

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	0.3361	0.3191	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	0.0812	0.0940	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	0.1887	0.1654	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	0.1527	0.1380	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	0.0089	0.0155	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	0.0376	0.0499	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	8.4004	8.3848	8.3730	8.3730	15	125,595.00		
	Jun 2012 ZAAD	Future	6,933	8.4335	8.4183	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4756	8.4602	0.0000	0.0000	0	0.00		
			<u>37,312</u>					<u>15.00</u>	<u>125,595.00</u>	<u>1,400,200.00</u>	<u>9,494,489,524.60</u>
		Total	37,312					15.00	125,595.00	1,400,400.00	9,494,555,648.60
Future	Mar 2012 ZACA	Future	10	8.0547	8.0246	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Mar 2012	ZAEU	Future	22,417	10.4451	10.4613	10.4620	10.4620	500	5,231,000.00		
Jun 2012	ZAEU	Future	24,591	10.5901	10.6085	0.0000	0.0000	45	476,370.00		
Sep 2012	ZAEU	Future	350	10.7398	10.7598	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.1626	11.1916	0.0000	0.0000	0	0.00		
			<u>47,858</u>					<u>545.00</u>	<u>5,707,370.00</u>	<u>1,954,038.00</u>	<u>21,607,391,556.90</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	183.0000	196.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	496.0000	502.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	103.0000	121.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	44.0000	54.0000	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	75,058					545.00	5,707,370.00	2,332,292.00	21,736,258,250.70
Future											
Mar 2012	ZAFR	Future	25	8.6222	8.6229	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	10,663	12.6380	12.6567	12.6490	12.6370	20	252,860.00		
Jun 2012	ZAGB	Future	2,985	12.7917	12.8109	12.7800	12.7800	10	127,800.00		
			<u>13,648</u>					<u>30.00</u>	<u>380,660.00</u>	<u>1,530,887.00</u>	<u>18,664,029,173.10</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	13.0000	16.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	63.0000	82.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	69.0000	90.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	272.0000	300.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	244.0000	287.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	101.0000	129.0000	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	39,184					30.00	380,660.00	1,703,461.00	18,755,944,840.00
Future											
Mar 2012	ZAJY	Future	4,328	0.1070	0.1065	0.0000	0.0000	0	0.00		
			<u>4,328</u>					<u>0.00</u>	<u>0.00</u>	<u>105,342.00</u>	<u>957,396,551.90</u>
		Total	4,328					0.00	0.00	105,342.00	957,396,551.90
Future											
Mar 2012	ZAUM	Future	801	8.2323	8.1817	8.2324	8.2324	5	4,116,200.00		
			<u>801</u>					<u>5.00</u>	<u>4,116,200.00</u>	<u>9,389.00</u>	<u>6,856,828,040.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	27156.0000	25666.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			80					0.00	0.00	206.00	6,552,866.00
		Total	881					5.00	4,116,200.00	9,595.00	6,863,380,906.00

Future

Mar 2012	ZAUS	Future	237,716	8.2323	8.1817	8.2499	8.1739	7,812	64,119,201.10		
Jun 2012	ZAUS	Future	39,040	8.3404	8.2894	8.3416	8.2854	662	5,505,833.90		
Sep 2012	ZAUS	Future	5,906	8.4498	8.3976	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.8690	8.8169	0.0000	0.0000	0	0.00		
			283,321					8,474.00	69,625,035.00	24,973,234.00	198,784,603,056.60

Option

Mar 2012	ZAUS	6.50 Put	2,420	2.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	3.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	6.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1139.0000	1091.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1090.0000	1042.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	755.0000	714.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	23.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	35.0000	47.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	73.0000	92.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,250	373.0000	352.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	141.0000	170.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	163.0000	193.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	250.0000	238.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	333.0000	372.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	199.0000	189.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	402.0000	444.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,000	171.0000	163.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	439.0000	481.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	555.0000	599.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	127.0000	122.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	119.0000	114.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	111.0000	106.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	6,700	85.0000	82.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	62.0000	60.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	46.0000	45.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1604.0000	1556.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	298.0000	335.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	539.0000	583.0000	0.0000	0.0000	100	52,300.00		
Jun 2012	ZAUS	8.75 Put	132	716.0000	763.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1370.0000	1329.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1244.0000	1205.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	270.0000	300.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	670.0000	712.0000	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	809.0000	852.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.10 Call	360	383.0000	376.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.20 Call	5,500	361.0000	355.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Call	300	924.0000	907.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Put	540	369.0000	405.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.10 Call	540	528.0000	521.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10 Put	180	469.0000	509.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10 Call	180	658.0000	652.0000	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00 Call	200	1950.0000	1955.0000	0.0000	0.0000	0	0.00	
			<u>210,110</u>				<u>100.00</u>	<u>52,300.00</u>	<u>2,960,173.00</u>	<u>1,579,811,477.84</u>
	Total		493,431				8,574.00	69,677,335.00	27,933,407.00	200,364,414,534.44

Grand Total	907,697	9,169.00	80,007,160.00	35,084,998	269,463,983,107.94
--------------------	----------------	-----------------	----------------------	-------------------	---------------------------
