

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-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	0.2118	0.1873	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	0.0281	0.0366	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	0.1732	0.1338	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	0.0568	0.0683	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	0.0579	0.0681	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	0.0678	0.0860	0.0000	0.0000	5,670	536,382.00		
				<u>5,670</u>					<u>5,670.00</u>	<u>536,382.00</u>	<u>5,670.00</u>	<u>536,382.00</u>
			<b>Total</b>	<b>5,670</b>					<b>5,670.00</b>	<b>536,382.00</b>	5,670.00	536,382.00
Future	Mar 2012	ZAAD	Future	18,231	8.1659	8.2339	8.1495	8.1495	499	4,066,600.50		
	Jun 2012	ZAAD	Future	8,758	8.2494	8.2659	8.1835	8.1810	524	4,289,441.50		
	Sep 2012	ZAAD	Future	2,328	8.2331	8.3024	0.0000	0.0000	0	0.00		
				<u>29,317</u>					<u>1,023.00</u>	<u>8,356,042.00</u>	<u>1,419,127.00</u>	<u>9,651,873,596.60</u>
			<b>Total</b>	<b>29,317</b>					<b>1,023.00</b>	<b>8,356,042.00</b>	1,419,327.00	9,651,939,720.60
Future	Mar 2012	ZACA	Future	10	7.6508	7.7158	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

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<b>Future</b>											
Mar 2012	ZAEU	Future	21,507	10.0084	10.1412	10.1030	9.9700	1,114	11,247,158.70		
Jun 2012	ZAEU	Future	25,891	10.2099	10.2802	10.2850	10.1869	192	1,961,695.50		
Sep 2012	ZAEU	Future	350	10.2861	10.4221	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.6842	10.8235	0.0000	0.0000	0	0.00		
			<u>48,248</u>					<u>1,306.00</u>	<u>13,208,854.20</u>	<u>1,972,397.00</u>	<u>21,797,789,944.00</u>
<b>Option</b>											
Mar 2012	ZAEU	10.00 Put	3,400	170.0000	111.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	84.0000	115.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	376.0000	274.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	26.0000	34.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	818.0000	693.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	17.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	3.0000	5.0000	0.0000	0.0000	0	0.00		
			<u>40,800</u>					<u>0.00</u>	<u>0.00</u>	<u>395,254.00</u>	<u>129,555,295.80</u>
		<b>Total</b>	<b>89,048</b>					<b>1,306.00</b>	<b>13,208,854.20</b>	<b>2,367,651.00</b>	<b>21,927,345,239.80</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	25	8.3056	8.4214	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>
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>18,078.00</b>	<b>149,793,267.30</b>
<b>Future</b>											
Mar 2012	ZAGB	Future	10,480	12.0622	12.1989	12.1200	12.0100	1,209	14,612,115.40		
Jun 2012	ZAGB	Future	2,885	12.2900	12.3511	0.0000	0.0000	0	0.00		
			<u>13,365</u>					<u>1,209.00</u>	<u>14,612,115.40</u>	<u>1,536,960.00</u>	<u>18,738,832,120.70</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	12.0000	11.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	173.0000	119.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	197.0000	138.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	579.0000	473.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	49.0000	69.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	12.0000	15.0000	0.0000	0.0000	0	0.00		
			<u>25,536</u>					<u>0.00</u>	<u>0.00</u>	<u>172,574.00</u>	<u>91,915,666.90</u>
		<b>Total</b>	<b>38,901</b>					<b>1,209.00</b>	<b>14,612,115.40</b>	<b>1,709,534.00</b>	<b>18,830,747,787.60</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	3,828	0.0998	0.1014	0.1003	0.1003	25	250,750.00		
Jun 2012	ZAJY	Future	25	0.1019	0.1029	0.0000	0.0000	0	0.00		
			<u>3,853</u>					<u>25.00</u>	<u>250,750.00</u>	<u>106,506.00</u>	<u>969,482,142.90</u>
		<b>Total</b>	<b>3,853</b>					<b>25.00</b>	<b>250,750.00</b>	<b>106,506.00</b>	<b>969,482,142.90</b>

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Mar 2012	ZAUM	Future	404	7.6408	7.7167	7.7087	7.6135	15	11,487,600.00		
Jun 2012	ZAUM	Future	518	7.7918	7.8197	0.0000	0.0000	0	0.00		
			922					15.00	11,487,600.00	10,448.00	7,700,230,740.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	4476.0000	5459.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>1,002</b>					<b>15.00</b>	<b>11,487,600.00</b>	10,654.00	7,706,783,606.00
<b>Future</b>											
Mar 2012	ZAUS	Future	247,917	7.6408	7.7167	7.7157	7.6005	36,585	280,671,212.50		
Jun 2012	ZAUS	Future	59,422	7.7918	7.8197	7.8150	7.7150	1,517	11,791,388.00		
Sep 2012	ZAUS	Future	7,819	7.8460	7.9233	7.9157	7.8622	119	938,811.80		
Dec 2012	ZAUS	Future	5,000	7.9469	8.0254	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.2761	8.3539	0.0000	0.0000	0	0.00		
			320,817					38,221.00	293,401,412.30	25,409,229.00	202,264,942,709.70
<b>Option</b>											
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	3.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	10.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	557.0000	629.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	512.0000	582.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	246.0000	297.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	105.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	150.0000	117.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	176.0000	139.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	275.0000	225.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	71.0000	87.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	430.0000	370.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	472.0000	410.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	515.0000	451.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	40.0000	49.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	742.0000	673.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	30.0000	36.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	836.0000	765.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	8,600	24.0000	29.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	883.0000	812.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	1027.0000	955.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	15.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	14.0000	16.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	10.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	7.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	7.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	4.0000	5.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	6.75 Call	4,850	1064.0000	1091.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	43.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	173.0000	159.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	271.0000	252.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	299.0000	279.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	459.0000	436.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	531.0000	507.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	199.0000	201.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	607.0000	581.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	850.0000	824.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1068.0000	1040.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	100.0000	100.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	69.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	815.0000	873.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	710.0000	763.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	466.0000	419.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	984.0000	923.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1152.0000	1088.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	159.0000	170.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	149.0000	159.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	511.0000	541.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	564.0000	516.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	253.0000	267.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	659.0000	609.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	351.0000	366.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1455.0000	1481.0000	0.0000	0.0000	0	0.00		
			<u>264,392</u>					<u>0.00</u>	<u>0.00</u>	<u>3,057,126.00</u>	<u>1,592,957,758.59</u>
	<b>Total</b>		<b>585,209</b>					<b>38,221.00</b>	<b>293,401,412.30</b>	<b>28,466,355.00</b>	<b>203,857,900,468.29</b>
	<b>Grand Total</b>		<b>903,522</b>					<b>47,469.00</b>	<b>341,853,155.90</b>	<b>35,811,211</b>	<b>274,252,553,942.49</b>