

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-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	0.3747	0.3915	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	0.0852	0.0811	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	0.1812	0.1862	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	0.1368	0.1386	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	0.0205	0.0198	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	0.0540	0.0521	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	28,246	8.3655	8.4284	8.4100	8.4100	4	33,640.00		
	Jun 2012 ZAAD	Future	6,933	8.3991	8.4633	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4378	8.5009	0.0000	0.0000	0	0.00		
			<u>37,477</u>					<u>4.00</u>	<u>33,640.00</u>	<u>1,400,031.00</u>	<u>9,493,074,059.60</u>
		Total	37,477					4.00	33,640.00	1,400,231.00	9,493,140,183.60
Future	Mar 2012 ZACA	Future	10	8.0486	8.1166	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	21,397	10.5030	10.6124	10.5640	10.4675	29	305,199.50		
Jun 2012	ZAEU	Future	14,289	10.6511	10.7639	10.7260	10.6520	100	1,070,680.00		
Sep 2012	ZAEU	Future	350	10.8001	10.9150	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.2379	11.3658	0.0000	0.0000	0	0.00		
			<u>36,536</u>					<u>129.00</u>	<u>1,375,879.50</u>	<u>1,941,112.00</u>	<u>21,470,022,433.00</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	209.0000	173.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	503.0000	435.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	157.0000	189.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	76.0000	91.0000	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	63,736					129.00	1,375,879.50	2,319,366.00	21,598,889,126.80
Future											
Mar 2012	ZAFR	Future	223	8.6376	8.7111	0.0000	0.0000	0	0.00		
			<u>223</u>					<u>0.00</u>	<u>0.00</u>	<u>17,845.00</u>	<u>147,778,168.30</u>
		Total	223					0.00	0.00	17,845.00	147,778,168.30
Future											
Mar 2012	ZAGB	Future	10,623	12.7180	12.8243	12.7945	12.7740	42	536,840.50		
Jun 2012	ZAGB	Future	2,995	12.8705	12.9780	12.9000	12.8600	25	322,000.00		
			<u>13,618</u>					<u>67.00</u>	<u>858,840.50</u>	<u>1,530,558.00</u>	<u>18,659,852,581.10</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	16.0000	16.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	85.0000	73.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	93.0000	81.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	294.0000	249.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	334.0000	379.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	160.0000	181.0000	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	39,154					67.00	858,840.50	1,703,132.00	18,751,768,248.00
Future											
Mar 2012	ZAJY	Future	4,421	0.1072	0.1076	0.0000	0.0000	0	0.00		
			<u>4,421</u>					<u>0.00</u>	<u>0.00</u>	<u>105,249.00</u>	<u>956,402,381.90</u>
		Total	4,421					0.00	0.00	105,249.00	956,402,381.90
Future											
Mar 2012	ZAUM	Future	796	8.2572	8.2841	8.2657	8.2070	10	8,236,350.00		
			<u>796</u>					<u>10.00</u>	<u>8,236,350.00</u>	<u>9,384.00</u>	<u>6,852,711,840.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	33545.0000	35671.0000	0.0000	0.0000	0	0.00		

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			80					0.00	0.00	206.00	6,552,866.00
		Total	876					10.00	8,236,350.00	9,590.00	6,859,264,706.00

Future

Mar 2012	ZAUS	Future	235,454	8.2572	8.2841	8.2900	8.2150	6,195	51,144,338.50		
Jun 2012	ZAUS	Future	25,948	8.3643	8.3916	8.3372	8.3372	180	1,503,229.00		
Sep 2012	ZAUS	Future	6,106	8.4692	8.4950	8.4630	8.4630	200	1,692,600.00		
Dec 2013	ZAUS	Future	659	8.8855	8.9122	0.0000	0.0000	0	0.00		
			<u>268,167</u>					<u>6,575.00</u>	<u>54,340,167.50</u>	<u>24,940,371.00</u>	<u>198,512,698,503.00</u>

Option

Mar 2012	ZAUS	6.50 Put	2,420	3.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1170.0000	1197.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1122.0000	1149.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	796.0000	823.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	39.0000	39.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	56.0000	56.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	103.0000	103.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	3,250	435.0000	459.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	178.0000	175.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	201.0000	197.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	314.0000	335.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	369.0000	361.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	259.0000	277.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	436.0000	426.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	4,000	228.0000	244.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	471.0000	460.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	581.0000	569.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	177.0000	191.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	167.0000	180.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	4,853	157.0000	170.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	2,100	124.0000	135.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	94.0000	102.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	73.0000	79.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1635.0000	1663.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	343.0000	338.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	584.0000	575.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	757.0000	746.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1410.0000	1440.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1288.0000	1320.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	316.0000	321.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	721.0000	721.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.80 Put	1,500	857.0000	856.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.10 Call	360	446.0000	468.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.20 Call	5,500	423.0000	444.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Call	300	987.0000	1023.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Put	540	417.0000	426.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.10 Call	540	590.0000	620.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10 Put	180	525.0000	538.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10 Call	180	726.0000	761.0000	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00 Call	200	2075.0000	2125.0000	0.0000	0.0000	0	0.00	
			<u>205,460</u>					<u>0.00</u>	<u>0.00</u>	<u>2,940,373.00</u>
	Total		473,627					6,575.00	54,340,167.50	27,880,744.00

Grand Total	876,992		6,785.00	64,844,877.50	35,018,593	269,038,846,596.44
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