

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-January-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future	Mar 2012 CAAN	Future	0	0.1358	0.2422	0.0000	0.0000	100,000	13,420,000.00		
			0					100,000.00	13,420,000.00	200,000.00	82,020,000.00
		Total	0					100,000.00	13,420,000.00	200,000.00	82,020,000.00
Future	Mar 2012 CAAO	Future	100,000	0.1515	0.0905	0.0000	0.0000	0	0.00		
			100,000					0.00	0.00	100,000.00	13,250,000.00
		Total	100,000					0.00	0.00	100,000.00	13,250,000.00
Future	Jan 2012 CAAS	Future	12,500	0.0000	0.0281	0.0000	0.0000	0	0.00		
			12,500					0.00	0.00	12,500.00	740,000.00
		Total	12,500					0.00	0.00	12,500.00	740,000.00
Future	Feb 2012 CAAT	Future	12,500	0.0735	0.1489	0.0000	0.0000	0	0.00		
			12,500					0.00	0.00	12,500.00	650,000.00
		Total	12,500					0.00	0.00	12,500.00	650,000.00
Future	Jan 2012 CAAU	Future	19,481	0.0216	0.0005	0.0000	0.0000	0	0.00		
			19,481					0.00	0.00	19,481.00	1,605,234.40
		Total	19,481					0.00	0.00	19,481.00	1,605,234.40
Future	Feb 2012 CAAV	Future	12,987	0.0941	0.0287	0.0000	0.0000	0	0.00		
			12,987					0.00	0.00	12,987.00	1,464,933.60
		Total	12,987					0.00	0.00	12,987.00	1,464,933.60
Future	Mar 2012 ZAAD	Future	23,081	8.3388	8.4351	8.3825	8.3425	600	5,020,360.00		
	Jun 2012 ZAAD	Future	8,993	8.3696	8.4674	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4058	8.5056	0.0000	0.0000	0	0.00		
			34,372					600.00	5,020,360.00	1,412,774.00	9,599,363,569.60
		Total	34,372					600.00	5,020,360.00	1,412,974.00	9,599,429,693.60
Future	Mar 2012 ZACA	Future	10	7.8459	7.9983	0.0000	0.0000	0	0.00		
			10					0.00	0.00	20,950.00	149,093,034.50
		Total	10					0.00	0.00	20,950.00	149,093,034.50

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Future											
Mar 2012	ZAEU	Future	21,746	10.3384	10.5139	10.4387	10.3500	1,080	11,350,408.50		
Jun 2012	ZAEU	Future	24,649	10.4786	10.6591	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	350	10.6224	10.8083	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.0336	11.2257	0.0000	0.0000	0	0.00		
			<u>47,245</u>					<u>1,080.00</u>	<u>11,350,408.50</u>	<u>1,966,294.00</u>	<u>21,735,334,336.00</u>
Option											
Mar 2012	ZAEU	10.00 Put	3,400	76.0000	0.0000	0.0000	0.0000	3,400	8,602.00		
Mar 2012	ZAEU	10.30 Call	3,400	225.0000	325.0000	0.0000	0.0000	3,400	340,000.00		
Mar 2012	ZAEU	10.30 Put	10,200	187.0000	111.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	76.0000	114.0000	0.0000	0.0000	3,400	170,000.00		
Mar 2012	ZAEU	10.80 Put	3,400	538.0000	400.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	51.0000	76.0000	0.0000	0.0000	6,800	170,000.00		
Mar 2012	ZAEU	11.60 Call	10,200	15.0000	26.0000	0.0000	0.0000	0	0.00		
			<u>40,800</u>					<u>17,000.00</u>	<u>688,602.00</u>	<u>395,254.00</u>	<u>129,555,295.80</u>
		Total	88,045					18,080.00	12,039,010.50	2,361,548.00	21,864,889,631.80
Future											
Mar 2012	ZAFR	Future	25	8.5684	8.7076	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>
		Total	25					0.00	0.00	18,068.00	149,708,067.30
Future											
Mar 2012	ZAGB	Future	10,975	12.3155	12.6353	12.3745	12.3120	436	5,385,906.00		
Jun 2012	ZAGB	Future	2,865	12.4666	12.7914	0.0000	0.0000	0	0.00		
			<u>13,840</u>					<u>436.00</u>	<u>5,385,906.00</u>	<u>1,533,393.00</u>	<u>18,695,275,212.10</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	13.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	102.0000	42.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	118.0000	46.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	406.0000	225.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	102.0000	191.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	25.0000	59.0000	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	39,376					436.00	5,385,906.00	1,705,967.00	18,787,190,879.00
Future											
Mar 2012	ZAJY	Future	3,828	0.1014	0.1038	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.1028	0.1053	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

