

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.2098	0.2200	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	Feb 2012	CAAT	Future	12,500	0.0183	0.0169	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	Feb 2012	CAAV	Future	12,987	0.1610	0.1824	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	CAAX	Future	12,500	0.0516	0.0487	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>
			<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12,500.00	1,165,000.00
Future	Apr 2012	CAAY	Future	12,500	0.0560	0.0532	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>
			<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12,500.00	1,090,000.00
Future	Jun 2012	CAAZ	Future	5,670	0.0673	0.0633	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>
			<b>Total</b>	<b>5,670</b>					<b>0.00</b>	<b>0.00</b>	5,670.00	536,382.00
Future	Mar 2012	ZAAD	Future	18,381	8.2216	8.1924	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,758	8.2493	8.2205	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,328	8.2798	8.2519	0.0000	0.0000	0	0.00		
				<u>29,467</u>					<u>0.00</u>	<u>0.00</u>	<u>1,419,329.00</u>	<u>9,653,521,601.60</u>
			<b>Total</b>	<b>29,467</b>					<b>0.00</b>	<b>0.00</b>	1,419,529.00	9,653,587,725.60
Future	Mar 2012	ZACA	Future	10	7.6773	7.6444	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	23,462	10.1622	10.0878	10.1990	10.0972	2,010	20,327,090.00		
Jun 2012	ZAEU	Future	26,015	10.3029	10.2278	10.2425	10.2425	1	10,242.50		
Sep 2012	ZAEU	Future	350	10.4464	10.3693	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.8465	10.7646	0.0000	0.0000	0	0.00		
			<u>50,327</u>					<u>2,011.00</u>	<u>20,337,332.50</u>	<u>1,975,086.00</u>	<u>21,824,998,571.50</u>
<b>Option</b>											
Mar 2012	ZAEU	9.95 Put	10,200	83.0000	108.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	98.0000	127.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	114.0000	94.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	252.0000	306.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	29.0000	26.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	667.0000	738.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	18.0000	16.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	4.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	86.0000	98.0000	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>
	<b>Total</b>		<b>111,527</b>					<b>2,011.00</b>	<b>20,337,332.50</b>	<b>2,390,740.00</b>	<b>21,957,254,827.30</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	25	8.3948	8.3351	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>
	<b>Total</b>		<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>18,078.00</b>	<b>149,793,267.30</b>
<b>Future</b>											
Mar 2012	ZAGB	Future	10,019	12.0999	12.0567	12.1550	12.0888	654	7,936,518.00		
Jun 2012	ZAGB	Future	2,940	12.2533	12.2093	0.0000	0.0000	0	0.00		
			<u>12,959</u>					<u>654.00</u>	<u>7,936,518.00</u>	<u>1,538,920.00</u>	<u>18,762,520,936.20</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	11.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	128.0000	148.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	149.0000	170.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	171.0000	194.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	537.0000	574.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	45.0000	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	144.0000	154.0000	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>
	<b>Total</b>		<b>50,495</b>					<b>654.00</b>	<b>7,936,518.00</b>	<b>1,723,494.00</b>	<b>18,855,781,623.10</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	3,828	0.0988	0.0989	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.1002	0.1004	0.0000	0.0000	0	0.00		

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			3,853					0.00	0.00	106,566.00	970,079,742.90
		<b>Total</b>	<b>3,853</b>					<b>0.00</b>	<b>0.00</b>	106,566.00	970,079,742.90
<b>Future</b>											
	Mar 2012	ZAUM	Future	414	7.6326	7.6046	7.6853	7.6853	5	3,842,650.00	
	Jun 2012	ZAUM	Future	518	7.7355	7.7070	0.0000	0.0000	0	0.00	
				932				5.00	3,842,650.00	10,473.00	7,719,274,640.00
<b>Option</b>											
	Mar 2012	ZAUM	8.20 Call	80	3305.0000	3318.0000	0.0000	0.0000	0	0.00	
				80				0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>1,012</b>					<b>5.00</b>	<b>3,842,650.00</b>	10,679.00	7,725,827,506.00
<b>Future</b>											
	Mar 2012	ZAUS	Future	247,314	7.6326	7.6046	7.7045	7.5833	17,085	130,677,317.70	
	Jun 2012	ZAUS	Future	71,187	7.7355	7.7070	7.7904	7.6850	7,714	59,965,424.10	
	Sep 2012	ZAUS	Future	7,834	7.8394	7.8095	7.8255	7.8236	15	117,363.50	
	Dec 2012	ZAUS	Future	9,500	7.9422	7.9097	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.2734	8.2398	0.0000	0.0000	0	0.00	
				336,494				24,814.00	190,760,105.30	25,470,844.00	202,738,634,581.30
<b>Option</b>											
	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	8.0000	10.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.10 Call	10,000	547.0000	521.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.15 Call	30,100	501.0000	476.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	229.0000	214.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	3,020	96.0000	109.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	116.0000	131.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.60 Put	13,860	140.0000	155.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	100	165.0000	185.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	265.0000	288.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	56.0000	54.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	423.0000	449.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	465.0000	493.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.10 Put	366	509.0000	537.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	29.0000	30.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	740.0000	769.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	21.0000	21.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	835.0000	864.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	6,750	16.0000	17.0000	0.0000	0.0000	5,500	110,000.00	
	Mar 2012	ZAUS	8.50 Put	190	883.0000	912.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	1029.0000	1058.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.75 Call	15,860	10.0000	10.0000	0.0000	0.0000	0	0.00	

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Mar 2012	ZAUS	8.80 Call	3	9.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	6.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	4.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	4.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1010.0000	984.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	48.0000	52.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	185.0000	198.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	286.0000	303.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	315.0000	333.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	482.0000	504.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	556.0000	579.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	169.0000	165.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	634.0000	658.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	883.0000	910.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1105.0000	1133.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	81.0000	81.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	56.0000	56.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	803.0000	782.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	114.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	697.0000	677.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	457.0000	478.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	978.0000	1005.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1147.0000	1174.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	149.0000	147.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	139.0000	137.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	496.0000	484.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	554.0000	574.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	240.0000	237.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	648.0000	668.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	340.0000	334.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1435.0000	1419.0000	0.0000	0.0000	0	0.00		
			<u>280,942</u>					5,500.00	110,000.00	3,089,026.00	1,595,035,132.59
	<b>Total</b>		<b>617,436</b>					<b>30,314.00</b>	<b>190,870,105.30</b>	<b>28,559,870.00</b>	<b>204,333,669,713.89</b>
	<b>Grand Total</b>		<b>969,982</b>					<b>32,984.00</b>	<b>222,986,605.80</b>	<b>35,942,062</b>	<b>274,804,556,116.09</b>