

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.1817	0.1656	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	0.0207	0.0207	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	0.0861	0.0697	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	0.0538	0.0647	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	0.0611	0.0700	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	0.0806	0.0892	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	18,495	8.2696	8.3091	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,758	8.2884	8.3282	8.2830	8.2830	25	207,075.00		
	Sep 2012	ZAAD	Future	2,728	8.3165	8.3583	0.0000	0.0000	0	0.00		
				<u>29,981</u>					<u>25.00</u>	<u>207,075.00</u>	<u>1,421,675.00</u>	<u>9,672,890,972.10</u>
			Total	29,981					25.00	207,075.00	1,421,875.00	9,672,957,096.10
Future	Mar 2012	ZACA	Future	10	7.7513	7.7904	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	22,651	10.2046	10.2230	10.1970	10.1970	71	738,211.00		
Jun 2012	ZAEU	Future	26,015	10.3444	10.3622	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.4882	10.5059	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.8145	10.9288	0.0000	0.0000	0	0.00		
			<u>50,416</u>					<u>71.00</u>	<u>738,211.00</u>	<u>1,978,080.00</u>	<u>21,855,919,004.10</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	51.0000	61.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	64.0000	74.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	108.0000	131.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	203.0000	208.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	21.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	616.0000	609.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	11.0000	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	91.0000	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		111,616					71.00	738,211.00	2,393,734.00	21,988,175,259.90
Future											
Mar 2012	ZAFR	Future	25	8.4534	8.4590	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	11,220	12.2102	12.2722	0.0000	0.0000	2,670	32,606,307.00		
Jun 2012	ZAGB	Future	2,959	12.3611	12.4231	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	Future	1,499	12.5122	12.5752	0.0000	0.0000	0	0.00		
			<u>15,678</u>					<u>2,670.00</u>	<u>32,606,307.00</u>	<u>1,553,314.00</u>	<u>18,939,515,038.20</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	6.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	76.0000	67.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	91.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	107.0000	95.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	429.0000	392.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	43.0000	58.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	9.0000	12.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	125.0000	116.0000	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		53,214					2,670.00	32,606,307.00	1,737,888.00	19,032,775,725.10
Future											
Mar 2012	ZAJY	Future	3,840	0.0970	0.0978	0.0979	0.0979	22	215,530.00		

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			3,840					22.00	215,530.00	106,666.00	971,073,108.90
		Total	3,840					22.00	215,530.00	106,666.00	971,073,108.90
Future											
	Mar 2012	ZAUM	Future	404	7.7051	7.7606	7.7026	7.6869	10	7,694,750.00	
	Jun 2012	ZAUM	Future	523	7.8069	7.8624	0.0000	0.0000	0	0.00	
				927				10.00	7,694,750.00	10,548.00	7,777,456,990.00
Option											
	Mar 2012	ZAUM	8.20 Call	80	3041.0000	4070.0000	0.0000	0.0000	0	0.00	
				80				0.00	0.00	206.00	6,552,866.00
		Total	1,007					10.00	7,694,750.00	10,754.00	7,784,009,856.00
Future											
	Mar 2012	ZAUS	Future	189,420	7.7051	7.7606	7.7310	7.6735	8,017	61,755,686.20	
	Jun 2012	ZAUS	Future	64,801	7.8069	7.8624	7.8310	7.7790	1,645	12,850,638.50	
	Sep 2012	ZAUS	Future	9,558	7.9098	7.9658	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	Future	9,800	8.0111	8.0675	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.1625	8.4030	0.0000	0.0000	0	0.00	
				274,238				9,662.00	74,606,324.70	25,837,659.00	205,606,859,136.80
Option											
	Mar 2012	ZAUS	6.50 Put	2,420	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	6.70 Put	10,000	1.0000	1.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.00 Put	1,000	3.0000	3.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.10 Call	10,000	611.0000	666.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.15 Call	30,100	563.0000	618.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.30 Put	100	18.0000	16.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	262.0000	310.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	3,020	57.0000	49.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	73.0000	62.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.60 Put	13,860	91.0000	78.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	166	113.0000	97.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	199.0000	171.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	55.0000	73.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	350.0000	312.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	392.0000	352.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.10 Put	366	435.0000	393.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	26.0000	36.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	665.0000	616.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	18.0000	24.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	761.0000	710.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	6,750	14.0000	19.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Put	190	809.0000	758.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	954.0000	902.0000	0.0000	0.0000	0	0.00	

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Mar 2012	ZAUS	8.75 Call	15,860	7.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	7.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	4.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	3.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1077.0000	1131.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	38.0000	36.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	153.0000	138.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	244.0000	224.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	270.0000	249.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	427.0000	397.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	499.0000	466.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	181.0000	201.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	574.0000	539.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	819.0000	778.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1039.0000	994.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	86.0000	95.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	59.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	859.0000	908.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	99.0000	92.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	748.0000	794.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	299.0000	279.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	412.0000	388.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	542.0000	513.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	270.0000	292.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	229.0000	247.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	919.0000	881.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1086.0000	1045.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	156.0000	168.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	146.0000	157.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	520.0000	552.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	509.0000	485.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	251.0000	268.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	616.0000	580.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	355.0000	377.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1539.0000	1574.0000	0.0000	0.0000	0	0.00		
			<u>290,108</u>					<u>0.00</u>	<u>0.00</u>	<u>3,099,458.00</u>	<u>1,598,361,684.83</u>
	Total		564,346					9,662.00	74,606,324.70	28,937,117.00	207,205,220,821.63

<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>
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Grand Total

920,196

12,460.00

116,068,197.70

36,339,218

277,962,566,844.93