

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-February-2012

<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>	
Future	Mar 2012	CAAO	Future	100,000	0.1695	0.1645	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	0.0228	0.0270	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	0.0796	0.0751	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	0.0716	0.0755	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	0.0748	0.0778	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	0.0870	0.0893	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	18,585	8.2945	8.2861	8.2900	8.2625	69	570,772.50		
	Jun 2012	ZAAD	Future	8,758	8.3212	8.3133	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,728	8.3524	8.3465	0.0000	0.0000	0	0.00		
				<u>30,071</u>					<u>69.00</u>	<u>570,772.50</u>	<u>1,421,175.00</u>	<u>9,668,702,677.10</u>
			Total	30,071					69.00	570,772.50	1,421,375.00	9,668,768,801.10
Future	Mar 2012	ZACA	Future	10	7.7786	7.7653	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	22,582	10.1534	10.2311	10.1630	10.1537	1,005	10,192,865.00		
Jun 2012	ZAEU	Future	26,015	10.2929	10.3719	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.4357	10.5178	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.8443	10.9317	0.0000	0.0000	0	0.00		
			<u>50,347</u>					<u>1,005.00</u>	<u>10,192,865.00</u>	<u>1,977,855.00</u>	<u>21,853,603,839.50</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	75.0000	59.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	91.0000	72.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	101.0000	132.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	248.0000	201.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	23.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	670.0000	601.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	14.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	2.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	102.0000	90.0000	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	111,547					1,005.00	10,192,865.00	2,393,509.00	21,985,860,095.30
Future											
Mar 2012	ZAFR	Future	25	8.4151	8.4724	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	10,262	12.1672	12.1986	12.1600	12.1300	720	8,789,248.00		
Jun 2012	ZAGB	Future	2,984	12.3184	12.3504	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	Future	1,499	12.4700	12.5038	0.0000	0.0000	0	0.00		
			<u>14,745</u>					<u>720.00</u>	<u>8,789,248.00</u>	<u>1,546,269.00</u>	<u>18,852,953,611.20</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	8.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	95.0000	87.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	111.0000	103.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	130.0000	120.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	471.0000	449.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	44.0000	50.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	9.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	139.0000	131.0000	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	52,281					720.00	8,789,248.00	1,730,843.00	18,946,214,298.10
Future											
Mar 2012	ZAJY	Future	3,828	0.0991	0.0994	0.0978	0.0978	35	342,260.00		

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Jun 2012	ZAJY	Future	25	0.1006	0.1009	0.0000	0.0000	0	0.00		
			3,853					35.00	342,260.00	106,619.00	970,601,578.90
		Total	3,853					35.00	342,260.00	106,619.00	970,601,578.90
Future											
Mar 2012	ZAUM	Future	419	7.7535	7.7713	7.7531	7.7176	15	11,604,400.00		
Jun 2012	ZAUM	Future	523	7.8560	7.8743	0.0000	0.0000	0	0.00		
			942					15.00	11,604,400.00	10,518.00	7,754,088,740.00
Option											
Mar 2012	ZAUM	8.20 Call	80	4120.0000	4573.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	1,022					15.00	11,604,400.00	10,724.00	7,760,641,606.00
Future											
Mar 2012	ZAUS	Future	257,897	7.7535	7.7713	7.7700	7.7109	12,520	96,890,256.70		
Jun 2012	ZAUS	Future	63,137	7.8560	7.8743	7.8550	7.8160	5,619	44,119,728.80		
Sep 2012	ZAUS	Future	9,558	7.9600	7.9795	0.0000	0.0000	453	3,608,416.80		
Dec 2012	ZAUS	Future	9,800	8.0627	8.0828	0.0000	0.0000	300	2,419,500.00		
Dec 2013	ZAUS	Future	659	8.3954	8.4146	0.0000	0.0000	0	0.00		
			341,051					18,892.00	147,037,902.30	25,622,239.00	203,913,911,997.90
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	1.0000	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	660.0000	678.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	612.0000	630.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	19.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	306.0000	322.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	53.0000	51.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	67.0000	65.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	84.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	103.0000	98.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	179.0000	171.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	73.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	320.0000	309.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	360.0000	349.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	402.0000	389.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	36.0000	40.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	625.0000	610.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	25.0000	28.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	719.0000	703.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	6,750	19.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	766.0000	751.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.65 Put	176	911.0000	894.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	11.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	10.0000	11.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	7.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	5.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1125.0000	1143.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	37.0000	35.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	140.0000	135.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	226.0000	219.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	251.0000	244.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	400.0000	391.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	469.0000	459.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	198.0000	205.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	542.0000	531.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	782.0000	769.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	999.0000	984.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	94.0000	97.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	64.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	901.0000	916.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	91.0000	87.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	788.0000	802.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	279.0000	270.0000	0.0000	0.0000	600	174,000.00		
Sep 2012	ZAUS	7.90 Put	360	388.0000	378.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	287.0000	293.0000	0.0000	0.0000	600	166,800.00		
Sep 2012	ZAUS	8.60 Put	4,000	883.0000	869.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1047.0000	1032.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	165.0000	168.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	154.0000	156.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	547.0000	556.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	484.0000	473.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	263.0000	268.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	582.0000	570.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	372.0000	377.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1562.0000	1571.0000	0.0000	0.0000	0	0.00		
			<u>286,042</u>					<u>1,200.00</u>	<u>340,800.00</u>	<u>3,095,326.00</u>	<u>1,596,822,346.59</u>
Total			627,093					20,092.00	147,378,702.30	28,717,565.00	205,510,734,344.49

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	Grand Total	982,059					21,936.00	178,878,247.80	36,111,819	276,151,175,701.19