

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.2169	0.2118	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	0.0190	0.0221	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	0.1751	0.1678	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	0.0507	0.0534	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	0.0548	0.0567	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	Jun 2012	CAAZ	Future	5,670	0.0655	0.0678	0.0000	0.0000	0	0.00		
				<u>5,670</u>					<u>0.00</u>	<u>0.00</u>	<u>5,670.00</u>	<u>536,382.00</u>
			Total	5,670					0.00	0.00	5,670.00	536,382.00
Future	Mar 2012	ZAAD	Future	18,381	8.1871	8.1501	8.2000	8.2000	40	328,000.00		
	Jun 2012	ZAAD	Future	8,758	8.2686	8.2329	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,328	8.2461	8.2160	0.0000	0.0000	0	0.00		
				<u>29,467</u>					<u>40.00</u>	<u>328,000.00</u>	<u>1,419,317.00</u>	<u>9,653,423,046.60</u>
			Total	29,467					40.00	328,000.00	1,419,517.00	9,653,489,170.60
Future	Mar 2012	ZACA	Future	10	7.6399	7.6524	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

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Future											
Mar 2012	ZAEU	Future	21,462	10.0467	9.9776	10.0348	9.9790	175	1,746,532.20		
Jun 2012	ZAEU	Future	26,011	10.2521	10.1798	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	350	10.3268	10.2563	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.7352	10.6573	0.0000	0.0000	0	0.00		
			<u>48,323</u>					<u>175.00</u>	<u>1,746,532.20</u>	<u>1,973,071.00</u>	<u>21,804,620,406.20</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	127.0000	157.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	148.0000	182.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	87.0000	72.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	340.0000	394.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	24.0000	21.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	777.0000	843.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	16.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	3.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	106.0000	120.0000	0.0000	0.0000	0	0.00		
			<u>61,200</u>					<u>0.00</u>	<u>0.00</u>	<u>415,654.00</u>	<u>132,256,255.80</u>
	Total		109,523					175.00	1,746,532.20	2,388,725.00	21,936,876,662.00
Future											
Mar 2012	ZAFR	Future	25	8.3110	8.2750	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>18,078.00</u>	<u>149,793,267.30</u>
	Total		25					0.00	0.00	18,078.00	149,793,267.30
Future											
Mar 2012	ZAGB	Future	10,453	12.0542	12.0414	12.0440	12.0440	594	7,151,376.00		
Jun 2012	ZAGB	Future	2,940	12.2853	12.2698	12.1690	12.1690	5	60,845.00		
			<u>13,393</u>					<u>599.00</u>	<u>7,212,221.00</u>	<u>1,537,986.00</u>	<u>18,751,201,894.20</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	12.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	150.0000	156.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	172.0000	179.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	196.0000	203.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	581.0000	590.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	44.0000	42.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	149.0000	158.0000	0.0000	0.0000	0	0.00		
			<u>37,536</u>					<u>0.00</u>	<u>0.00</u>	<u>184,574.00</u>	<u>93,260,686.90</u>
	Total		50,929					599.00	7,212,221.00	1,722,560.00	18,844,462,581.10
Future											
Mar 2012	ZAJY	Future	3,828	0.0992	0.0997	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.1013	0.1018	0.0000	0.0000	0	0.00		

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			3,853					0.00	0.00	106,566.00	970,079,742.90
		Total	3,853					0.00	0.00	106,566.00	970,079,742.90
Future											
	Mar 2012	ZAUM	Future	409	7.6191	7.6364	7.6332	7.5852	10	7,609,200.00	
	Jun 2012	ZAUM	Future	518	7.7713	7.7877	0.0000	0.0000	0	0.00	
				927				10.00	7,609,200.00	10,458.00	7,707,839,940.00
Option											
	Mar 2012	ZAUM	8.20 Call	80	3646.0000	4044.0000	0.0000	0.0000	0	0.00	
				80				0.00	0.00	206.00	6,552,866.00
		Total	1,007					10.00	7,609,200.00	10,664.00	7,714,392,806.00
Future											
	Mar 2012	ZAUS	Future	247,136	7.6191	7.6364	7.6457	7.5813	7,007	53,346,991.80	
	Jun 2012	ZAUS	Future	64,370	7.7713	7.7877	7.7200	7.6899	2,076	15,993,429.70	
	Sep 2012	ZAUS	Future	7,819	7.8227	7.8413	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	Future	9,500	7.9232	7.9427	0.0000	0.0000	4,500	35,689,500.00	
	Dec 2013	ZAUS	Future	659	8.2538	8.2725	0.0000	0.0000	0	0.00	
				329,484				13,583.00	105,029,921.50	25,437,681.00	202,484,142,122.80
Option											
	Mar 2012	ZAUS	6.50 Put	2,420	1.0000	2.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	6.70 Put	10,000	2.0000	3.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.00 Put	1,000	9.0000	10.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.10 Call	10,000	535.0000	552.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.15 Call	30,100	489.0000	506.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	224.0000	238.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	3,020	105.0000	102.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	127.0000	123.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.60 Put	13,860	151.0000	147.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	100	180.0000	173.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	281.0000	272.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	59.0000	65.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	440.0000	429.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	483.0000	471.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.10 Put	366	527.0000	515.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	33.0000	36.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	757.0000	743.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	23.0000	26.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	852.0000	838.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	6,750	19.0000	21.0000	0.0000	0.0000	2,500	67,500.00	
	Mar 2012	ZAUS	8.50 Put	190	900.0000	885.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	1045.0000	1030.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.75 Call	15,860	12.0000	13.0000	0.0000	0.0000	0	0.00	

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Mar 2012	ZAUS	8.80 Call	3	11.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	8.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	4.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	4.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	1.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1043.0000	1059.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	44.0000	42.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	175.0000	169.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	275.0000	267.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	303.0000	295.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	465.0000	456.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	538.0000	528.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	185.0000	192.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	614.0000	604.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	861.0000	849.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1080.0000	1068.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	91.0000	96.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	63.0000	67.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	793.0000	807.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	120.0000	116.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	687.0000	702.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	470.0000	461.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	994.0000	982.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1163.0000	1150.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	149.0000	154.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	139.0000	144.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	491.0000	502.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	568.0000	559.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	239.0000	247.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	662.0000	653.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	335.0000	346.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1431.0000	1445.0000	0.0000	0.0000	0	0.00		
			<u>280,942</u>					<u>2,500.00</u>	<u>67,500.00</u>	<u>3,078,026.00</u>	<u>1,594,844,282.59</u>
	Total		610,426					16,083.00	105,097,421.50	28,515,707.00	204,078,986,405.39
	Grand Total		961,397					16,907.00	121,993,374.70	35,894,923	274,506,642,345.29