

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0.2591	0.2832	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	0.0953	0.0872	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	0.1333	0.1577	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	0.1438	0.1491	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	0.0066	0.0053	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	0.0374	0.0336	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	28,381	8.3832	8.3685	0.0000	0.0000	0	0.00		
	Jun 2012 ZAAD	Future	6,933	8.4183	8.4042	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4598	8.4472	0.0000	0.0000	0	0.00		
			<u>37,612</u>					<u>0.00</u>	<u>0.00</u>	<u>1,402,205.00</u>	<u>9,511,291,678.10</u>
		Total	37,612					0.00	0.00	1,402,405.00	9,511,357,802.10
Future	Mar 2012 ZACA	Future	10	7.9915	8.0016	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	21,637	10.3336	10.3490	10.3860	10.3200	45	465,988.00		
Jun 2012	ZAEU	Future	24,689	10.4801	10.4970	10.5290	10.4625	150	1,576,025.00		
Sep 2012	ZAEU	Future	350	10.6303	10.6495	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.0571	11.0813	0.0000	0.0000	0	0.00		
			<u>47,176</u>					<u>195.00</u>	<u>2,042,013.00</u>	<u>1,957,606.00</u>	<u>21,644,548,080.80</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	205.0000	209.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	558.0000	552.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	65.0000	71.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	26.0000	27.0000	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	74,376					195.00	2,042,013.00	2,335,860.00	21,773,414,774.60
Future											
Mar 2012	ZAFR	Future	25	8.5467	8.5727	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	10,839	12.4536	12.5004	12.4700	12.4490	163	2,022,395.00		
Jun 2012	ZAGB	Future	2,835	12.6089	12.6568	12.5900	12.5700	15	188,650.00		
			<u>13,674</u>					<u>178.00</u>	<u>2,211,045.00</u>	<u>1,532,142.00</u>	<u>18,679,731,451.60</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	13.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	84.0000	77.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	98.0000	90.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	352.0000	329.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	169.0000	185.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	63.0000	70.0000	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	39,210					178.00	2,211,045.00	1,704,716.00	18,771,647,118.50
Future											
Mar 2012	ZAJY	Future	4,328	0.1058	0.1065	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.1074	0.1081	0.1060	0.1060	25	265,000.00		
			<u>4,353</u>					<u>25.00</u>	<u>265,000.00</u>	<u>105,436.00</u>	<u>958,401,492.90</u>
		Total	4,353					25.00	265,000.00	105,436.00	958,401,492.90
Future											
Mar 2012	ZAUM	Future	791	8.1218	8.1671	8.0932	8.0932	5	4,046,600.00		
Jun 2012	ZAUM	Future	83	8.2311	8.2772	0.0000	0.0000	0	0.00		
			<u>874</u>					<u>5.00</u>	<u>4,046,600.00</u>	<u>9,492.00</u>	<u>6,941,679,540.00</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	18790.0000	21448.0000	0.0000	0.0000	0	0.00	
			80					0.00	0.00	206.00
		Total	954					5.00	4,046,600.00	9,698.00
										6,552,866.00
										6,948,232,406.00
Future										
Mar 2012	ZAUS	Future	242,979	8.1218	8.1671	8.1400	8.0782	15,293	123,942,506.40	
Jun 2012	ZAUS	Future	38,843	8.2311	8.2772	8.2396	8.1900	3,050	25,031,850.60	
Sep 2012	ZAUS	Future	6,456	8.3410	8.3885	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	Future	659	8.7654	8.8113	0.0000	0.0000	0	0.00	
			288,937					18,343.00	148,974,357.00	25,048,497.00
										199,399,630,472.40
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	1.0000	2.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.00 Put	1,000	3.0000	4.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.10 Call	10,000	1027.0000	1072.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.15 Call	30,100	977.0000	1023.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.50 Call	5,000	644.0000	689.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.50 Put	2,420	22.0000	22.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.60 Put	13,860	34.0000	33.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.80 Put	250	77.0000	71.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.00 Call	4,250	276.0000	310.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.00 Put	7,051	154.0000	143.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.05 Put	4,620	178.0000	166.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.10 Put	366	204.0000	191.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.25 Call	6,620	171.0000	196.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.35 Put	250	371.0000	348.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.40 Call	4,850	130.0000	151.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.45 Put	250	447.0000	421.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.50 Call	8,000	109.0000	127.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.50 Put	190	487.0000	460.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.65 Put	176	613.0000	582.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.75 Call	15,860	73.0000	85.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.80 Call	3	68.0000	79.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	9.00 Call	6,700	50.0000	59.0000	0.0000	0.0000	100	3,300.00	
Mar 2012	ZAUS	9.25 Call	2,000	36.0000	42.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	9.50 Call	2,000	26.0000	31.0000	0.0000	0.0000	0	0.00	
Jun 2012	ZAUS	6.75 Call	4,850	1493.0000	1540.0000	0.0000	0.0000	0	0.00	
Jun 2012	ZAUS	7.00 Put	2,000	23.0000	24.0000	0.0000	0.0000	0	0.00	
Jun 2012	ZAUS	7.50 Put	4,000	76.0000	76.0000	0.0000	0.0000	0	0.00	
Jun 2012	ZAUS	8.00 Put	2,000	247.0000	241.0000	0.0000	0.0000	0	0.00	
Jun 2012	ZAUS	8.10 Put	132	301.0000	292.0000	0.0000	0.0000	0	0.00	
Jun 2012	ZAUS	8.20 Put	132	359.0000	348.0000	0.0000	0.0000	0	0.00	

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Jun 2012	ZAUS	8.50 Put	100	559.0000	542.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	748.0000	726.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1253.0000	1302.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1123.0000	1174.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	259.0000	257.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	680.0000	666.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	826.0000	809.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	302.0000	328.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	284.0000	308.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	796.0000	845.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	347.0000	348.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	427.0000	460.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	433.0000	439.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	541.0000	580.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1770.0000	1838.0000	0.0000	0.0000	0	0.00		
			<u>218,242</u>					<i>100.00</i>	<i>3,300.00</i>	<i>2,972,001.00</i>	<i>1,581,211,779.84</i>
	Total		507,179					18,443.00	148,977,657.00	28,020,498.00	200,980,842,252.24

Grand Total	921,187							18,846.00	157,542,315.00	35,179,114	270,235,928,222.64
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