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Mar 2012	ZAUM	Future	804	7.8513	8.1150	7.9400	7.8700	3	2,372,000.00		
Jun 2012	ZAUM	Future	83	7.9548	8.2226	0.0000	0.0000	0	0.00		
			<u>887</u>					3.00	2,372,000.00	9,550.00	6,988,426,540.00
Option											
Mar 2012	ZAUM	8.20 Call	80	8684.0000	16884.0000	0.0000	0.0000	0	0.00		
			<u>80</u>					0.00	0.00	206.00	6,552,866.00
		Total	967					3.00	2,372,000.00	9,756.00	6,994,979,406.00
Future											
Mar 2012	ZAUS	Future	245,943	7.8513	8.1150	7.9730	7.8409	45,164	357,055,143.20		
Jun 2012	ZAUS	Future	53,812	7.9548	8.2226	8.0781	7.9575	4,581	36,794,954.50		
Sep 2012	ZAUS	Future	7,256	8.0596	8.3310	0.0000	0.0000	200	1,640,000.00		
Dec 2012	ZAUS	Future	5,000	8.1617	8.4378	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.4861	8.7584	0.0000	0.0000	0	0.00		
			<u>312,670</u>					49,945.00	395,490,097.70	25,265,872.00	201,146,956,746.90
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	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	6.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	760.0000	1019.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	712.0000	969.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	403.0000	634.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	52.0000	19.0000	0.0000	0.0000	100	3,200.00		
Mar 2012	ZAUS	7.60 Put	13,860	80.0000	30.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	97.0000	36.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	161.0000	69.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	135.0000	258.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	284.0000	143.0000	0.0000	0.0000	6,875	1,820,018.75		
Mar 2012	ZAUS	8.05 Put	4,620	320.0000	167.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	357.0000	192.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	78.0000	152.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	563.0000	359.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	58.0000	112.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	651.0000	436.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,600	48.0000	92.0000	0.0000	0.0000	100	5,600.00		
Mar 2012	ZAUS	8.50 Put	190	697.0000	477.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	835.0000	604.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	30.0000	58.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	28.0000	53.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	20.0000	38.0000	0.0000	0.0000	4,850	214,079.00		
Mar 2012	ZAUS	9.20 Call	4,850	15.0000	28.0000	0.0000	0.0000	4,850	123,869.00		
Mar 2012	ZAUS	9.25 Call	2,000	14.0000	26.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	10.0000	18.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	6.75 Call	4,850	1222.0000	1484.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	32.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	121.0000	72.0000	0.0000	0.0000	10,000	913,200.00		
Jun 2012	ZAUS	7.70 Put	10,000	199.0000	0.0000	0.0000	0.0000	10,000	1,556,400.00		
Jun 2012	ZAUS	7.75 Put	5,000	223.0000	135.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	362.0000	240.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	428.0000	292.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	252.0000	371.0000	0.0000	0.0000	10,000	3,065,900.00		
Jun 2012	ZAUS	8.20 Put	132	497.0000	348.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	727.0000	547.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	936.0000	737.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	128.0000	190.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	992.0000	1240.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	872.0000	1111.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	357.0000	253.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	834.0000	668.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	994.0000	814.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	205.0000	280.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	192.0000	262.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	613.0000	781.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	451.0000	343.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	310.0000	404.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	542.0000	431.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	411.0000	521.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1558.0000	1773.0000	0.0000	0.0000	0	0.00		
				<u>261,892</u>				<u>46,775.00</u>	<u>7,702,266.75</u>	<u>3,049,626.00</u>	<u>1,592,234,783.59</u>
		Total		574,562				96,720.00	403,192,364.45	28,315,498.00	202,739,191,530.49

Grand Total	898,678			215,839.00	441,429,640.95	35,612,728	272,260,390,929.09
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