

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.1928	0.2089	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	0.1225	0.1151	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	0.0765	0.0765	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	0.1081	0.1163	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	0.0092	0.0109	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	0.0588	0.0539	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	8.3843	8.3366	8.3925	8.3675	425	3,564,507.50		
	Jun 2012 ZAAD	Future	6,933	8.4177	8.3708	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4582	8.4110	0.0000	0.0000	0	0.00		
			<u>32,312</u>					<u>425.00</u>	<u>3,564,507.50</u>	<u>1,409,304.00</u>	<u>9,570,250,369.60</u>
		<b>Total</b>	<b>32,312</b>					<b>425.00</b>	<b>3,564,507.50</b>	1,409,504.00	9,570,316,493.60
Future	Mar 2012 ZACA	Future	10	7.9305	7.8979	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	23,210	10.4072	10.3635	10.4250	10.3285	1,783	18,529,493.50		
Jun 2012	ZAEU	Future	24,699	10.5535	10.5090	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	350	10.7045	10.6590	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.1317	11.0829	0.0000	0.0000	0	0.00		
			<u>48,759</u>					<u>1,783.00</u>	<u>18,529,493.50</u>	<u>1,960,972.00</u>	<u>21,679,543,939.30</u>
<b>Option</b>											
Mar 2012	ZAEU	10.30 Put	10,200	157.0000	183.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	487.0000	524.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	64.0000	59.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	23.0000	20.0000	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>75,959</b>					<b>1,783.00</b>	<b>18,529,493.50</b>	<b>2,339,226.00</b>	<b>21,808,410,633.10</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	25	8.6249	8.5876	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	11,055	12.4393	12.4390	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,865	12.5941	12.5948	0.0000	0.0000	0	0.00		
			<u>13,920</u>					<u>0.00</u>	<u>0.00</u>	<u>1,532,736.00</u>	<u>18,687,104,894.10</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	12.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	79.0000	83.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	92.0000	97.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	338.0000	348.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	141.0000	151.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	42.0000	50.0000	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>39,456</b>					<b>0.00</b>	<b>0.00</b>	<b>1,705,310.00</b>	<b>18,779,020,561.00</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	3,828	0.1037	0.1039	0.0000	0.0000	1,000	10,366,000.00		
Jun 2012	ZAJY	Future	25	0.1053	0.1055	0.0000	0.0000	0	0.00		
			<u>3,853</u>					<u>1,000.00</u>	<u>10,366,000.00</u>	<u>106,436.00</u>	<u>968,767,492.90</u>
		<b>Total</b>	<b>3,853</b>					<b>1,000.00</b>	<b>10,366,000.00</b>	<b>106,436.00</b>	<b>968,767,492.90</b>
<b>Future</b>											
Mar 2012	ZAUM	Future	801	7.9849	8.0173	8.0016	8.0016	5	4,000,800.00		
Jun 2012	ZAUM	Future	83	8.0918	8.1251	8.1061	8.1061	5	4,053,050.00		
			<u>884</u>					<u>10.00</u>	<u>8,053,850.00</u>	<u>9,522.00</u>	<u>6,965,844,340.00</u>

<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>
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	12762.0000	14363.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>964</b>					<b>10.00</b>	<b>8,053,850.00</b>	9,728.00	6,972,397,206.00
<b>Future</b>											
Mar 2012	ZAUS	Future	246,855	7.9849	8.0173	8.0500	7.9785	23,367	187,344,946.70		
Jun 2012	ZAUS	Future	39,418	8.0918	8.1251	8.1465	8.1061	955	7,752,307.10		
Sep 2012	ZAUS	Future	6,256	8.1998	8.2331	8.2285	8.2285	100	824,260.00		
Dec 2013	ZAUS	Future	659	8.6269	8.6592	0.0000	0.0000	0	0.00		
			293,188					24,422.00	195,921,513.80	25,133,484.00	200,085,630,401.50
<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	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	891.0000	923.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	842.0000	874.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	518.0000	550.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,920	33.0000	33.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	49.0000	48.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	61.0000	60.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	111.0000	107.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	193.0000	214.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	208.0000	197.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	239.0000	227.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	272.0000	258.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	115.0000	130.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	459.0000	440.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	85.0000	97.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	543.0000	521.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,500	71.0000	81.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	586.0000	564.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	719.0000	695.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	46.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	42.0000	48.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	6,700	30.0000	35.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	21.0000	24.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	15.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1357.0000	1389.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	28.0000	27.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	4,000	100.0000	96.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	181.0000	172.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	306.0000	293.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAUS	8.10 Put	132	364.0000	349.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	428.0000	412.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	641.0000	621.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	840.0000	818.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	166.0000	176.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1124.0000	1156.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	998.0000	1030.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	309.0000	297.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	756.0000	737.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	909.0000	887.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	251.0000	261.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	235.0000	245.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	710.0000	728.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	404.0000	388.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	369.0000	379.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	495.0000	477.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	480.0000	489.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1685.0000	1699.0000	0.0000	0.0000	0	0.00		
			<u>229,442</u>					<i>0.00</i>	<i>0.00</i>	<i>2,988,301.00</i>	<i>1,584,074,579.84</i>
	<b>Total</b>		<b>522,630</b>					<b>24,422.00</b>	<b>195,921,513.80</b>	<b>28,121,785.00</b>	<b>201,669,704,981.34</b>

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<b>Grand Total</b>	<b>932,677</b>							<b>27,640.00</b>	<b>236,435,364.80</b>	<b>35,292,490</b>	<b>271,060,649,744.24</b>
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