

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.2696	0.2261	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	Mar 2012	CAAX	Future	12,500	0.0193	0.0291	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	0.0320	0.0373	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	0.0422	0.0570	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	16,184	8.0433	8.1127	8.0915	8.0750	300	2,423,096.00		
	Jun 2012	ZAAD	Future	8,315	8.0632	8.1318	8.0991	8.0991	30	242,973.00		
	Sep 2012	ZAAD	Future	2,728	8.0891	8.1588	0.0000	0.0000	0	0.00		
				<u>27,227</u>					<u>330.00</u>	<u>2,666,069.00</u>	<u>1,425,480.00</u>	<u>9,704,157,847.60</u>
			<b>Total</b>	<b>27,227</b>					<b>330.00</b>	<b>2,666,069.00</b>	1,425,680.00	9,704,223,971.60
Future	Mar 2012	ZACA	Future	10	7.5170	7.5758	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
Future	Mar 2012	ZAEU	Future	24,499	10.0001	10.1491	10.0485	9.9970	1,593	15,967,154.00		
	Jun 2012	ZAEU	Future	26,610	10.1375	10.2884	10.1835	10.1700	665	6,773,327.50		
	Sep 2012	ZAEU	Future	1,250	10.2784	10.4312	0.0000	0.0000	0	0.00		
	Dec 2013	ZAEU	Future	500	10.6779	10.8303	0.0000	0.0000	0	0.00		
				<u>52,859</u>					<u>2,258.00</u>	<u>22,740,481.50</u>	<u>1,985,411.00</u>	<u>21,930,616,881.30</u>
Option	Mar 2012	ZAEU	9.95 Put	10,200	85.0000	44.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.00 Put	3,400	107.0000	57.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAEU	10.30 Call	3,400	25.0000	61.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	325.0000	212.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	2.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	802.0000	658.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	1.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	87.0000	0.0000	0.0000	0.0000	1,000	76,380.00		
Jun 2012	ZAEU	9.80 Put	1,000	143.0000	0.0000	0.0000	0.0000	1,000	125,210.00		
Jun 2012	ZAEU	10.30 Call	1,000	228.0000	0.0000	0.0000	0.0000	1,000	247,500.00		
Sep 2012	ZAEU	9.45 Put	10,200	121.0000	95.0000	0.0000	0.0000	0	0.00		
			64,200					3,000.00	449,090.00	418,654.00	132,705,345.80
	<b>Total</b>		<b>117,059</b>					<b>5,258.00</b>	<b>23,189,571.50</b>	2,404,065.00	22,063,322,227.10
<b>Future</b>											
Mar 2012	ZAFR	Future	4,982	8.2945	8.4263	0.0000	0.0000	4,000	33,382,400.00		
Sep 2012	ZAFR	Future	25	8.5407	8.6760	8.5550	8.5550	25	213,875.00		
			5,007					4,025.00	33,596,275.00	23,460.00	194,879,663.90
	<b>Total</b>		<b>5,007</b>					<b>4,025.00</b>	<b>33,596,275.00</b>	23,460.00	194,879,663.90
<b>Future</b>											
Mar 2012	ZAGB	Future	12,576	11.8653	11.9649	11.9424	11.8930	2,029	24,164,047.60		
Jun 2012	ZAGB	Future	3,038	12.0135	12.1142	12.0740	12.0200	365	4,397,305.00		
Sep 2012	ZAGB	Future	1,499	12.1640	12.2645	0.0000	0.0000	0	0.00		
			17,113					2,394.00	28,561,352.60	1,577,515.00	19,231,505,938.80
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	6.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	158.0000	116.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	189.0000	137.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	223.0000	165.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	697.0000	604.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	6.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	165.0000	145.0000	0.0000	0.0000	0	0.00		
			37,536					0.00	0.00	184,574.00	93,260,686.90
	<b>Total</b>		<b>54,649</b>					<b>2,394.00</b>	<b>28,561,352.60</b>	1,762,089.00	19,324,766,625.70
<b>Future</b>											
Mar 2012	ZAJY	Future	3,840	0.0924	0.0940	0.0000	0.0000	0	0.00		
			3,840					0.00	0.00	106,701.00	971,406,938.90
	<b>Total</b>		<b>3,840</b>					<b>0.00</b>	<b>0.00</b>	106,701.00	971,406,938.90
<b>Future</b>											
Mar 2012	ZAUM	Future	411	7.4290	7.5584	7.4400	7.4400	1	744,000.00		

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	Jun 2012	ZAUM	Future	611	7.5273	7.6583	7.5900	7.5810	20	15,168,250.00		
				1,022					21.00	15,912,250.00	10,698.00	7,894,056,690.00
<b>Option</b>	Mar 2012	ZAUM	8.20 Call	80	372.0000	906.0000	0.0000	0.0000	0	0.00		
				80					0.00	0.00	206.00	6,552,866.00
			<b>Total</b>	<b>1,102</b>					<b>21.00</b>	<b>15,912,250.00</b>	10,904.00	7,900,609,556.00
<b>Future</b>	Mar 2012	ZAUS	Future	191,325	7.4290	7.5584	7.5016	7.4259	42,760	319,786,017.20		
	Jun 2012	ZAUS	Future	77,729	7.5273	7.6583	7.6146	7.5250	10,428	79,756,303.40		
	Sep 2012	ZAUS	Future	7,083	7.6273	7.7594	0.0000	0.0000	200	1,554,300.00		
	Dec 2012	ZAUS	Future	9,800	7.7259	7.8595	0.0000	0.0000	0	0.00		
	Dec 2013	ZAUS	Future	659	8.0067	8.1402	0.0000	0.0000	0	0.00		
				286,596					53,388.00	401,096,620.60	26,011,014.00	206,928,655,429.00
