

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-February-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	0.1873	0.1736	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	Feb 2012	CAAT	Future	12,500	0.0366	0.0432	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	Feb 2012	CAAV	Future	12,987	0.1338	0.1128	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	CAAX	Future	12,500	0.0683	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>1,165,000.00</u>
			Total	12,500					0.00	0.00	12,500.00	1,165,000.00
Future	Apr 2012	CAAY	Future	12,500	0.0681	0.0753	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>1,090,000.00</u>
			Total	12,500					0.00	0.00	12,500.00	1,090,000.00
Future	Mar 2012	ZAAD	Future	18,231	8.2339	8.2765	0.0000	0.0000	4,475	37,015,857.50		
	Jun 2012	ZAAD	Future	8,883	8.2659	8.3088	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,328	8.3024	8.3454	0.0000	0.0000	0	0.00		
				<u>29,442</u>					<u>4,475.00</u>	<u>37,015,857.50</u>	<u>1,418,104.00</u>	<u>9,643,517,554.60</u>
			Total	29,442					4,475.00	37,015,857.50	1,418,304.00	9,643,583,678.60
Future	Mar 2012	ZACA	Future	10	7.7158	7.7721	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	21,537	10.1412	10.2283	10.2000	10.1450	1,635	16,667,653.30		
	Jun 2012	ZAEU	Future	25,699	10.2802	10.3691	10.3410	10.3160	1,060	10,919,210.00		
	Sep 2012	ZAEU	Future	350	10.4221	10.5128	0.0000	0.0000	0	0.00		

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	Dec 2013	ZAEU	Future	500	10.8235	10.9253	0.0000	0.0000	0	0.00		
				48,086					2,695.00	27,586,863.30	1,971,091.00	21,784,581,089.80
Option												
	Mar 2012	ZAEU	10.00 Put	3,400	111.0000	86.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.30 Call	3,400	115.0000	151.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.30 Put	10,200	274.0000	223.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.80 Call	3,400	34.0000	46.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.80 Put	3,400	693.0000	618.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	11.00 Call	6,800	22.0000	30.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	11.60 Call	10,200	5.0000	7.0000	0.0000	0.0000	0	0.00		
				40,800					0.00	0.00	395,254.00	129,555,295.80
			Total	88,886					2,695.00	27,586,863.30	2,366,345.00	21,914,136,385.60
Future												
	Mar 2012	ZAFR	Future	25	8.4214	8.4930	0.0000	0.0000	0	0.00		
				25					0.00	0.00	18,078.00	149,793,267.30
			Total	25					0.00	0.00	18,078.00	149,793,267.30
Future												
	Mar 2012	ZAGB	Future	10,710	12.1989	12.2938	12.2630	12.1950	1,455	17,776,415.00		
	Jun 2012	ZAGB	Future	2,885	12.3511	12.4466	12.4000	12.3500	245	3,032,325.00		
				13,595					1,700.00	20,808,740.00	1,535,751.00	18,724,220,005.30
Option												
	Mar 2012	ZAGB	11.00 Put	768	11.0000	9.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	11.95 Put	9,000	119.0000	93.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	12.00 Put	768	138.0000	109.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	12.55 Put	3,000	473.0000	404.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	12.85 Call	3,000	69.0000	85.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAGB	13.55 Call	9,000	15.0000	19.0000	0.0000	0.0000	0	0.00		
				25,536					0.00	0.00	172,574.00	91,915,666.90
			Total	39,131					1,700.00	20,808,740.00	1,708,325.00	18,816,135,672.20
Future												
	Mar 2012	ZAJY	Future	3,828	0.1014	0.1021	0.0000	0.0000	0	0.00		
	Jun 2012	ZAJY	Future	25	0.1029	0.1036	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	404	7.7167	7.7656	7.7335	7.7100	6	4,637,750.00		
	Jun 2012	ZAUM	Future	518	7.8197	7.8689	7.8335	7.8335	5	3,916,750.00		
				922					11.00	8,554,500.00	10,433.00	7,688,743,140.00
Option												

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Mar 2012	ZAUM	8.20 Call	80	5459.0000	6241.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	1,002					11.00	8,554,500.00	10,639.00	7,695,296,006.00

Future

Mar 2012	ZAUS	Future	243,764	7.7167	7.7656	7.7762	7.6945	27,720	214,612,872.40		
Jun 2012	ZAUS	Future	57,920	7.8197	7.8689	7.8588	7.7980	2,809	22,042,433.70		
Sep 2012	ZAUS	Future	7,819	7.9233	7.9727	7.9535	7.9535	500	3,976,750.00		
Dec 2012	ZAUS	Future	5,000	8.0254	8.0749	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.3539	8.4017	0.0000	0.0000	0	0.00		
			315,162					31,029.00	240,632,056.10	25,371,008.00	201,971,541,297.40

Option

Mar 2012	ZAUS	6.50 Put	2,420	1.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	2.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	7.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	629.0000	675.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	582.0000	627.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	297.0000	330.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	80.0000	64.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	117.0000	97.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	139.0000	117.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	225.0000	194.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	87.0000	99.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	370.0000	333.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	410.0000	372.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	451.0000	412.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	49.0000	56.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	673.0000	629.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	36.0000	41.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	765.0000	721.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,600	29.0000	34.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	812.0000	768.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	955.0000	909.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	18.0000	21.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	16.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	12.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	9.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	8.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	5.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1091.0000	1137.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	40.0000	35.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	159.0000	141.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	252.0000	229.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	7.75 Put	5,000	279.0000	255.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	436.0000	406.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	507.0000	475.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	201.0000	217.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	581.0000	548.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	824.0000	786.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1040.0000	1001.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	100.0000	108.0000	0.0000	0.0000	5,000	560,000.00		
Jun 2012	ZAUS	9.25 Call	2,500	69.0000	0.0000	0.0000	0.0000	2,500	162,975.00		
Sep 2012	ZAUS	7.15 Call	16,000	873.0000	913.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	763.0000	798.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	419.0000	391.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	923.0000	886.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1088.0000	1050.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	170.0000	179.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	159.0000	167.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	541.0000	563.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	516.0000	488.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	267.0000	278.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	609.0000	580.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	366.0000	379.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1481.0000	1504.0000	0.0000	0.0000	0	0.00		
			<u>264,392</u>					<u>7,500.00</u>	<u>722,975.00</u>	<u>3,057,126.00</u>	<u>1,592,957,758.59</u>
		Total	579,554					38,529.00	241,355,031.10	28,428,134.00	203,564,499,055.99

Grand Total	892,390		47,410.00	335,320,991.90	35,763,742	273,910,700,786.59
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