

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	0.2757	0.3361	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	0.1022	0.0812	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	0.1377	0.1887	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	0.1318	0.1527	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	0.0141	0.0089	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	0.0486	0.0376	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	8.3375	8.4004	8.3550	8.3550	100	836,340.00		
	Jun 2012 ZAAD	Future	6,933	8.3721	8.4335	8.3850	8.3850	6	50,310.00		
	Sep 2012 ZAAD	Future	2,298	8.4142	8.4756	0.0000	0.0000	0	0.00		
			<u>37,312</u>					<u>106.00</u>	<u>886,650.00</u>	<u>1,400,306.00</u>	<u>9,495,376,174.60</u>
		<b>Total</b>	<b>37,312</b>					<b>106.00</b>	<b>886,650.00</b>	1,400,506.00	9,495,442,298.60
Future	Mar 2012 ZACA	Future	10	7.9724	8.0547	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	21,657	10.4028	10.4451	10.3980	10.3500	1,774	18,413,751.00		
Jun 2012	ZAEU	Future	24,589	10.5487	10.5901	10.4730	10.4730	2	20,946.00		
Sep 2012	ZAEU	Future	350	10.6982	10.7398	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.1113	11.1626	0.0000	0.0000	0	0.00		
			<u>47,096</u>					<u>1,776.00</u>	<u>18,434,697.00</u>	<u>1,955,814.00</u>	<u>21,625,826,253.90</u>
<b>Option</b>											
Mar 2012	ZAEU	10.30 Put	10,200	198.0000	183.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	520.0000	496.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	87.0000	103.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	35.0000	44.0000	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>74,296</b>					<b>1,776.00</b>	<b>18,434,697.00</b>	<b>2,334,068.00</b>	<b>21,754,692,947.70</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	25	8.6023	8.6222	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	10,861	12.4427	12.6380	12.5251	12.4280	698	8,713,536.50		
Jun 2012	ZAGB	Future	2,835	12.5981	12.7917	12.6800	12.6000	214	2,706,000.00		
			<u>13,696</u>					<u>912.00</u>	<u>11,419,536.50</u>	<u>1,531,799.00</u>	<u>18,675,448,709.60</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	15.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	88.0000	63.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	102.0000	69.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	362.0000	272.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	169.0000	244.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	65.0000	101.0000	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>39,232</b>					<b>912.00</b>	<b>11,419,536.50</b>	<b>1,704,373.00</b>	<b>18,767,364,376.50</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	4,328	0.1059	0.1070	0.1073	0.1072	69	739,941.00		
			<u>4,328</u>					<u>69.00</u>	<u>739,941.00</u>	<u>105,411.00</u>	<u>958,136,492.90</u>
		<b>Total</b>	<b>4,328</b>					<b>69.00</b>	<b>739,941.00</b>	<b>105,411.00</b>	<b>958,136,492.90</b>
<b>Future</b>											
Mar 2012	ZAUM	Future	796	8.1173	8.2323	8.1720	8.1720	5	4,086,000.00		
Jun 2012	ZAUM	Future	83	8.2266	8.3404	8.2800	8.2480	88	72,598,400.00		
			<u>879</u>					<u>93.00</u>	<u>76,684,400.00</u>	<u>9,482.00</u>	<u>6,933,512,440.00</u>
<b>Option</b>											

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Mar 2012	ZAUM	8.20 Call	80	20551.0000	27156.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>959</b>					<b>93.00</b>	<b>76,684,400.00</b>	9,688.00	6,940,065,306.00

**Future**

Mar 2012	ZAUS	Future	243,274	8.1173	8.2323	8.1889	8.1000	23,251	189,402,113.60		
Jun 2012	ZAUS	Future	39,740	8.2266	8.3404	8.2896	8.2200	1,840	15,180,028.50		
Sep 2012	ZAUS	Future	5,906	8.3360	8.4498	8.3752	8.3752	48	402,009.60		
Dec 2013	ZAUS	Future	659	8.7568	8.8690	0.0000	0.0000	0	0.00		
			289,579					25,139.00	204,984,151.70	24,998,373.00	198,989,587,208.30

**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	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1024.0000	1139.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	975.0000	1090.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	647.0000	755.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	30.0000	23.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	44.0000	35.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	93.0000	73.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,250	291.0000	373.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	174.0000	141.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	200.0000	163.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	189.0000	250.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	393.0000	333.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	147.0000	199.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	469.0000	402.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,000	125.0000	171.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	508.0000	439.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	632.0000	555.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	0	92.0000	127.0000	0.0000	0.0000	732	90,402.00		
Mar 2012	ZAUS	8.75 Call	15,860	86.0000	119.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	80.0000	111.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	6,700	60.0000	85.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	44.0000	62.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	33.0000	46.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1492.0000	1604.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	29.0000	0.0000	0.0000	0.0000	2,000	55,000.00		
Jun 2012	ZAUS	7.50 Put	4,000	95.0000	0.0000	0.0000	0.0000	4,000	327,000.00		
Jun 2012	ZAUS	8.00 Put	2,000	280.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	334.0000	298.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	591.0000	539.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	778.0000	716.0000	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	7.15 Call	16,000	1261.0000	1370.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1135.0000	1244.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	291.0000	270.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	713.0000	670.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	858.0000	809.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	326.0000	383.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	307.0000	361.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	830.0000	924.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	388.0000	369.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	458.0000	528.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	486.0000	469.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	582.0000	658.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1833.0000	1950.0000	0.0000	0.0000	0	0.00		
			<u>217,744</u>					<u>6,732.00</u>	<u>472,402.00</u>	<u>2,966,905.00</u>	<u>1,580,283,879.84</u>
	<b>Total</b>		<b>507,323</b>					<b>31,871.00</b>	<b>205,456,553.70</b>	<b>27,965,278.00</b>	<b>200,569,871,088.14</b>

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<b>Grand Total</b>	<b>920,953</b>	<b>34,827.00</b>	<b>313,621,778.20</b>	<b>35,119,825</b>	<b>269,777,604,886.14</b>
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