

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-January-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Future	Mar 2012	CAAO	Future	100,000	0.1551	0.1515	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	0.0000	0.0000	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	0.0688	0.0735	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	0.0206	0.0216	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	0.0976	0.0941	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	23,081	8.2917	8.3388	8.3350	8.2840	20	166,190.00		
	Jun 2012	ZAAD	Future	8,993	8.3233	8.3696	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,298	8.3599	8.4058	0.0000	0.0000	0	0.00		
				<u>34,372</u>					<u>20.00</u>	<u>166,190.00</u>	<u>1,412,794.00</u>	<u>9,599,529,759.60</u>
			<b>Total</b>	<b>34,372</b>					<b>20.00</b>	<b>166,190.00</b>	1,412,994.00	9,599,595,883.60
Future	Mar 2012	ZACA	Future	10	7.8213	7.8459	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
Future	Mar 2012	ZAEU	Future	21,753	10.2957	10.3384	10.3340	10.2650	117	1,205,330.00		
	Jun 2012	ZAEU	Future	24,649	10.4361	10.4786	10.4530	10.4530	25	260,500.00		
	Sep 2012	ZAEU	Future	350	10.5790	10.6224	0.0000	0.0000	0	0.00		

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	Dec 2013	ZAEU	Future	500	10.9870	11.0336	0.0000	0.0000	0	0.00	
				47,252					142.00	1,465,830.00	1,966,436.00
<b>Option</b>											21,736,800,166.00
	Mar 2012	ZAEU	10.00 Put	3,400	75.0000	76.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	10.30 Call	3,400	190.0000	225.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	10.30 Put	10,200	194.0000	187.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	10.80 Call	3,400	64.0000	76.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	10.80 Put	3,400	568.0000	538.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	11.00 Call	6,800	44.0000	51.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAEU	11.60 Call	10,200	12.0000	15.0000	0.0000	0.0000	0	0.00	
				40,800					0.00	0.00	395,254.00
			<b>Total</b>	<b>88,052</b>					<b>142.00</b>	<b>1,465,830.00</b>	<b>2,361,690.00</b>
<b>Future</b>											21,866,355,461.80
	Mar 2012	ZAFR	Future	25	8.5316	8.5684	0.0000	0.0000	0	0.00	
				25					0.00	0.00	18,068.00
			<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>18,068.00</b>
<b>Future</b>											149,708,067.30
	Mar 2012	ZAGB	Future	10,945	12.3078	12.3155	12.3635	12.2929	103	1,269,472.50	
	Jun 2012	ZAGB	Future	2,875	12.4598	12.4666	12.4600	12.4300	30	373,500.00	
				13,820					133.00	1,642,972.50	1,533,526.00
<b>Option</b>											18,696,918,184.60
	Mar 2012	ZAGB	11.00 Put	768	11.0000	13.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	11.95 Put	9,000	101.0000	102.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	12.00 Put	768	117.0000	118.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	12.55 Put	3,000	408.0000	406.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	12.85 Call	3,000	98.0000	102.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	13.55 Call	9,000	22.0000	25.0000	0.0000	0.0000	0	0.00	
				25,536					0.00	0.00	172,574.00
			<b>Total</b>	<b>39,356</b>					<b>133.00</b>	<b>1,642,972.50</b>	<b>1,706,100.00</b>
<b>Future</b>											18,788,833,851.50
	Mar 2012	ZAJY	Future	3,828	0.1020	0.1014	0.0000	0.0000	0	0.00	
	Jun 2012	ZAJY	Future	25	0.1035	0.1028	0.0000	0.0000	0	0.00	
				3,853					0.00	0.00	106,481.00
			<b>Total</b>	<b>3,853</b>					<b>0.00</b>	<b>0.00</b>	<b>106,481.00</b>
<b>Future</b>											969,231,392.90
	Mar 2012	ZAUM	Future	809	7.8352	7.8513	7.8660	7.8300	6	4,716,000.00	
	Jun 2012	ZAUM	Future	88	7.9388	7.9548	7.9674	7.9674	5	3,983,700.00	
				897					11.00	8,699,700.00	9,561.00
<b>Option</b>											6,997,126,240.00

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Mar 2012	ZAUM	8.20 Call	80	8133.0000	8684.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>977</b>					<b>11.00</b>	<b>8,699,700.00</b>	9,767.00	7,003,679,106.00

**Future**

Mar 2012	ZAUS	Future	245,459	7.8352	7.8513	7.8996	7.8110	11,220	88,201,657.60		
Jun 2012	ZAUS	Future	55,196	7.9388	7.9548	8.0056	7.9200	2,947	23,533,082.00		
Sep 2012	ZAUS	Future	7,256	8.0430	8.0596	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	Future	5,000	8.1450	8.1617	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.4704	8.4861	0.0000	0.0000	0	0.00		
			313,570					14,167.00	111,734,739.60	25,280,039.00	201,258,691,486.50

**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	6.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	744.0000	760.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	696.0000	712.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	388.0000	403.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	53.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	82.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	99.0000	97.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	166.0000	161.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	127.0000	135.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	292.0000	284.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	328.0000	320.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	366.0000	357.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	73.0000	78.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	575.0000	563.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	54.0000	58.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	664.0000	651.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,600	45.0000	48.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	710.0000	697.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	850.0000	835.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	29.0000	30.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	27.0000	28.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	19.0000	20.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	14.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	14.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1207.0000	1222.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	34.0000	32.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	123.0000	121.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	202.0000	199.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	7.75 Put	5,000	226.0000	223.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	368.0000	362.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	435.0000	428.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	244.0000	252.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	505.0000	497.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	737.0000	727.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	949.0000	936.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	125.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	978.0000	992.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	857.0000	872.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	361.0000	357.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	843.0000	834.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1005.0000	994.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	201.0000	205.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	188.0000	192.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	599.0000	613.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	454.0000	451.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	303.0000	310.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	544.0000	542.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	402.0000	411.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1544.0000	1558.0000	0.0000	0.0000	0	0.00		
			<u>261,892</u>					<i>0.00</i>	<i>0.00</i>	<i>3,049,626.00</i>	<i>1,592,234,783.59</i>
		<b>Total</b>	<b>575,462</b>					<b>14,167.00</b>	<b>111,734,739.60</b>	<b>28,329,665.00</b>	<b>202,850,926,270.09</b>

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<b>Grand Total</b>	<b>899,575</b>			<b>14,473.00</b>	<b>123,709,432.10</b>	<b>35,627,201</b>	<b>272,384,100,361.19</b>
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