

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-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	0.2118	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	0.0221	0.0281	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	0.1678	0.1732	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	0.0534	0.0568	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	0.0567	0.0579	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	0.0678	0.0678	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	18,381	8.1501	8.1659	0.0000	0.0000	150	1,221,450.00		
	Jun 2012	ZAAD	Future	8,758	8.2329	8.2494	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,328	8.2160	8.2331	0.0000	0.0000	0	0.00		
				<u>29,467</u>					<u>150.00</u>	<u>1,221,450.00</u>	<u>1,419,277.00</u>	<u>9,653,095,046.60</u>
			Total	29,467					150.00	1,221,450.00	1,419,477.00	9,653,161,170.60
Future	Mar 2012	ZACA	Future	10	7.6524	7.6508	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	21,452	9.9776	10.0084	10.0300	9.9700	89	889,008.00		
Jun 2012	ZAEU	Future	26,011	10.1798	10.2099	10.1785	10.1188	160	1,628,672.00		
Sep 2012	ZAEU	Future	350	10.2563	10.2861	10.2650	10.2650	250	2,566,250.00		
Dec 2013	ZAEU	Future	500	10.6573	10.6842	0.0000	0.0000	0	0.00		
			<u>48,313</u>					<u>499.00</u>	<u>5,083,930.00</u>	<u>1,972,896.00</u>	<u>21,802,873,874.00</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	157.0000	0.0000	0.0000	0.0000	10,200	1,413,720.00		
Mar 2012	ZAEU	10.00 Put	3,400	182.0000	170.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	72.0000	84.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	394.0000	376.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	21.0000	26.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	843.0000	818.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	14.0000	17.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	2.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	120.0000	0.0000	0.0000	0.0000	10,200	1,287,240.00		
			<u>61,200</u>					<u>20,400.00</u>	<u>2,700,960.00</u>	<u>415,654.00</u>	<u>132,256,255.80</u>
		Total	109,513					20,899.00	7,784,890.00	2,388,550.00	21,935,130,129.80
Future											
Mar 2012	ZAFR	Future	25	8.2750	8.3056	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	10,603	12.0414	12.0622	0.0000	0.0000	377	4,539,687.50		
Jun 2012	ZAGB	Future	2,935	12.2698	12.2900	0.0000	0.0000	50	617,865.00		
			<u>13,538</u>					<u>427.00</u>	<u>5,157,552.50</u>	<u>1,537,387.00</u>	<u>18,743,989,673.20</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	13.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	156.0000	150.0000	0.0000	0.0000	6,000	663,000.00		
Mar 2012	ZAGB	11.95 Put	9,000	179.0000	173.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	203.0000	197.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	590.0000	579.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	42.0000	49.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	10.0000	12.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	158.0000	0.0000	0.0000	0.0000	6,000	682,020.00		
			<u>37,536</u>					<u>12,000.00</u>	<u>1,345,020.00</u>	<u>184,574.00</u>	<u>93,260,686.90</u>
		Total	51,074					12,427.00	6,502,572.50	1,721,961.00	18,837,250,360.10
Future											
Mar 2012	ZAJY	Future	3,828	0.0997	0.0998	0.0996	0.0996	60	597,600.00		
Jun 2012	ZAJY	Future	25	0.1018	0.1019	0.0000	0.0000	0	0.00		

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			3,853					60.00	597,600.00	106,566.00	970,079,742.90
		Total	3,853					60.00	597,600.00	106,566.00	970,079,742.90
Future											
	Mar 2012	ZAUM	Future	404	7.6364	7.6408	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUM	Future	518	7.7877	7.7918	0.0000	0.0000	0	0.00	
				922				0.00	0.00	10,448.00	7,700,230,740.00
Option											
	Mar 2012	ZAUM	8.20 Call	80	4044.0000	4476.0000	0.0000	0.0000	0	0.00	
				80				0.00	0.00	206.00	6,552,866.00
		Total	1,002					0.00	0.00	10,654.00	7,706,783,606.00
Future											
	Mar 2012	ZAUS	Future	245,845	7.6364	7.6408	7.7800	7.6205	11,584	88,714,453.60	
	Jun 2012	ZAUS	Future	62,435	7.7877	7.7918	7.7896	7.7250	3,285	25,455,038.00	
	Sep 2012	ZAUS	Future	7,819	7.8413	7.8460	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	Future	5,000	7.9427	7.9469	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.2725	8.2761	0.0000	0.0000	0	0.00	
				321,758				14,869.00	114,169,491.60	25,424,098.00	202,379,112,201.30
Option											
	Mar 2012	ZAUS	6.50 Put	2,420	2.0000	1.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	6.70 Put	10,000	3.0000	3.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.00 Put	1,000	10.0000	10.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.10 Call	10,000	552.0000	557.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.15 Call	30,100	506.0000	512.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	238.0000	246.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	3,020	102.0000	105.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	123.0000	127.0000	0.0000	0.0000	9,200	933,984.00	
	Mar 2012	ZAUS	7.60 Put	13,860	147.0000	150.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	100	173.0000	176.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	272.0000	275.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	65.0000	71.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	429.0000	430.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	471.0000	472.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.10 Put	366	515.0000	515.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	36.0000	40.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	743.0000	742.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	26.0000	30.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	838.0000	836.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	8,600	21.0000	24.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Put	190	885.0000	883.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	1030.0000	1027.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.75 Call	15,860	13.0000	15.0000	0.0000	0.0000	0	0.00	

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Mar 2012	ZAUS	8.80 Call	3	12.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	9.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	6.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	6.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1059.0000	1064.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	42.0000	43.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	169.0000	173.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	267.0000	271.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	295.0000	299.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	456.0000	459.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	528.0000	531.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	192.0000	199.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	604.0000	607.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	849.0000	850.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1068.0000	1068.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	96.0000	100.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	67.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	807.0000	815.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	116.0000	119.0000	0.0000	0.0000	9,200	885,040.00		
Sep 2012	ZAUS	7.30 Call	37,000	702.0000	710.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	461.0000	466.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	982.0000	984.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1150.0000	1152.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	154.0000	159.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	144.0000	149.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	502.0000	511.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	559.0000	564.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	247.0000	253.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	653.0000	659.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	346.0000	351.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1445.0000	1455.0000	0.0000	0.0000	0	0.00		
			<u>282,792</u>					<u>18,400.00</u>	<u>1,819,024.00</u>	<u>3,075,526.00</u>	<u>1,594,776,782.59</u>
	Total		604,550					33,269.00	115,988,515.60	28,499,624.00	203,973,888,983.89
	Grand Total		955,651					66,805.00	132,095,028.10	35,878,016	274,384,648,970.59