<b>Option</b>	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	1.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	7.00 Put	1,000	5.0000	4.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	7.10 Call	6,500	340.0000	464.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	7.15 Call	30,100	295.0000	416.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	7.30 Put	100	47.0000	25.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	7.50 Call	5,000	73.0000	139.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	7.50 Put	2,520	144.0000	81.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	7.55 Put	9,200	179.0000	103.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	7.60 Put	13,860	217.0000	133.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	7.65 Put	166	257.0000	166.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	7.80 Put	250	389.0000	282.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.00 Call	4,350	8.0000	18.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.00 Put	7,051	579.0000	460.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.05 Put	4,620	628.0000	507.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.10 Put	366	677.0000	555.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.25 Call	6,620	3.0000	8.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.35 Put	250	923.0000	797.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.40 Call	4,850	1.0000	4.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.45 Put	250	1022.0000	895.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.50 Call	6,750	1.0000	3.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.50 Put	190	1072.0000	945.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.65 Put	176	1221.0000	1093.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.75 Call	15,860	0.0000	1.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	8.80 Call	3	0.0000	1.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	9.00 Call	4,100	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	9.20 Call	4,850	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	9.25 Call	2,000	0.0000	0.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	9.50 Call	2,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	804.0000	930.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	62.0000	46.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	245.0000	192.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	373.0000	300.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	408.0000	332.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	601.0000	509.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	685.0000	587.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	98.0000	127.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	771.0000	669.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	1040.0000	929.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1274.0000	1158.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	46.0000	59.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	0	31.0000	40.0000	0.0000	0.0000	2,500	85,500.00		
Sep 2012	ZAUS	7.15 Call	16,000	625.0000	729.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	148.0000	120.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	533.0000	625.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	424.0000	358.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	560.0000	483.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	710.0000	624.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	181.0000	216.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	153.0000	182.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	1126.0000	1023.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1303.0000	1196.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	104.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	97.0000	115.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	388.0000	444.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	662.0000	585.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	184.0000	211.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	743.0000	672.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	270.0000	303.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1384.0000	1453.0000	0.0000	0.0000	0	0.00		
			<u>283,608</u>					<u>2,500.00</u>	<u>85,500.00</u>	<u>3,106,458.00</u>	<u>1,600,636,089.83</u>
	<b>Total</b>		<b>570,204</b>					<b>55,888.00</b>	<b>401,182,120.60</b>	<b>29,117,472.00</b>	<b>208,529,291,518.83</b>
	<b>Grand Total</b>		<b>909,768</b>					<b>67,916.00</b>	<b>505,107,638.70</b>	<b>36,563,477</b>	<b>279,847,062,212.03</b>