

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	0.2832	0.3233	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	0.0872	0.0707	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	0.1577	0.2014	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	0.1491	0.1706	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	0.0053	0.0029	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	0.0336	0.0217	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	28,381	8.3685	8.4245	8.4250	8.4020	600	5,048,385.00		
	Jun 2012 ZAAD	Future	6,933	8.4042	8.4586	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,298	8.4472	8.5006	0.0000	0.0000	0	0.00		
			<u>37,612</u>					<u>600.00</u>	<u>5,048,385.00</u>	<u>1,402,205.00</u>	<u>9,511,291,678.10</u>
		<b>Total</b>	<b>37,612</b>					<b>600.00</b>	<b>5,048,385.00</b>	1,402,405.00	9,511,357,802.10
Future	Mar 2012 ZACA	Future	10	8.0016	8.0364	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	21,642	10.3490	10.4619	10.4520	10.3296	570	5,950,046.50		
Jun 2012	ZAEU	Future	24,589	10.4970	10.6103	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	350	10.6495	10.7634	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.0813	11.1844	0.0000	0.0000	0	0.00		
			<u>47,081</u>					<u>570.00</u>	<u>5,950,046.50</u>	<u>1,957,411.00</u>	<u>21,642,506,067.80</u>
<b>Option</b>											
Mar 2012	ZAEU	10.30 Put	10,200	209.0000	153.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	552.0000	462.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	71.0000	87.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	27.0000	36.0000	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>74,281</b>					<b>570.00</b>	<b>5,950,046.50</b>	<b>2,335,665.00</b>	<b>21,771,372,761.60</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	25	8.5727	8.6470	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	10,826	12.5004	12.6077	12.6193	12.4880	95	1,192,404.50		
Jun 2012	ZAGB	Future	2,835	12.6568	12.7641	0.0000	0.0000	0	0.00		
			<u>13,661</u>					<u>95.00</u>	<u>1,192,404.50</u>	<u>1,531,964.00</u>	<u>18,677,520,406.60</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	13.0000	11.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	77.0000	49.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	90.0000	59.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	329.0000	262.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	185.0000	211.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	70.0000	82.0000	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>39,197</b>					<b>95.00</b>	<b>1,192,404.50</b>	<b>1,704,538.00</b>	<b>18,769,436,073.50</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	4,328	0.1065	0.1072	0.0000	0.0000	0	0.00		
			<u>4,328</u>					<u>0.00</u>	<u>0.00</u>	<u>105,411.00</u>	<u>958,136,492.90</u>
		<b>Total</b>	<b>4,328</b>					<b>0.00</b>	<b>0.00</b>	<b>105,411.00</b>	<b>958,136,492.90</b>
<b>Future</b>											
Mar 2012	ZAUM	Future	796	8.1671	8.2455	0.0000	0.0000	0	0.00		
Jun 2012	ZAUM	Future	83	8.2772	8.3558	0.0000	0.0000	0	0.00		
			<u>879</u>					<u>0.00</u>	<u>0.00</u>	<u>9,487.00</u>	<u>6,937,632,940.00</u>
<b>Option</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAUM	8.20 Call	80	21448.0000	24643.0000	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>0.00</b>	<b>0.00</b>	9,693.00	6,944,185,806.00

**Future**

Mar 2012	ZAUS	Future	239,862	8.1671	8.2455	8.2515	8.1563	9,758	80,123,549.20		
Jun 2012	ZAUS	Future	39,785	8.2772	8.3558	8.3200	8.3200	101	844,320.00		
Sep 2012	ZAUS	Future	6,456	8.3885	8.4668	8.4000	8.4000	400	3,380,000.00		
Dec 2013	ZAUS	Future	659	8.8113	8.8884	0.0000	0.0000	0	0.00		
			286,762					10,259.00	84,347,869.20	25,030,154.00	199,250,656,115.40

**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	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1072.0000	1150.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1023.0000	1100.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	689.0000	760.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	22.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	33.0000	24.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	71.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,250	310.0000	355.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	143.0000	110.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	166.0000	130.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	191.0000	152.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	196.0000	224.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	348.0000	293.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	151.0000	172.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	421.0000	363.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,000	127.0000	145.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	460.0000	400.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	582.0000	517.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	85.0000	96.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	79.0000	89.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	6,700	59.0000	66.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	42.0000	47.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	31.0000	34.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1540.0000	1616.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	24.0000	20.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	4,000	76.0000	62.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	241.0000	204.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	292.0000	252.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	348.0000	304.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	542.0000	488.0000	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>
Jun 2012	ZAUS	8.75 Put	132	726.0000	666.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1302.0000	1370.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1174.0000	1239.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	257.0000	223.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	666.0000	609.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	809.0000	748.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	328.0000	340.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	308.0000	320.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	845.0000	881.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	348.0000	306.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	460.0000	474.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	439.0000	393.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	580.0000	595.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1838.0000	1873.0000	0.0000	0.0000	0	0.00		
			<u>218,242</u>					<u>0.00</u>	<u>0.00</u>	<u>2,971,901.00</u>	<u>1,581,208,479.84</u>
	<b>Total</b>		<b>505,004</b>					<b>10,259.00</b>	<b>84,347,869.20</b>	<b>28,002,055.00</b>	<b>200,831,864,595.24</b>

---

<b>Grand Total</b>	<b>918,884</b>							<b>11,524.00</b>	<b>96,538,705.20</b>	<b>35,160,268</b>	<b>270,078,385,907.64</b>
--------------------	----------------	--	--	--	--	--	--	------------------	----------------------	-------------------	---------------------------

---