

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	0.3564	0.3295	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	0.0973	0.1149	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	0.1606	0.1379	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	0.1245	0.1113	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	0.0310	0.0454	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	0.0661	0.0825	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	28,248	8.4280	8.3610	8.4110	8.4015	55	461,977.50		
	Jun 2012 ZAAD	Future	6,933	8.4600	8.3943	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4963	8.4281	0.0000	0.0000	0	0.00		
			<u>37,479</u>					<u>55.00</u>	<u>461,977.50</u>	<u>1,399,520.00</u>	<u>9,488,757,554.60</u>
		<b>Total</b>	<b>37,479</b>					<b>55.00</b>	<b>461,977.50</b>	1,399,720.00	9,488,823,678.60
Future	Mar 2012 ZACA	Future	10	8.1122	8.0478	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Mar 2012	ZAEU	Future	21,377	10.6514	10.6190	10.7050	10.6300	73	780,657.50		
Jun 2012	ZAEU	Future	14,099	10.7989	10.7674	10.8110	10.8110	94	1,016,234.00		
Sep 2012	ZAEU	Future	350	10.9467	10.9122	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.3728	11.3356	0.0000	0.0000	0	0.00		
			<u>36,326</u>					<u>167.00</u>	<u>1,796,891.50</u>	<u>1,940,873.00</u>	<u>21,467,455,553.50</u>
<b>Option</b>											
Mar 2012	ZAEU	10.30 Put	10,200	160.0000	171.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	409.0000	431.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	199.0000	192.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	95.0000	92.0000	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>63,526</b>					<b>167.00</b>	<b>1,796,891.50</b>	<b>2,319,127.00</b>	<b>21,596,322,247.30</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	223	8.7505	8.7259	0.0000	0.0000	0	0.00		
			<u>223</u>					<u>0.00</u>	<u>0.00</u>	<u>17,820.00</u>	<u>147,558,918.30</u>
	<b>Total</b>		<b>223</b>					<b>0.00</b>	<b>0.00</b>	<b>17,820.00</b>	<b>147,558,918.30</b>
<b>Future</b>											
Mar 2012	ZAGB	Future	10,613	12.8338	12.6879	12.7900	12.7900	2	25,580.00		
Jun 2012	ZAGB	Future	2,980	12.9837	12.8371	12.9100	12.9100	20	258,200.00		
			<u>13,593</u>					<u>22.00</u>	<u>283,780.00</u>	<u>1,530,437.00</u>	<u>18,658,297,875.90</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	17.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	77.0000	101.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	85.0000	111.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	249.0000	317.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	383.0000	328.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	179.0000	153.0000	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>39,129</b>					<b>22.00</b>	<b>283,780.00</b>	<b>1,703,011.00</b>	<b>18,750,213,542.80</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	4,421	0.1072	0.1063	0.1079	0.1079	9	97,119.00		
			<u>4,421</u>					<u>9.00</u>	<u>97,119.00</u>	<u>105,249.00</u>	<u>956,402,381.90</u>
	<b>Total</b>		<b>4,421</b>					<b>9.00</b>	<b>97,119.00</b>	<b>105,249.00</b>	<b>956,402,381.90</b>
<b>Future</b>											
Mar 2012	ZAUM	Future	801	8.2154	8.1435	0.0000	0.0000	0	0.00		
			<u>801</u>					<u>0.00</u>	<u>0.00</u>	<u>9,374.00</u>	<u>6,844,475,490.00</u>
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	32488.0000	29836.0000	0.0000	0.0000	0	0.00		

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			80					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>881</b>					<b>0.00</b>	<b>0.00</b>	<b>9,580.00</b>	<b>6,851,028,356.00</b>

**Future**

Mar 2012	ZAUS	Future	232,343	8.2154	8.1435	8.2330	8.1500	9,577	78,459,868.50		
Jun 2012	ZAUS	Future	26,738	8.3200	8.2476	8.3245	8.2630	325	2,697,932.50		
Sep 2012	ZAUS	Future	6,256	8.4213	8.3462	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.8156	8.7386	0.0000	0.0000	0	0.00		
			265,996					9,902.00	81,157,801.00	24,921,873.00	198,359,288,899.70

**Option**

Mar 2012	ZAUS	6.50 Put	2,420	4.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	6.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	13.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1132.0000	1063.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1084.0000	1016.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	765.0000	707.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	50.0000	64.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	70.0000	87.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	123.0000	150.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	3,250	420.0000	385.0000	0.0000	0.0000	2,000	832,000.00		
Mar 2012	ZAUS	8.00 Put	7,051	205.0000	242.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	229.0000	268.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	305.0000	280.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	404.0000	454.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	252.0000	232.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	472.0000	525.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	4,000	222.0000	205.0000	0.0000	0.0000	8,000	1,572,000.00		
Mar 2012	ZAUS	8.50 Put	190	507.0000	562.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	620.0000	678.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	174.0000	162.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	164.0000	152.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	4,853	154.0000	144.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	2,100	123.0000	115.0000	0.0000	0.0000	2,000	260,000.00		
Mar 2012	ZAUS	9.25 Call	2,000	94.0000	88.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	73.0000	69.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1595.0000	1527.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	373.0000	414.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	618.0000	668.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	793.0000	849.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1377.0000	1315.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1258.0000	1200.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	348.0000	386.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	762.0000	813.0000	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Sep 2012	ZAUS	8.80 Put	1,500	899.0000	954.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	442.0000	426.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	419.0000	404.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	977.0000	941.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	458.0000	501.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	589.0000	567.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	573.0000	619.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	725.0000	700.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2039.0000	2014.0000	0.0000	0.0000	0	0.00		
			<u>205,460</u>					<u>12,000.00</u>	<u>2,664,000.00</u>	<u>2,940,373.00</u>	<u>1,576,554,950.84</u>
	<b>Total</b>		<b>471,456</b>					<b>21,902.00</b>	<b>83,821,801.00</b>	<b>27,862,246.00</b>	<b>199,935,843,850.54</b>

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<b>Grand Total</b>	<b>874,593</b>							<b>22,155.00</b>	<b>86,461,569.00</b>	<b>34,999,189</b>	<b>268,868,543,303.44</b>
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