

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.2422	0.2187	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>
		<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	100,000.00	68,600,000.00
Future	Mar 2012 CAAO	Future	100,000	0.0905	0.1045	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>
		<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	100,000.00	13,250,000.00
Future	Jan 2012 CAAS	Future	12,500	0.0281	0.0031	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>
		<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12,500.00	740,000.00
Future	Feb 2012 CAAT	Future	12,500	0.1489	0.1293	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>
		<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12,500.00	650,000.00
Future	Jan 2012 CAAU	Future	19,481	0.0005	0.0025	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>
		<b>Total</b>	<b>19,481</b>					<b>0.00</b>	<b>0.00</b>	19,481.00	1,605,234.40
Future	Feb 2012 CAAV	Future	12,987	0.0287	0.0403	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>
		<b>Total</b>	<b>12,987</b>					<b>0.00</b>	<b>0.00</b>	12,987.00	1,464,933.60
Future	Mar 2012 ZAAD	Future	23,381	8.4351	8.3654	8.4250	8.4180	610	5,133,900.00		
	Jun 2012 ZAAD	Future	8,993	8.4674	8.3996	8.3880	8.3880	2,060	17,279,280.00		
	Sep 2012 ZAAD	Future	2,298	8.5056	8.4395	0.0000	0.0000	0	0.00		
			<u>34,672</u>					<u>2,670.00</u>	<u>22,413,180.00</u>	<u>1,412,174.00</u>	<u>9,594,343,209.60</u>
		<b>Total</b>	<b>34,672</b>					<b>2,670.00</b>	<b>22,413,180.00</b>	1,412,374.00	9,594,409,333.60
Future	Mar 2012 ZACA	Future	10	7.9983	7.9504	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>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	20,950.00	149,093,034.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Mar 2012	ZAEU	Future	22,771	10.5139	10.4500	10.5186	10.4069	3,131	32,794,250.50		
Jun 2012	ZAEU	Future	24,649	10.6591	10.5960	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	350	10.8083	10.7448	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.2257	11.1602	0.0000	0.0000	0	0.00		
			<u>48,270</u>					<u>3,131.00</u>	<u>32,794,250.50</u>	<u>1,965,214.00</u>	<u>21,723,983,927.50</u>
<b>Option</b>											
Mar 2012	ZAEU	10.30 Put	10,200	111.0000	137.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	400.0000	451.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	76.0000	68.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	26.0000	24.0000	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>
		<b>Total</b>	<b>75,470</b>					<b>3,131.00</b>	<b>32,794,250.50</b>	<b>2,343,468.00</b>	<b>21,852,850,621.30</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	25	8.7076	8.6687	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>18,068.00</u>	<u>149,708,067.30</u>
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>18,068.00</b>	<b>149,708,067.30</b>
<b>Future</b>											
Mar 2012	ZAGB	Future	11,027	12.6353	12.5448	12.6175	12.6175	178	2,241,785.00		
Jun 2012	ZAGB	Future	2,865	12.7914	12.7010	0.0000	0.0000	0	0.00		
			<u>13,892</u>					<u>178.00</u>	<u>2,241,785.00</u>	<u>1,532,957.00</u>	<u>18,689,889,306.10</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	8.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	42.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	46.0000	63.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	225.0000	270.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	191.0000	164.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	59.0000	49.0000	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>
		<b>Total</b>	<b>39,428</b>					<b>178.00</b>	<b>2,241,785.00</b>	<b>1,705,531.00</b>	<b>18,781,804,973.00</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	3,828	0.1038	0.1036	0.1033	0.1028	45	463,900.00		
Jun 2012	ZAJY	Future	25	0.1053	0.1051	0.0000	0.0000	0	0.00		
			<u>3,853</u>					<u>45.00</u>	<u>463,900.00</u>	<u>106,481.00</u>	<u>969,231,392.90</u>
		<b>Total</b>	<b>3,853</b>					<b>45.00</b>	<b>463,900.00</b>	<b>106,481.00</b>	<b>969,231,392.90</b>
<b>Future</b>											
Mar 2012	ZAUM	Future	801	8.1150	8.0573	8.1135	8.0355	10	8,074,500.00		
Jun 2012	ZAUM	Future	83	8.2226	8.1650	0.0000	0.0000	0	0.00		
			<u>884</u>					<u>10.00</u>	<u>8,074,500.00</u>	<u>9,547.00</u>	<u>6,986,054,540.00</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>
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	16884.0000	14941.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>964</b>					<b>10.00</b>	<b>8,074,500.00</b>	9,753.00	6,992,607,406.00
<b>Future</b>											
Mar 2012	ZAUS	Future	245,800	8.1150	8.0573	8.1270	7.9780	33,011	265,322,458.30		
Jun 2012	ZAUS	Future	50,935	8.2226	8.1650	8.2100	8.1052	13,396	108,938,523.00		
Sep 2012	ZAUS	Future	7,456	8.3310	8.2728	8.3000	8.2110	1,200	9,871,905.00		
Dec 2012	ZAUS	Future	5,000	8.4378	8.3783	0.0000	0.0000	5,000	41,512,500.00		
Dec 2013	ZAUS	Future	659	8.7584	8.6982	0.0000	0.0000	0	0.00		
			309,850					52,607.00	425,645,386.30	25,215,927.00	200,751,466,649.20
<b>Option</b>											
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	1019.0000	962.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	969.0000	913.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	634.0000	582.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,920	19.0000	25.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	30.0000	37.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	36.0000	45.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	69.0000	86.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	258.0000	227.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	143.0000	170.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	167.0000	196.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	192.0000	226.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	152.0000	135.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	359.0000	403.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	112.0000	100.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	436.0000	483.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,500	92.0000	82.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	477.0000	525.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	604.0000	655.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	58.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	53.0000	48.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	38.0000	35.0000	0.0000	0.0000	4,850	209,714.00		
Mar 2012	ZAUS	9.20 Call	4,850	28.0000	0.0000	0.0000	0.0000	9,700	248,223.00		
Mar 2012	ZAUS	9.25 Call	2,000	26.0000	24.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	18.0000	17.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1484.0000	1427.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	21.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	4,000	72.0000	85.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	7.75 Put	5,000	135.0000	154.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	240.0000	268.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	292.0000	323.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	348.0000	383.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	547.0000	588.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	737.0000	782.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	190.0000	179.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1240.0000	1187.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1111.0000	1059.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	253.0000	273.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	668.0000	705.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	814.0000	854.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	280.0000	266.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	262.0000	248.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	781.0000	746.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	343.0000	368.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	404.0000	387.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	431.0000	460.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	521.0000	502.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1773.0000	1735.0000	0.0000	0.0000	0	0.00		
			<u>231,692</u>					<u>14,550.00</u>	<u>457,937.00</u>	<u>3,002,851.00</u>	<u>1,584,532,516.84</u>
	<b>Total</b>		<b>541,542</b>					<b>67,157.00</b>	<b>426,103,323.30</b>	<b>28,218,778.00</b>	<b>202,335,999,166.04</b>

<b>Grand Total</b>	<b>953,432</b>							<b>73,191.00</b>	<b>492,090,938.80</b>	<b>35,396,889</b>	<b>271,818,961,288.14</b>
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