000	67.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.30 Call	3,400	151.0000	188.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.30 Put	10,200	223.0000	179.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.80 Call	3,400	46.0000	59.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.80 Put	3,400	618.0000	550.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	11.00 Call	6,800	30.0000	39.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	11.60 Call	10,200	7.0000	11.0000	0.0000	0.0000	0	0.00		
				<u>40,800</u>					<u>0.00</u>	<u>0.00</u>	<u>395 254.00</u>	<u>129 555 295.80</u>
			Total	87,901					1,182.00	12,112,611.20	2 363 650.00	21 886 549 522.30
Future												
	Mar 2012	ZAFR	Future	25	8.4930	8.5644	8.5200	8.5200	10	85,200.00		
				<u>25</u>					<u>10.00</u>	<u>85,200.00</u>	<u>18 078.00</u>	<u>149 793 267.30</u>
			Total	25					10.00	85,200.00	18 078.00	149 793 267.30
Future												
	Mar 2012	ZAGB	Future	10,560	12.2938	12.3772	12.3918	12.3085	54	665,937.20		
	Jun 2012	ZAGB	Future	2,875	12.4466	12.5305	12.4300	12.4300	10	124,300.00		
				<u>13,435</u>					<u>64.00</u>	<u>790,237.20</u>	<u>1 534 051.00</u>	<u>18 703 411 265.30</u>
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	93.0000	72.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	12.00 Put	768	109.0000	85.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	12.55 Put	3,000	404.0000	349.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	12.85 Call	3,000	85.0000	101.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	13.55 Call	9,000	19.0000	22.0000	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	38,971					64.00	790,237.20	1 706 625.00	18 795 326 932.20
Future												
	Mar 2012	ZAJY	Future	3,828	0.1021	0.1030	0.0000	0.0000	0	0.00		
	Jun 2012	ZAJY	Future	25	0.1036	0.1045	0.0000	0.0000	0	0.00		
				<u>3,853</u>					<u>0.00</u>	<u>0.00</u>	<u>106 481.00</u>	<u>969 231 392.90</u>
			Total	3,853					0.00	0.00	106 481.00	969 231 392.90
Future												
	Mar 2012	ZAUM	Future	409	7.7656	7.8463	7.8744	7.7600	21	16,430,900.00		
	Jun 2012	ZAUM	Future	518	7.8689	7.9501	7.9975	7.9781	40	31,980,300.00		
				<u>927</u>					<u>61.00</u>	<u>48,411,200.00</u>	<u>10 422.00</u>	<u>7 680 188 640.00</u>
Option												

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Mar 2012	ZAUM	8.20 Call	80	6241.0000	7713.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6 552 866.00
		Total	1,007					61.00	48,411,200.00	10 628.00	7 686 741 506.00

Future

Mar 2012	ZAUS	Future	244,308	7.7656	7.8463	7.9061	7.7520	32,403	254,772,012.60		
Jun 2012	ZAUS	Future	56,711	7.8689	7.9501	8.0059	7.8555	2,594	20,582,311.20		
Sep 2012	ZAUS	Future	7,319	7.9727	8.0543	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	Future	5,000	8.0749	8.1563	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.4017	8.4831	0.0000	0.0000	0	0.00		
			313,997					34,997.00	275,354,323.80	25 339 979.00	201 730 909 241.30

Option

Mar 2012	ZAUS	6.50 Put	2,420	0.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	1.0000	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	675.0000	753.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	627.0000	705.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	330.0000	392.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	64.0000	46.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	97.0000	73.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	117.0000	90.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	194.0000	153.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	99.0000	123.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	333.0000	277.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	372.0000	313.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	412.0000	351.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	56.0000	69.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	629.0000	560.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	41.0000	50.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	721.0000	649.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,600	34.0000	41.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	768.0000	695.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	909.0000	835.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	21.0000	26.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	19.0000	24.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	14.0000	17.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	10.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	9.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	6.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1137.0000	1217.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	35.0000	32.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	141.0000	117.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	229.0000	194.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	7.75 Put	5,000	255.0000	217.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	406.0000	356.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	475.0000	422.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	217.0000	242.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	548.0000	492.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	786.0000	723.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1001.0000	934.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	108.0000	122.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	913.0000	987.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	798.0000	865.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	391.0000	352.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	886.0000	830.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1050.0000	991.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	179.0000	197.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	167.0000	184.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	563.0000	603.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	488.0000	447.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	278.0000	301.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	580.0000	536.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	379.0000	403.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1504.0000	1548.0000	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		575,889					34,997.00	275,354,323.80	28 389 605.00	203 323 144 024.89

Grand Total	891,770			36,314.00	336 753 572.20	35,716,332	273,575,379,794.69
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