

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	0.1642	0.2098	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	0.0358	0.0183	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	0.0821	0.1610	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	0.0787	0.0516	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	0.0781	0.0560	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	0.0888	0.0673	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	8.2681	8.2216	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,758	8.2970	8.2493	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,728	8.3310	8.2798	8.2450	8.1825	1,497	12,293,940.50		
				<u>29,867</u>					<u>1,497.00</u>	<u>12,293,940.50</u>	<u>1,420,826.00</u>	<u>9,665,815,542.10</u>
			Total	29,867					1,497.00	12,293,940.50	1,421,026.00	9,665,881,666.10
Future	Mar 2012	ZACA	Future	10	7.7612	7.6773	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	23,556	10.2564	10.1622	10.2790	10.2172	134	1,371,146.00		
Jun 2012	ZAEU	Future	26,015	10.3992	10.3029	10.3500	10.3500	3	31,050.00		
Sep 2012	ZAEU	Future	1,250	10.5438	10.4464	10.4875	10.3920	1,598	16,713,825.00		
Dec 2013	ZAEU	Future	500	10.9514	10.8465	0.0000	0.0000	0	0.00		
			<u>51,321</u>					<u>1,735.00</u>	<u>18,116,021.00</u>	<u>1,976,821.00</u>	<u>21,843,114,592.50</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	58.0000	83.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	70.0000	98.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	147.0000	114.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	191.0000	252.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	36.0000	29.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	580.0000	667.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	22.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	5.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	89.0000	86.0000	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		112,521					1,735.00	18,116,021.00	2,392,475.00	21,975,370,848.30
Future											
Mar 2012	ZAFR	Future	25	8.4790	8.3948	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	10,203	12.2557	12.0999	12.2790	12.1640	1,164	14,186,865.00		
Jun 2012	ZAGB	Future	2,984	12.4106	12.2533	12.3130	12.2585	801	9,849,386.50		
Sep 2012	ZAGB	Future	1,499	12.5647	12.4061	12.4623	12.3295	3,294	40,873,095.50		
			<u>14,686</u>					<u>5,259.00</u>	<u>64,909,347.00</u>	<u>1,544,179.00</u>	<u>18,827,430,283.20</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	9.0000	11.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	100.0000	128.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	114.0000	149.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	128.0000	171.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	416.0000	537.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	63.0000	45.0000	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	114.0000	144.0000	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		52,222					5,259.00	64,909,347.00	1,728,753.00	18,920,690,970.10
Future											
Mar 2012	ZAJY	Future	3,828	0.1002	0.0988	0.0000	0.0000	0	0.00		

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Jun 2012	ZAJY	Future	25	0.1017	0.1002	0.0000	0.0000	0	0.00		
			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	7.7796	7.6326	7.7123	7.6872	15	11,547,150.00		
Jun 2012	ZAUM	Future	523	7.8842	7.7355	7.8152	7.8152	5	3,907,600.00		
			932					20.00	15,454,750.00	10,493.00	7,734,729,390.00
Option											
Mar 2012	ZAUM	8.20 Call	80	5171.0000	3305.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	1,012					20.00	15,454,750.00	10,699.00	7,741,282,256.00
Future											
Mar 2012	ZAUS	Future	245,404	7.7796	7.6326	7.8210	7.6850	22,421	173,646,973.70		
Jun 2012	ZAUS	Future	64,607	7.8842	7.7355	7.8939	7.8000	12,354	96,547,524.60		
Sep 2012	ZAUS	Future	8,034	7.9891	7.8394	7.8945	7.8080	2,996	23,558,475.00		
Dec 2012	ZAUS	Future	9,500	8.0925	7.9422	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	566	8.1940	8.0429	0.0000	0.0000	566	4,353,106.00		
Dec 2013	ZAUS	Future	659	8.4232	8.2734	0.0000	0.0000	0	0.00		
			328,770					38,337.00	298,106,079.30	25,509,181.00	203,036,740,660.60
Option											
Mar 2012	ZAUS	6.50 Put	2,420	0.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	4.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	688.0000	547.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	640.0000	501.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	21.0000	38.0000	0.0000	0.0000	100	2,414.00		
Mar 2012	ZAUS	7.50 Call	5,000	335.0000	229.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	55.0000	96.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	69.0000	116.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	84.0000	140.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	102.0000	165.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	174.0000	265.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	89.0000	56.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	309.0000	423.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	348.0000	465.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	388.0000	509.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	46.0000	29.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	606.0000	740.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	32.0000	21.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	698.0000	835.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	6,750	25.0000	16.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.50 Put	190	745.0000	883.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	888.0000	1029.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	14.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	13.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	9.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	6.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	6.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	3.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1153.0000	1010.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	36.0000	48.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	134.0000	185.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	218.0000	286.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	243.0000	315.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	388.0000	482.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	456.0000	556.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	212.0000	169.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	528.0000	634.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	764.0000	883.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	978.0000	1105.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	101.0000	81.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	68.0000	56.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	927.0000	803.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	88.0000	114.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	810.0000	697.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	375.0000	457.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	864.0000	978.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1027.0000	1147.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	172.0000	149.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	160.0000	139.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	563.0000	496.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	471.0000	554.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	272.0000	240.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	567.0000	648.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	381.0000	340.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1565.0000	1435.0000	0.0000	0.0000	0	0.00		
			<u>281,042</u>					<u>100.00</u>	<u>2,414.00</u>	<u>3,089,126.00</u>	<u>1,595,037,546.59</u>
	Total		609,812					38,437.00	298,108,493.30	28,598,307.00	204,631,778,207.19
	Grand Total		965,479					46,948.00	408,882,551.80	35,989,010	275,213,438,667.89