

**CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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>	
<b>Future</b>	Mar 2012	CAAO	Future	100,000	0.1781	0.1642	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
<b>Future</b>	Feb 2012	CAAT	Future	12,500	0.0249	0.0358	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
<b>Future</b>	Feb 2012	CAAV	Future	12,987	0.0992	0.0821	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
<b>Future</b>	Mar 2012	CAAX	Future	12,500	0.0695	0.0787	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
<b>Future</b>	Apr 2012	CAAY	Future	12,500	0.0706	0.0781	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
<b>Future</b>	Jun 2012	CAAZ	Future	5,670	0.0813	0.0888	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
<b>Future</b>	Mar 2012	ZAAD	Future	18,381	8.2699	8.2681	8.2400	8.2400	10	82,400.00		
	Jun 2012	ZAAD	Future	8,758	8.2980	8.2970	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,728	8.3298	8.3310	0.0000	0.0000	0	0.00		
				<u>29,867</u>					<u>10.00</u>	<u>82,400.00</u>	<u>1,420,836.00</u>	<u>9,665,897,942.10</u>
			<b>Total</b>	<b>29,867</b>					<b>10.00</b>	<b>82,400.00</b>	1,421,036.00	9,665,964,066.10
<b>Future</b>	Mar 2012	ZACA	Future	10	7.7275	7.7612	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	23,557	10.2291	10.2564	10.2140	10.1990	9	91,911.00		
Jun 2012	ZAEU	Future	26,015	10.3701	10.3992	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.5143	10.5438	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9151	10.9514	0.0000	0.0000	0	0.00		
			<u>51,322</u>					<u>9.00</u>	<u>91,911.00</u>	<u>1,976,830.00</u>	<u>21,843,206,503.50</u>
<b>Option</b>											
Mar 2012	ZAEU	9.95 Put	10,200	66.0000	58.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	79.0000	70.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	140.0000	147.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	211.0000	191.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	35.0000	36.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	606.0000	580.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	21.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	4.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	92.0000	89.0000	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>112,522</b>					<b>9.00</b>	<b>91,911.00</b>	<b>2,392,484.00</b>	<b>21,975,462,759.30</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	25	8.4602	8.4790	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	10,253	12.2071	12.2557	12.1610	12.1580	600	7,316,950.00		
Jun 2012	ZAGB	Future	2,984	12.3608	12.4106	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	Future	1,499	12.5150	12.5647	0.0000	0.0000	0	0.00		
			<u>14,736</u>					<u>600.00</u>	<u>7,316,950.00</u>	<u>1,544,779.00</u>	<u>18,834,747,233.20</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	9.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	91.0000	100.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	107.0000	114.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	125.0000	128.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	451.0000	416.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	57.0000	63.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	11.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	125.0000	114.0000	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>52,272</b>					<b>600.00</b>	<b>7,316,950.00</b>	<b>1,729,353.00</b>	<b>18,928,007,920.10</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	3,828	0.0997	0.1002	0.1000	0.0996	18	179,576.00		

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Jun 2012	ZAJY	Future	25	0.1011	0.1017	0.0000	0.0000	0	0.00		
			3,853					18.00	179,576.00	106,584.00	970,259,318.90
		<b>Total</b>	<b>3,853</b>					<b>18.00</b>	<b>179,576.00</b>	106,584.00	970,259,318.90
<b>Future</b>											
Mar 2012	ZAUM	Future	414	7.7304	7.7796	7.7039	7.7039	5	3,851,950.00		
Jun 2012	ZAUM	Future	523	7.8339	7.8842	7.8060	7.8060	5	3,903,000.00		
			937					10.00	7,754,950.00	10,503.00	7,742,484,340.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	4199.0000	5171.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>1,017</b>					<b>10.00</b>	<b>7,754,950.00</b>	10,709.00	7,749,037,206.00
<b>Future</b>											
Mar 2012	ZAUS	Future	259,180	7.7304	7.7796	7.7470	7.6900	77,829	602,626,052.60		
Jun 2012	ZAUS	Future	66,592	7.8339	7.8842	7.8500	7.7849	3,451	26,940,237.40		
Sep 2012	ZAUS	Future	8,034	7.9386	7.9891	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	Future	9,500	8.0413	8.0925	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	0	8.1425	8.1940	0.0000	0.0000	1,698	13,059,318.00		
Dec 2013	ZAUS	Future	659	8.3727	8.4232	0.0000	0.0000	0	0.00		
			343,965					82,978.00	642,625,608.00	25,592,159.00	203,679,366,268.60
<b>Option</b>											
Mar 2012	ZAUS	6.50 Put	2,420	1.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	2.0000	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	10,000	639.0000	688.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	592.0000	640.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	24.0000	21.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	294.0000	335.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	64.0000	55.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	79.0000	69.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	98.0000	84.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	118.0000	102.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	198.0000	174.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	73.0000	89.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	343.0000	309.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	383.0000	348.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	425.0000	388.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	37.0000	46.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	649.0000	606.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	26.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	743.0000	698.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	6,750	20.0000	25.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.50 Put	190	790.0000	745.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	934.0000	888.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	12.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	10.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	7.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	5.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	5.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1104.0000	1153.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	38.0000	36.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	148.0000	134.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	238.0000	218.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	264.0000	243.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	417.0000	388.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	487.0000	456.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	195.0000	212.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	561.0000	528.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	803.0000	764.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1020.0000	978.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	94.0000	101.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	64.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	882.0000	927.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	93.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	770.0000	810.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	399.0000	375.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	900.0000	864.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1065.0000	1027.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	163.0000	172.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	152.0000	160.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	536.0000	563.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	495.0000	471.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	259.0000	272.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	593.0000	567.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	367.0000	381.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1536.0000	1565.0000	0.0000	0.0000	0	0.00		
			<u>281,042</u>					<u>0.00</u>	<u>0.00</u>	<u>3,089,126.00</u>	<u>1,595,037,546.59</u>
	<b>Total</b>		<b>625,007</b>					<b>82,978.00</b>	<b>642,625,608.00</b>	<b>28,681,285.00</b>	<b>205,274,403,815.19</b>
	<b>Grand Total</b>		<b>980,730</b>					<b>83,625.00</b>	<b>658,051,395.00</b>	<b>36,072,635</b>	<b>275,871,490,062.89</b>