

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	0.2047	0.2481	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	0.1187	0.0978	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	0.0750	0.1216	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	0.1126	0.1397	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	0.0148	0.0066	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	0.0590	0.0391	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	19,421	8.2810	8.3543	8.2690	8.2690	5,045	41,773,305.00		
	Jun 2012 ZAAD	Future	6,933	8.3154	8.3891	8.3350	8.3350	15	125,715.00		
	Sep 2012 ZAAD	Future	2,298	8.3561	8.4306	0.0000	0.0000	0	0.00		
			<u>28,652</u>					<u>5,060.00</u>	<u>41,899,020.00</u>	<u>1,408,869.00</u>	<u>9,566,602,772.10</u>
		Total	28,652					5,060.00	41,899,020.00	1,409,069.00	9,566,668,896.10
Future	Mar 2012 ZACA	Future	10	7.9248	7.9673	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	21,631	10.3213	10.4017	10.3625	10.3315	16	165,490.00		
Jun 2012	ZAEU	Future	24,699	10.4664	10.5483	10.4500	10.4500	80	836,000.00		
Sep 2012	ZAEU	Future	350	10.6152	10.6991	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.0372	11.1232	0.0000	0.0000	0	0.00		
			<u>47,180</u>					<u>96.00</u>	<u>1,001,490.00</u>	<u>1,957,724.00</u>	<u>21,645,778,640.80</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	204.0000	171.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	562.0000	500.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	58.0000	70.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	21.0000	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	74,380					96.00	1,001,490.00	2,335,978.00	21,774,645,334.60
Future											
Mar 2012	ZAFR	Future	25	8.5525	8.6067	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	11,110	12.3604	12.4924	12.3500	12.3400	335	4,145,600.00		
Jun 2012	ZAGB	Future	2,865	12.5148	12.6480	0.0000	0.0000	0	0.00		
			<u>13,975</u>					<u>335.00</u>	<u>4,145,600.00</u>	<u>1,532,601.00</u>	<u>18,685,428,166.60</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	16.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	110.0000	71.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	126.0000	84.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	404.0000	320.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	136.0000	170.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	44.0000	60.0000	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	39,511					335.00	4,145,600.00	1,705,175.00	18,777,343,833.50
Future											
Mar 2012	ZAJY	Future	4,328	0.1041	0.1055	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.1056	0.1071	0.0000	0.0000	0	0.00		
			<u>4,353</u>					<u>0.00</u>	<u>0.00</u>	<u>105,436.00</u>	<u>958,401,492.90</u>
		Total	4,353					0.00	0.00	105,436.00	958,401,492.90
Future											
Mar 2012	ZAUM	Future	796	8.0039	8.1031	8.0229	8.0200	10	8,021,450.00		
Jun 2012	ZAUM	Future	83	8.1116	8.2121	0.0000	0.0000	0	0.00		
			<u>879</u>					<u>10.00</u>	<u>8,021,450.00</u>	<u>9,512.00</u>	<u>6,957,790,490.00</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	14087.0000	17633.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	959					10.00	8,021,450.00	9,718.00	6,964,343,356.00
Future											
Mar 2012	ZAUS	Future	252,252	8.0039	8.1031	8.0700	7.9850	23,914	193,189,720.80		
Jun 2012	ZAUS	Future	39,164	8.1116	8.2121	8.1696	8.1000	3,156	25,661,383.50		
Sep 2012	ZAUS	Future	6,456	8.2193	8.3216	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.6446	8.7460	0.0000	0.0000	0	0.00		
			298,531					27,070.00	218,851,104.30	25,086,014.00	199,703,376,773.10
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	911.0000	1008.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	862.0000	959.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	539.0000	626.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,920	35.0000	23.0000	0.0000	0.0000	500	14,000.00		
Mar 2012	ZAUS	7.60 Put	13,860	51.0000	35.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	112.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	209.0000	262.0000	0.0000	0.0000	100	20,400.00		
Mar 2012	ZAUS	8.00 Put	7,051	205.0000	159.0000	0.0000	0.0000	100	19,400.00		
Mar 2012	ZAUS	8.05 Put	4,620	236.0000	184.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	268.0000	210.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	128.0000	160.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	451.0000	380.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	95.0000	121.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	533.0000	457.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,500	79.0000	101.0000	0.0000	0.0000	500	33,000.00		
Mar 2012	ZAUS	8.50 Put	190	575.0000	498.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	707.0000	625.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	52.0000	66.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	48.0000	61.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	6,700	35.0000	45.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	24.0000	31.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	18.0000	23.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1376.0000	1475.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	28.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	4,000	98.0000	79.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	298.0000	255.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	356.0000	309.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	419.0000	367.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	8.50 Put	100	630.0000	568.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	828.0000	758.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1145.0000	1235.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1019.0000	1106.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	308.0000	266.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	750.0000	690.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	901.0000	836.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	261.0000	293.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	244.0000	275.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	725.0000	786.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	400.0000	357.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	379.0000	418.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	488.0000	446.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	488.0000	532.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1690.0000	1764.0000	0.0000	0.0000	0	0.00		
			<u>219,342</u>					<u>1,200.00</u>	<u>86,800.00</u>	<u>2,973,201.00</u>	<u>1,581,298,579.84</u>
	Total		517,873					28,270.00	218,937,904.30	28,059,215.00	201,284,675,352.94

Grand Total	923,231							33,771.00	274,005,464.30	35,225,092	270,618,110,642.34
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