

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	0.3233	0.2757	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	0.0707	0.1022	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	0.2014	0.1377	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	0.1706	0.1318	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	0.0029	0.0141	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	0.0217	0.0486	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	28,081	8.4245	8.3375	8.3905	8.3460	1,299	10,867,118.50		
	Jun 2012 ZAAD	Future	6,933	8.4586	8.3721	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.5006	8.4142	0.0000	0.0000	0	0.00		
			<u>37,312</u>					<u>1,299.00</u>	<u>10,867,118.50</u>	<u>1,401,605.00</u>	<u>9,506,243,293.10</u>
		Total	37,312					1,299.00	10,867,118.50	1,401,805.00	9,506,309,417.10
Future	Mar 2012 ZACA	Future	10	8.0364	7.9724	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	22,177	10.4619	10.4028	10.4480	10.4300	1,027	10,729,767.40		
Jun 2012	ZAEU	Future	24,589	10.6103	10.5487	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	350	10.7634	10.6982	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.1844	11.1113	0.0000	0.0000	0	0.00		
			<u>47,616</u>					<u>1,027.00</u>	<u>10,729,767.40</u>	<u>1,956,841.00</u>	<u>21,636,556,021.30</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	153.0000	198.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	462.0000	520.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	87.0000	87.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	36.0000	35.0000	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	74,816					1,027.00	10,729,767.40	2,335,095.00	21,765,422,715.10
Future											
Mar 2012	ZAFR	Future	25	8.6470	8.6023	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	10,836	12.6077	12.4427	12.6090	12.4725	70	879,292.50		
Jun 2012	ZAGB	Future	2,835	12.7641	12.5981	0.0000	0.0000	0	0.00		
			<u>13,671</u>					<u>70.00</u>	<u>879,292.50</u>	<u>1,531,869.00</u>	<u>18,676,328,002.10</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	11.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	49.0000	88.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	59.0000	102.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	262.0000	362.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	211.0000	169.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	82.0000	65.0000	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	39,207					70.00	879,292.50	1,704,443.00	18,768,243,669.00
Future											
Mar 2012	ZAJY	Future	4,328	0.1072	0.1059	0.0000	0.0000	0	0.00		
			<u>4,328</u>					<u>0.00</u>	<u>0.00</u>	<u>105,411.00</u>	<u>958,136,492.90</u>
		Total	4,328					0.00	0.00	105,411.00	958,136,492.90
Future											
Mar 2012	ZAUM	Future	796	8.2455	8.1173	0.0000	0.0000	0	0.00		
Jun 2012	ZAUM	Future	83	8.3558	8.2266	8.2410	8.2410	5	4,120,500.00		
			<u>879</u>					<u>5.00</u>	<u>4,120,500.00</u>	<u>9,487.00</u>	<u>6,937,632,940.00</u>
Option											

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Mar 2012	ZAUM	8.20 Call	80	24643.0000	20551.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	959					5.00	4,120,500.00	9,693.00	6,944,185,806.00
Future											
Mar 2012	ZAUS	Future	238,957	8.2455	8.1173	8.2600	8.1100	17,740	145,452,388.40		
Jun 2012	ZAUS	Future	39,785	8.3558	8.2266	8.3600	8.2154	3,432	28,345,099.50		
Sep 2012	ZAUS	Future	6,256	8.4668	8.3360	8.3530	8.3530	350	2,923,550.00		
Dec 2013	ZAUS	Future	659	8.8884	8.7568	0.0000	0.0000	0	0.00		
			285,657					21,522.00	176,721,037.90	25,019,895.00	199,166,308,246.20
Option											
Mar 2012	ZAUS	6.50 Put	2,420	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	4.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1150.0000	1024.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1100.0000	975.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	760.0000	647.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	15.0000	30.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	24.0000	44.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	52.0000	93.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,250	355.0000	291.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	110.0000	174.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	130.0000	200.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	152.0000	226.0000	0.0000	0.0000	732	148,596.00		
Mar 2012	ZAUS	8.25 Call	6,620	224.0000	189.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	293.0000	393.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	172.0000	147.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	363.0000	469.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,000	145.0000	125.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	400.0000	508.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	517.0000	632.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	96.0000	86.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	89.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	6,700	66.0000	60.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	47.0000	44.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	34.0000	33.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1616.0000	1492.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	20.0000	29.0000	0.0000	0.0000	2,000	56,000.00		
Jun 2012	ZAUS	7.50 Put	4,000	62.0000	95.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	204.0000	280.0000	0.0000	0.0000	2,000	628,000.00		
Jun 2012	ZAUS	8.10 Put	132	252.0000	334.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	304.0000	0.0000	0.0000	0.0000	264	92,004.00		
Jun 2012	ZAUS	8.50 Put	100	488.0000	591.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	8.75 Put	132	666.0000	778.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1370.0000	1261.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1239.0000	1135.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	223.0000	291.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	609.0000	713.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	748.0000	858.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	340.0000	326.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	320.0000	307.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	881.0000	830.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	306.0000	388.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	474.0000	458.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	393.0000	486.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	595.0000	582.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1873.0000	1833.0000	0.0000	0.0000	0	0.00		
			<u>218,242</u>					<u>4,996.00</u>	<u>924,600.00</u>	<u>2,971,901.00</u>	<u>1,581,208,479.84</u>
	Total		503,899					26,518.00	177,645,637.90	27,991,796.00	200,747,516,726.04

Grand Total	918,024							28,919.00	204,242,316.30	35,148,744	269,981,847,202.44
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