

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.2261	0.1934	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	0.0000	0.0000	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	0.1603	0.0795	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	0.0291	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>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	0.0373	0.0481	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	0.0570	0.0741	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	16,123	8.1127	8.1588	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,330	8.1318	8.1798	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,728	8.1588	8.2073	0.0000	0.0000	0	0.00		
				<u>27,181</u>					<u>0.00</u>	<u>0.00</u>	<u>1,425,150.00</u>	<u>9,701,491,778.60</u>
			<b>Total</b>	<b>27,181</b>					<b>0.00</b>	<b>0.00</b>	1,425,350.00	9,701,557,902.60
Future	Mar 2012	ZACA	Future	10	7.5758	7.6275	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	25,527	10.1491	10.2408	10.1645	10.1382	484	4,925,602.20		
Jun 2012	ZAEU	Future	25,945	10.2884	10.3826	10.2885	10.2885	70	720,195.00		
Sep 2012	ZAEU	Future	1,250	10.4312	10.5287	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.8303	10.9309	0.0000	0.0000	0	0.00		
			<u>53,222</u>					<u>554.00</u>	<u>5,645,797.20</u>	<u>1,983,153.00</u>	<u>21,907,876,399.80</u>
<b>Option</b>											
Mar 2012	ZAEU	9.95 Put	10,200	44.0000	27.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	57.0000	36.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	61.0000	91.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	212.0000	150.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	7.0000	11.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	658.0000	570.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	3.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	0.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	95.0000	81.0000	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>114,422</b>					<b>554.00</b>	<b>5,645,797.20</b>	<b>2,398,807.00</b>	<b>22,040,132,655.60</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	982	8.4263	8.5026	0.0000	0.0000	630	5,306,364.00		
			<u>982</u>					<u>630.00</u>	<u>5,306,364.00</u>	<u>19,435.00</u>	<u>161,283,388.90</u>
	<b>Total</b>		<b>982</b>					<b>630.00</b>	<b>5,306,364.00</b>	<b>19,435.00</b>	<b>161,283,388.90</b>
<b>Future</b>											
Mar 2012	ZAGB	Future	14,504	11.9649	12.1221	11.9940	11.9500	4,478	53,574,968.00		
Jun 2012	ZAGB	Future	2,988	12.1142	12.2745	12.1345	12.1345	4	48,538.00		
Sep 2012	ZAGB	Future	1,499	12.2645	12.4277	0.0000	0.0000	0	0.00		
			<u>18,991</u>					<u>4,482.00</u>	<u>53,623,506.00</u>	<u>1,575,121.00</u>	<u>19,202,944,586.20</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	5.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	116.0000	71.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	137.0000	85.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	165.0000	101.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	604.0000	465.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	10.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	2.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	145.0000	119.0000	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>56,527</b>					<b>4,482.00</b>	<b>53,623,506.00</b>	<b>1,759,695.00</b>	<b>19,296,205,273.10</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	3,840	0.0940	0.0952	0.0000	0.0000	0	0.00		

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			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	410	7.5584	7.6511	7.5500	7.5447	6	4,527,350.00	
	Jun 2012	ZAUM	Future	611	7.6583	7.7528	0.0000	0.0000	0	0.00	
				1,021					6.00	4,527,350.00	10,677.00
											7,878,144,440.00
<b>Option</b>											
	Mar 2012	ZAUM	8.20 Call	80	906.0000	1454.0000	0.0000	0.0000	0	0.00	
				80					0.00	0.00	206.00
		<b>Total</b>	<b>1,101</b>					<b>6.00</b>	<b>4,527,350.00</b>	10,883.00	7,884,697,306.00
<b>Future</b>											
	Mar 2012	ZAUS	Future	194,822	7.5584	7.6511	7.6000	7.5300	34,725	262,207,145.80	
	Jun 2012	ZAUS	Future	69,664	7.6583	7.7528	7.6814	7.6350	4,604	35,256,631.10	
	Sep 2012	ZAUS	Future	6,983	7.7594	7.8557	7.7636	7.7440	6,158	47,730,119.10	
	Dec 2012	ZAUS	Future	9,800	7.8595	7.9564	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.1402	8.2355	0.0000	0.0000	0	0.00	
				281,928					45,487.00	345,193,896.00	25,957,626.00
											206,527,558,808.40
<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	1.0000	1.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.00 Put	1,000	4.0000	2.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.10 Call	6,500	464.0000	555.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.15 Call	30,100	416.0000	506.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.30 Put	100	25.0000	14.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	139.0000	204.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	2,520	81.0000	53.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	103.0000	69.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.60 Put	13,860	133.0000	89.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	166	166.0000	113.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	282.0000	213.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	18.0000	29.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	460.0000	378.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	507.0000	423.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.10 Put	366	555.0000	469.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	8.0000	12.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	797.0000	708.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	4.0000	8.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	895.0000	805.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	6,750	3.0000	5.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Put	190	945.0000	854.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	1093.0000	1002.0000	0.0000	0.0000	0	0.00	

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Mar 2012	ZAUS	8.75 Call	15,860	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	1.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	0.0000	1.0000	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		
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	930.0000	1021.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	46.0000	35.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	192.0000	155.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	300.0000	251.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	332.0000	279.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	509.0000	445.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	587.0000	519.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	127.0000	151.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	669.0000	598.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	929.0000	851.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1158.0000	1075.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	59.0000	70.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	40.0000	47.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	729.0000	807.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	120.0000	101.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	625.0000	697.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	358.0000	311.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	483.0000	429.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	624.0000	563.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	216.0000	243.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	182.0000	205.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	1023.0000	949.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1196.0000	1118.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	123.0000	138.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	115.0000	129.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	444.0000	487.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	585.0000	531.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	211.0000	230.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	672.0000	622.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	303.0000	330.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1453.0000	1506.0000	0.0000	0.0000	0	0.00		
			<u>286,108</u>					<u>0.00</u>	<u>0.00</u>	<u>3,103,958.00</u>	<u>1,600,550,589.83</u>
	<b>Total</b>		<b>568,036</b>					<b>45,487.00</b>	<b>345,193,896.00</b>	<b>29,061,584.00</b>	<b>208,128,109,398.23</b>

<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>
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Grand Total		928,256					51,159.00	414,296,913.20	36,495,561	279,341,954,573.33
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