

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-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	0.2200	0.2169	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	0.0169	0.0190	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	0.1824	0.1751	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	0.0487	0.0507	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	0.0532	0.0548	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	0.0633	0.0655	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	8.1924	8.1871	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,758	8.2205	8.2686	8.2240	8.2050	12	98,555.00		
	Sep 2012	ZAAD	Future	2,328	8.2519	8.2461	0.0000	0.0000	0	0.00		
				<u>29,467</u>					<u>12.00</u>	<u>98,555.00</u>	<u>1,419,329.00</u>	<u>9,653,521,601.60</u>
			Total	29,467					12.00	98,555.00	1,419,529.00	9,653,587,725.60
Future	Mar 2012	ZACA	Future	10	7.6444	7.6399	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	21,462	10.0878	10.0467	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	26,015	10.2278	10.2521	10.2082	10.2082	4	40,832.80		
Sep 2012	ZAEU	Future	350	10.3693	10.3268	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.7646	10.7352	0.0000	0.0000	0	0.00		
			<u>48,327</u>					<u>4.00</u>	<u>40,832.80</u>	<u>1,973,075.00</u>	<u>21,804,661,239.00</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	108.0000	127.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	127.0000	148.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	94.0000	87.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	306.0000	340.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	26.0000	24.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	738.0000	777.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	16.0000	16.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	3.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	98.0000	106.0000	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>
	Total		109,527					4.00	40,832.80	2,388,729.00	21,936,917,494.80
Future											
Mar 2012	ZAFR	Future	25	8.3351	8.3110	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	10,663	12.0567	12.0542	12.0930	12.0560	280	3,382,524.00		
Jun 2012	ZAGB	Future	2,940	12.2093	12.2853	0.0000	0.0000	0	0.00		
			<u>13,603</u>					<u>280.00</u>	<u>3,382,524.00</u>	<u>1,538,266.00</u>	<u>18,754,584,418.20</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	12.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	148.0000	150.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	170.0000	172.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	194.0000	196.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	574.0000	581.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	42.0000	44.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	154.0000	149.0000	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>
	Total		51,139					280.00	3,382,524.00	1,722,840.00	18,847,845,105.10
Future											
Mar 2012	ZAJY	Future	3,828	0.0989	0.0992	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.1004	0.1013	0.0000	0.0000	0	0.00		

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			3,853					0.00	0.00	106,566.00	970,079,742.90
		Total	3,853					0.00	0.00	106,566.00	970,079,742.90
Future											
	Mar 2012	ZAUM	Future	419	7.6046	7.6191	7.6121	7.5720	10	7,592,050.00	
	Jun 2012	ZAUM	Future	518	7.7070	7.7713	0.0000	0.0000	0	0.00	
				937					10.00	7,592,050.00	10,468.00
											7,715,431,990.00
Option											
	Mar 2012	ZAUM	8.20 Call	80	3318.0000	3646.0000	0.0000	0.0000	0	0.00	
				80					0.00	0.00	206.00
		Total	1,017					10.00	7,592,050.00	10,674.00	7,721,984,856.00
Future											
	Mar 2012	ZAUS	Future	248,361	7.6046	7.6191	7.6184	7.5720	4,793	36,403,608.50	
	Jun 2012	ZAUS	Future	65,852	7.7070	7.7713	7.7100	7.6767	3,556	27,328,744.70	
	Sep 2012	ZAUS	Future	7,819	7.8095	7.8227	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	Future	9,500	7.9097	7.9232	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.2398	8.2538	0.0000	0.0000	0	0.00	
				332,191					8,349.00	63,732,353.20	25,446,030.00
											202,547,874,476.00
Option											
	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	2.0000	2.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.00 Put	1,000	10.0000	9.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.10 Call	10,000	521.0000	535.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.15 Call	30,100	476.0000	489.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	214.0000	224.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	3,020	109.0000	105.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	131.0000	127.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.60 Put	13,860	155.0000	151.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	100	185.0000	180.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	288.0000	281.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	54.0000	59.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	449.0000	440.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	493.0000	483.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.10 Put	366	537.0000	527.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	30.0000	33.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	769.0000	757.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	21.0000	23.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	864.0000	852.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	12,250	17.0000	19.0000	0.0000	0.0000	5,500	80,850.00	
	Mar 2012	ZAUS	8.50 Put	190	912.0000	900.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	1058.0000	1045.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.75 Call	15,860	10.0000	12.0000	0.0000	0.0000	0	0.00	

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Mar 2012	ZAUS	8.80 Call	3	9.0000	11.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	7.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	4.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	984.0000	1043.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	52.0000	44.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	198.0000	175.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	303.0000	275.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	333.0000	303.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	504.0000	465.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	579.0000	538.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	165.0000	185.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	658.0000	614.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	910.0000	861.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1133.0000	1080.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	81.0000	91.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	56.0000	63.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	782.0000	793.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	123.0000	120.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	677.0000	687.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	478.0000	470.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	1005.0000	994.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1174.0000	1163.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	147.0000	149.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	137.0000	139.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	484.0000	491.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	574.0000	568.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	237.0000	239.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	668.0000	662.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	334.0000	335.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1419.0000	1431.0000	0.0000	0.0000	0	0.00		
			<u>286,442</u>					<u>5,500.00</u>	<u>80,850.00</u>	<u>3,083,526.00</u>	<u>1,594,925,132.59</u>
	Total		618,633					13,849.00	63,813,203.20	28,529,556.00	204,142,799,608.59
	Grand Total		969,828					14,155.00	74,927,165.00	35,909,078	274,581,569,510.29