

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.1599	0.1659	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	0.0106	0.0106	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	0.0442	0.0567	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	0.0580	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>1,165,000.00</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	0.0665	0.0639	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	0.0926	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>
			<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	16,023	8.2331	8.2489	0.0000	0.0000	2,358	19,406,340.00		
	Jun 2012	ZAAD	Future	8,330	8.2533	8.2487	8.2680	8.2680	488	4,028,364.00		
	Sep 2012	ZAAD	Future	2,728	8.2817	8.2745	0.0000	0.0000	0	0.00		
				<u>27,081</u>					<u>2,846.00</u>	<u>23,434,704.00</u>	<u>1,424,800.00</u>	<u>9,698,632,168.60</u>
			<b>Total</b>	<b>27,081</b>					<b>2,846.00</b>	<b>23,434,704.00</b>	1,425,000.00	9,698,698,292.60
Future	Mar 2012	ZACA	Future	10	7.7578	7.7731	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	24,097	10.2741	10.2502	10.2720	10.2720	575	5,901,550.00		
Jun 2012	ZAEU	Future	25,945	10.4160	10.3658	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.5602	10.5058	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9499	10.8801	0.0000	0.0000	0	0.00		
			<u>51,792</u>					<u>575.00</u>	<u>5,901,550.00</u>	<u>1,979,696.00</u>	<u>21,872,451,933.10</u>
<b>Option</b>											
Mar 2012	ZAEU	9.95 Put	10,200	33.0000	42.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	42.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	125.0000	122.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	151.0000	172.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	22.0000	24.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	548.0000	574.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	12.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	2.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	63.0000	107.0000	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>112,992</b>					<b>575.00</b>	<b>5,901,550.00</b>	<b>2,395,350.00</b>	<b>22,004,708,188.90</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	141	8.5150	8.4871	8.5020	8.4740	116	984,332.00		
			<u>141</u>					<u>116.00</u>	<u>984,332.00</u>	<u>18,194.00</u>	<u>150,777,599.30</u>
	<b>Total</b>		<b>141</b>					<b>116.00</b>	<b>984,332.00</b>	<b>18,194.00</b>	<b>150,777,599.30</b>
<b>Future</b>											
Mar 2012	ZAGB	Future	10,871	12.1600	12.2313	12.1550	12.1550	1	12,155.00		
Jun 2012	ZAGB	Future	2,959	12.3123	12.3535	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	Future	1,499	12.4649	12.5006	0.0000	0.0000	0	0.00		
			<u>15,329</u>					<u>1.00</u>	<u>12,155.00</u>	<u>1,553,677.00</u>	<u>18,943,946,497.70</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	5.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	80.0000	64.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	95.0000	78.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	111.0000	92.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	454.0000	404.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	29.0000	39.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	7.0000	9.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	125.0000	124.0000	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>52,865</b>					<b>1.00</b>	<b>12,155.00</b>	<b>1,738,251.00</b>	<b>19,037,207,184.60</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	3,840	0.0968	0.0973	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			3,840					0.00	0.00	106,666.00	971,073,108.90
		<b>Total</b>	<b>3,840</b>					<b>0.00</b>	<b>0.00</b>	106,666.00	971,073,108.90
<b>Future</b>											
	Mar 2012	ZAUM	Future	404	7.7659	7.7510	7.7538	7.7466	10	7,750,200.00	
	Jun 2012	ZAUM	Future	611	7.8692	7.8348	0.0000	0.0000	0	0.00	
				1,015					10.00	7,750,200.00	10,661.00
											7,865,925,690.00
<b>Option</b>											
	Mar 2012	ZAUM	8.20 Call	80	3011.0000	3095.0000	0.0000	0.0000	0	0.00	
				80					0.00	0.00	206.00
		<b>Total</b>	<b>1,095</b>					<b>10.00</b>	<b>7,750,200.00</b>	10,867.00	7,872,478,556.00
<b>Future</b>											
	Mar 2012	ZAUS	Future	191,190	7.7659	7.7510	7.7690	7.7345	7,681	59,570,887.40	
	Jun 2012	ZAUS	Future	66,539	7.8692	7.8348	7.8677	7.8489	5,697	44,787,055.60	
	Sep 2012	ZAUS	Future	9,558	7.9733	7.9353	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	Future	9,800	8.0754	8.0284	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.3529	8.3087	0.0000	0.0000	0	0.00	
				277,746					13,378.00	104,357,943.00	25,868,274.00
											205,845,013,458.50
<b>Option</b>											
	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	0.0000	1.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.00 Put	1,000	2.0000	2.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.10 Call	10,000	669.0000	655.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.15 Call	30,100	621.0000	607.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.30 Put	100	10.0000	13.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	301.0000	293.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	3,020	35.0000	42.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	46.0000	54.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.60 Put	13,860	60.0000	70.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	166	77.0000	88.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	149.0000	163.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	58.0000	59.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	292.0000	308.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	333.0000	349.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.10 Put	366	376.0000	391.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	26.0000	27.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	603.0000	619.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	17.0000	18.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	699.0000	714.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	6,750	13.0000	14.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Put	190	747.0000	763.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	892.0000	908.0000	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAUS	8.75 Call	15,860	6.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	5.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	3.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	2.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	2.0000	2.0000	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	1133.0000	1101.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	28.0000	32.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	121.0000	135.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	205.0000	223.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	229.0000	249.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	377.0000	401.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	446.0000	472.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	188.0000	181.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	519.0000	546.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	760.0000	789.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	978.0000	1008.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	86.0000	83.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	58.0000	56.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	904.0000	873.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	81.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	789.0000	761.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	263.0000	280.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	371.0000	392.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	496.0000	519.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	282.0000	271.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	238.0000	229.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	865.0000	894.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1029.0000	1060.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	160.0000	154.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	149.0000	143.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	543.0000	523.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	468.0000	495.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	259.0000	248.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	561.0000	594.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	363.0000	350.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1569.0000	1562.0000	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>
	<b>Total</b>		<b>567,854</b>					<b>13,378.00</b>	<b>104,357,943.00</b>	<b>28,967,732.00</b>	<b>207,443,375,143.33</b>

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------	--------------------------	-------------------------

Grand Total		922,035					16,926.00	142,440,884.00	36,375,166	278,336,879,783.63
-------------	--	---------	--	--	--	--	-----------	----------------	------------	--------------------