

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-January-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Future	Mar 2012	CAAO	Future	100,000	0.1311	0.1551	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	(0.8000)	0.0000	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	0.0752	0.0688	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	0.0001	0.0206	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	0.0606	0.0976	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	23,081	8.3137	8.2917	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,993	8.3461	8.3233	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,298	8.3833	8.3599	0.0000	0.0000	0	0.00		
				<u>34,372</u>					<u>0.00</u>	<u>0.00</u>	<u>1,412,794.00</u>	<u>9,599,529,759.60</u>
			Total	34,372					0.00	0.00	1,412,994.00	9,599,595,883.60
Future	Mar 2012	ZACA	Future	10	7.8666	7.8213	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
Future	Mar 2012	ZAEU	Future	21,751	10.3789	10.2957	10.3910	10.3700	605	6,290,038.30		
	Jun 2012	ZAEU	Future	24,649	10.5213	10.4361	10.5120	10.5120	10	105,120.00		
	Sep 2012	ZAEU	Future	350	10.6656	10.5790	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
	Dec 2013	ZAEU	Future	500	11.0787	10.9870	0.0000	0.0000	0	0.00		
				47,250					615.00	6,395,158.30	1,967,051.00	21,743,195,324.30
Option												
	Mar 2012	ZAEU	10.00 Put	3,400	53.0000	75.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.30 Call	3,400	227.0000	190.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.30 Put	10,200	148.0000	194.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.80 Call	3,400	72.0000	64.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.80 Put	3,400	493.0000	568.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	11.00 Call	6,800	48.0000	44.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	11.60 Call	10,200	15.0000	12.0000	0.0000	0.0000	0	0.00		
				40,800					0.00	0.00	395,254.00	129,555,295.80
			Total	88,050					615.00	6,395,158.30	2,362,305.00	21,872,750,620.10
Future												
	Mar 2012	ZAFR	Future	25	8.6261	8.5316	0.0000	0.0000	0	0.00		
				25					0.00	0.00	18,068.00	149,708,067.30
			Total	25					0.00	0.00	18,068.00	149,708,067.30
Future												
	Mar 2012	ZAGB	Future	10,590	12.4041	12.3078	12.4200	12.3865	371	4,590,765.50		
	Jun 2012	ZAGB	Future	2,875	12.5572	12.4598	0.0000	0.0000	0	0.00		
				13,465					371.00	4,590,765.50	1,533,897.00	18,701,508,950.10
Option												
	Mar 2012	ZAGB	11.00 Put	768	9.0000	11.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	11.95 Put	9,000	67.0000	101.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	12.00 Put	768	80.0000	117.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	12.55 Put	3,000	334.0000	408.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	12.85 Call	3,000	110.0000	98.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	13.55 Call	9,000	24.0000	22.0000	0.0000	0.0000	0	0.00		
				25,536					0.00	0.00	172,574.00	91,915,666.90
			Total	39,001					371.00	4,590,765.50	1,706,471.00	18,793,424,617.00
Future												
	Mar 2012	ZAJY	Future	3,828	0.1037	0.1020	0.0000	0.0000	0	0.00		
	Jun 2012	ZAJY	Future	25	0.1052	0.1035	0.0000	0.0000	0	0.00		
				3,853					0.00	0.00	106,481.00	969,231,392.90
			Total	3,853					0.00	0.00	106,481.00	969,231,392.90
Future												
	Mar 2012	ZAUM	Future	409	7.9181	7.8352	0.0000	0.0000	400	315,324,000.00		
	Jun 2012	ZAUM	Future	488	8.0229	7.9388	0.0000	0.0000	400	319,327,200.00		
				897					800.00	634,651,200.00	10,361.00	7,631,777,440.00
Option												

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAUM	8.20 Call	80	9500.0000	8133.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	977					800.00	634,651,200.00	10,567.00	7,638,330,306.00

Future

Mar 2012	ZAUS	Future	249,010	7.9181	7.8352	7.9300	7.8560	13,385	105,818,737.60		
Jun 2012	ZAUS	Future	56,280	8.0229	7.9388	8.0307	7.9797	1,590	12,700,420.90		
Sep 2012	ZAUS	Future	7,256	8.1275	8.0430	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	Future	5,000	8.2307	8.1450	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.5562	8.4704	0.0000	0.0000	0	0.00		
			318,205					14,975.00	118,519,158.50	25,295,014.00	201,377,210,645.00

Option

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	2.0000	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	824.0000	744.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	775.0000	696.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	453.0000	388.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	35.0000	53.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	57.0000	82.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	70.0000	99.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	124.0000	166.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	150.0000	127.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	232.0000	292.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	266.0000	328.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	301.0000	366.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	85.0000	73.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	500.0000	575.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	62.0000	54.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	588.0000	664.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,600	51.0000	45.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	633.0000	710.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	770.0000	850.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	32.0000	29.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	29.0000	27.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	21.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	15.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	14.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1288.0000	1207.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	28.0000	34.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	102.0000	123.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	169.0000	202.0000	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	7.75 Put	5,000	190.0000	226.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	319.0000	368.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	381.0000	435.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	271.0000	244.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	448.0000	505.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	671.0000	737.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	877.0000	949.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	136.0000	125.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1051.0000	978.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	925.0000	857.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	319.0000	361.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	782.0000	843.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	939.0000	1005.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	215.0000	201.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	201.0000	188.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	644.0000	599.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	413.0000	454.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	324.0000	303.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	503.0000	544.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	429.0000	402.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1604.0000	1544.0000	0.0000	0.0000	0	0.00		
			<u>261,892</u>					<i>0.00</i>	<i>0.00</i>	<i>3,049,626.00</i>	<i>1,592,234,783.59</i>
	Total		580,097					14,975.00	118,519,158.50	28,344,640.00	202,969,445,428.59

Grand Total	903,853			16,761.00	764,156,282.30	35,643,962	273,148,256,643.49
--------------------	----------------	--	--	------------------	-----------------------	-------------------	---------------------------
