

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.3687	0.3747	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	0.0792	0.0852	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	0.1970	0.1812	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	0.1510	0.1368	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	0.0114	0.0205	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	0.0413	0.0540	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	8.3863	8.3655	8.3670	8.3670	150	1,256,310.00		
	Jun 2012 ZAAD	Future	6,933	8.4210	8.3991	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4606	8.4378	0.0000	0.0000	0	0.00		
			<u>37,327</u>					<u>150.00</u>	<u>1,256,310.00</u>	<u>1,400,181.00</u>	<u>9,494,330,369.60</u>
		Total	37,327					150.00	1,256,310.00	1,400,381.00	9,494,396,493.60
Future	Mar 2012 ZACA	Future	10	8.0386	8.0486	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	22,397	10.5359	10.5030	10.5320	10.5170	1,301	13,702,218.40		
Jun 2012	ZAEU	Future	24,546	10.6853	10.6511	10.6760	10.6760	10,257	109,340,420.00		
Sep 2012	ZAEU	Future	350	10.8354	10.8001	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.2727	11.2379	0.0000	0.0000	0	0.00		
			<u>47,793</u>					<u>11,558.00</u>	<u>123,042,638.40</u>	<u>1,952,670.00</u>	<u>21,593,065,071.40</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	172.0000	209.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	454.0000	503.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	141.0000	157.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	63.0000	76.0000	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	74,993					11,558.00	123,042,638.40	2,330,924.00	21,721,931,765.20
Future											
Mar 2012	ZAFR	Future	25	8.6837	8.6376	8.6540	8.6540	220	1,903,880.00		
			<u>25</u>					<u>220.00</u>	<u>1,903,880.00</u>	<u>18,065.00</u>	<u>149,682,048.30</u>
		Total	25					220.00	1,903,880.00	18,065.00	149,682,048.30
Future											
Mar 2012	ZAGB	Future	10,623	12.7504	12.7180	12.7280	12.7280	95	1,209,160.00		
Jun 2012	ZAGB	Future	2,985	12.9050	12.8705	12.9040	12.9040	10	129,040.00		
			<u>13,608</u>					<u>105.00</u>	<u>1,338,200.00</u>	<u>1,530,663.00</u>	<u>18,661,190,781.10</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	15.0000	16.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	70.0000	85.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	76.0000	93.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	256.0000	294.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	323.0000	334.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	148.0000	160.0000	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	39,144					105.00	1,338,200.00	1,703,237.00	18,753,106,448.00
Future											
Mar 2012	ZAJY	Future	4,328	0.1076	0.1072	0.1069	0.1069	93	994,170.00		
			<u>4,328</u>					<u>93.00</u>	<u>994,170.00</u>	<u>105,342.00</u>	<u>957,396,551.90</u>
		Total	4,328					93.00	994,170.00	105,342.00	957,396,551.90
Future											
Mar 2012	ZAUM	Future	796	8.2691	8.2572	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	31417.0000	33545.0000	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	236,337	8.2691	8.2572	8.2750	8.2240	4,260	35,147,375.10		
Jun 2012	ZAUS	Future	38,970	8.3775	8.3643	8.3752	8.3549	13,032	108,947,555.50		
Sep 2012	ZAUS	Future	6,106	8.4842	8.4692	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.9028	8.8855	0.0000	0.0000	0	0.00		
			<u>282,072</u>					<u>17,292.00</u>	<u>144,094,930.60</u>	<u>24,957,663.00</u>	<u>198,656,793,433.60</u>

Option

Mar 2012	ZAUS	6.50 Put	2,420	2.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	4.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	7.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1178.0000	1170.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1129.0000	1122.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	796.0000	796.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	27.0000	39.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	41.0000	56.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	81.0000	103.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	3,250	418.0000	435.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	149.0000	178.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	171.0000	201.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	292.0000	314.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	335.0000	369.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	236.0000	259.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	402.0000	436.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	4,000	206.0000	228.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	437.0000	471.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	548.0000	581.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	157.0000	177.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	147.0000	167.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	138.0000	157.0000	0.0000	0.0000	4,850	701,067.50		
Mar 2012	ZAUS	9.00 Call	5,700	107.0000	124.0000	0.0000	0.0000	4,850	491,159.50		
Mar 2012	ZAUS	9.25 Call	2,000	80.0000	94.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	61.0000	73.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1644.0000	1635.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	312.0000	343.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	549.0000	584.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	722.0000	757.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1414.0000	1410.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1290.0000	1288.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	289.0000	316.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	687.0000	721.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Put	1,500	823.0000	857.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	427.0000	446.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	404.0000	423.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	979.0000	987.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	390.0000	417.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	576.0000	590.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	492.0000	525.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	709.0000	726.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2030.0000	2075.0000	0.0000	0.0000	0	0.00		
			<u>204,210</u>					<u>9,700.00</u>	<u>1,192,227.00</u>	<u>2,950,073.00</u>	<u>1,577,747,177.84</u>
	Total		486,282					26,992.00	145,287,157.60	27,907,736.00	200,234,540,611.44

Grand Total	900,453							39,118.00	273,822,356.00	35,057,711	269,312,668,952.44
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