

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.1710	0.1599	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	0.0032	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>
			Total	12,500					0.00	0.00	12,500.00	650,000.00
Future	Feb 2012	CAAV	Future	12,987	0.0563	0.0442	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	0.0508	0.0580	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	0.0602	0.0665	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	0.0864	0.0926	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	16,023	8.2299	8.2331	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,330	8.2517	8.2533	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,728	8.2809	8.2817	0.0000	0.0000	0	0.00		
				<u>27,081</u>					<u>0.00</u>	<u>0.00</u>	<u>1,424,800.00</u>	<u>9,698,632,168.60</u>
			Total	27,081					0.00	0.00	1,425,000.00	9,698,698,292.60
Future	Mar 2012	ZACA	Future	10	7.7331	7.7578	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	23,637	10.2636	10.2741	0.0000	0.0000	825	8,462,215.00		
Jun 2012	ZAEU	Future	25,945	10.4057	10.4160	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.5510	10.5602	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9461	10.9499	0.0000	0.0000	0	0.00		
			<u>51,332</u>					<u>825.00</u>	<u>8,462,215.00</u>	<u>1,980,521.00</u>	<u>21,880,914,148.10</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	32.0000	33.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	42.0000	42.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	117.0000	125.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	153.0000	151.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	19.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	555.0000	548.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	9.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	1.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	64.0000	63.0000	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	112,532					825.00	8,462,215.00	2,396,175.00	22,013,170,403.90
Future											
Mar 2012	ZAFR	Future	253	8.5193	8.5150	8.5050	8.4900	112	951,720.00		
			<u>253</u>					<u>112.00</u>	<u>951,720.00</u>	<u>18,306.00</u>	<u>151,729,319.30</u>
		Total	253					112.00	951,720.00	18,306.00	151,729,319.30
Future											
Mar 2012	ZAGB	Future	17,310	12.1190	12.1600	12.1210	12.1000	6,782	82,453,140.00		
Jun 2012	ZAGB	Future	2,984	12.2713	12.3123	12.2800	12.2800	25	306,750.00		
Sep 2012	ZAGB	Future	1,499	12.4245	12.4649	0.0000	0.0000	0	0.00		
			<u>21,793</u>					<u>6,807.00</u>	<u>82,759,890.00</u>	<u>1,560,484.00</u>	<u>19,026,706,387.70</u>
Option											
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	86.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	101.0000	95.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	119.0000	111.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	483.0000	454.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	24.0000	29.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	5.0000	7.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	133.0000	125.0000	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	59,329					6,807.00	82,759,890.00	1,745,058.00	19,119,967,074.60
Future											
Mar 2012	ZAJY	Future	3,840	0.0963	0.0968	0.0000	0.0000	0	0.00		

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			3,840					0.00	0.00	106,666.00	971,073,108.90
		Total	3,840					0.00	0.00	106,666.00	971,073,108.90
Future											
	Mar 2012	ZAUM	Future	399	7.7261	7.7659	7.7353	7.7353	5	3,867,650.00	
	Jun 2012	ZAUM	Future	611	7.8288	7.8692	0.0000	0.0000	0	0.00	
				1,010				5.00	3,867,650.00	10,666.00	7,869,793,340.00
Option											
	Mar 2012	ZAUM	8.20 Call	80	2452.0000	3011.0000	0.0000	0.0000	0	0.00	
				80				0.00	0.00	206.00	6,552,866.00
		Total	1,090					5.00	3,867,650.00	10,872.00	7,876,346,206.00
Future											
	Mar 2012	ZAUS	Future	189,300	7.7261	7.7659	7.7423	7.6950	11,065	85,409,590.90	
	Jun 2012	ZAUS	Future	66,585	7.8288	7.8692	7.8303	7.8025	1,821	14,267,470.50	
	Sep 2012	ZAUS	Future	10,058	7.9326	7.9733	7.9194	7.9194	500	3,959,700.00	
	Dec 2012	ZAUS	Future	9,800	8.0350	8.0754	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.3166	8.3529	0.0000	0.0000	0	0.00	
				276,402				13,386.00	103,636,761.40	25,881,660.00	205,948,650,219.90
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	0.0000	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	6,500	630.0000	669.0000	0.0000	0.0000	3,500	2,162,055.00	
	Mar 2012	ZAUS	7.15 Call	30,100	581.0000	621.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.30 Put	100	12.0000	10.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	267.0000	301.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	3,020	41.0000	35.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	54.0000	46.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.60 Put	13,860	71.0000	60.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	166	90.0000	77.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	170.0000	149.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	48.0000	58.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	322.0000	292.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	364.0000	333.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.10 Put	366	408.0000	376.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	21.0000	26.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	640.0000	603.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	14.0000	17.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	736.0000	699.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	6,750	11.0000	13.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Put	190	785.0000	747.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	930.0000	892.0000	0.0000	0.0000	0	0.00	

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Mar 2012	ZAUS	8.75 Call	15,860	4.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	3.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	1.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	0.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	0.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1094.0000	1133.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	29.0000	28.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	130.0000	121.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	218.0000	205.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	244.0000	229.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	398.0000	377.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	469.0000	446.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	173.0000	188.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	544.0000	519.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	789.0000	760.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1009.0000	978.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	79.0000	86.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	53.0000	58.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	869.0000	904.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	86.0000	81.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	756.0000	789.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	277.0000	263.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	389.0000	371.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	517.0000	496.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	267.0000	282.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	225.0000	238.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	892.0000	865.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1058.0000	1029.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	151.0000	160.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	140.0000	149.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	524.0000	543.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	489.0000	468.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	249.0000	259.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	581.0000	561.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	351.0000	363.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1551.0000	1569.0000	0.0000	0.0000	0	0.00		
			<u>286,608</u>					<u>3,500.00</u>	<u>2,162,055.00</u>	<u>3,102,958.00</u>	<u>1,600,523,739.83</u>
	Total		563,010					16,886.00	105,798,816.40	28,984,618.00	207,549,173,959.73

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Grand Total		923,302					24,635.00	201,840,291.40	36,399,801	278,538,720,075.03
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