

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	0.2481	0.2591	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	0.0978	0.0953	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	0.1216	0.1333	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	0.1397	0.1438	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	0.0066	0.0066	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	0.0391	0.0374	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	28,081	8.3543	8.3832	8.3735	8.3425	1,599	13,370,054.00		
	Jun 2012 ZAAD	Future	6,933	8.3891	8.4183	8.4040	8.4040	5	42,020.00		
	Sep 2012 ZAAD	Future	2,298	8.4306	8.4598	0.0000	0.0000	0	0.00		
			<u>37,312</u>					<u>1,604.00</u>	<u>13,412,074.00</u>	<u>1,403,809.00</u>	<u>9,524,703,752.10</u>
		<b>Total</b>	<b>37,312</b>					<b>1,604.00</b>	<b>13,412,074.00</b>	1,404,009.00	9,524,769,876.10
Future	Mar 2012 ZACA	Future	10	7.9673	7.9915	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

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<b>Future</b>											
Mar 2012	ZAEU	Future	21,637	10.4017	10.3336	10.4000	10.3595	12	124,395.00		
Jun 2012	ZAEU	Future	24,699	10.5483	10.4801	10.4675	10.4675	10	104,675.00		
Sep 2012	ZAEU	Future	350	10.6991	10.6303	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.1232	11.0571	0.0000	0.0000	0	0.00		
			<u>47,186</u>					<u>22.00</u>	<u>229,070.00</u>	<u>1,957,628.00</u>	<u>21,644,777,150.80</u>
<b>Option</b>											
Mar 2012	ZAEU	10.30 Put	10,200	171.0000	205.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	500.0000	558.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	70.0000	65.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	27.0000	26.0000	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>74,386</b>					<b>22.00</b>	<b>229,070.00</b>	<b>2,335,882.00</b>	<b>21,773,643,844.60</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	25	8.6067	8.5467	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>
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>18,065.00</b>	<b>149,682,048.30</b>
<b>Future</b>											
Mar 2012	ZAGB	Future	10,840	12.4924	12.4536	12.5000	12.4250	89	1,111,190.00		
Jun 2012	ZAGB	Future	2,865	12.6480	12.6089	12.5700	12.5650	35	439,925.00		
			<u>13,705</u>					<u>124.00</u>	<u>1,551,115.00</u>	<u>1,532,266.00</u>	<u>18,681,282,566.60</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	12.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	71.0000	84.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	84.0000	98.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	320.0000	352.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	170.0000	169.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	60.0000	63.0000	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>39,241</b>					<b>124.00</b>	<b>1,551,115.00</b>	<b>1,704,840.00</b>	<b>18,773,198,233.50</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	4,328	0.1055	0.1058	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.1071	0.1074	0.0000	0.0000	0	0.00		
			<u>4,353</u>					<u>0.00</u>	<u>0.00</u>	<u>105,436.00</u>	<u>958,401,492.90</u>
		<b>Total</b>	<b>4,353</b>					<b>0.00</b>	<b>0.00</b>	<b>105,436.00</b>	<b>958,401,492.90</b>
<b>Future</b>											
Mar 2012	ZAUM	Future	791	8.1031	8.1218	8.1015	8.0775	10	8,089,500.00		
Jun 2012	ZAUM	Future	83	8.2121	8.2311	0.0000	0.0000	0	0.00		
			<u>874</u>					<u>10.00</u>	<u>8,089,500.00</u>	<u>9,502.00</u>	<u>6,949,769,040.00</u>

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<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	17633.0000	18790.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>954</b>					<b>10.00</b>	<b>8,089,500.00</b>	9,708.00	6,956,321,906.00
<b>Future</b>											
Mar 2012	ZAUS	Future	243,006	8.1031	8.1218	8.1345	8.0657	8,063	65,340,086.60		
Jun 2012	ZAUS	Future	39,063	8.2121	8.2311	8.2242	8.1775	2,184	17,895,109.80		
Sep 2012	ZAUS	Future	6,456	8.3216	8.3410	8.3000	8.3000	200	1,660,000.00		
Dec 2013	ZAUS	Future	659	8.7460	8.7654	0.0000	0.0000	0	0.00		
			289,184					10,447.00	84,895,196.40	25,058,944.00	199,484,525,668.80
<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	2.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	4.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1008.0000	1027.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	959.0000	977.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	626.0000	644.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	23.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	35.0000	34.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	80.0000	77.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,250	262.0000	276.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	159.0000	154.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	184.0000	178.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	210.0000	204.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	160.0000	171.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	380.0000	371.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	121.0000	130.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	457.0000	447.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,000	101.0000	109.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	498.0000	487.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	625.0000	613.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	66.0000	73.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	61.0000	68.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	6,700	45.0000	50.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	31.0000	36.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	23.0000	26.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1475.0000	1493.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	24.0000	23.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	4,000	79.0000	76.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	255.0000	247.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	309.0000	301.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	367.0000	359.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	8.50 Put	100	568.0000	559.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	758.0000	748.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1235.0000	1253.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1106.0000	1123.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	266.0000	259.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	690.0000	680.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	836.0000	826.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	293.0000	302.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	275.0000	284.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	786.0000	796.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	357.0000	347.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	418.0000	427.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	446.0000	433.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	532.0000	541.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1764.0000	1770.0000	0.0000	0.0000	0	0.00		
			<u>218,242</u>					<u>0.00</u>	<u>0.00</u>	<u>2,972,001.00</u>	<u>1,581,211,779.84</u>
	<b>Total</b>		<b>507,426</b>					<b>10,447.00</b>	<b>84,895,196.40</b>	<b>28,030,945.00</b>	<b>201,065,737,448.64</b>

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<b>Grand Total</b>	<b>921,175</b>	<b>12,207.00</b>	<b>108,176,955.40</b>	<b>35,191,321</b>	<b>270,344,105,178.04</b>
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