

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.1645	0.1781	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	0.0270	0.0249	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	0.0751	0.0992	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	0.0755	0.0695	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	0.0778	0.0706	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	0.0893	0.0813	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	18,516	8.2861	8.2699	8.2860	8.2665	270	2,233,962.50		
	Jun 2012	ZAAD	Future	8,758	8.3133	8.2980	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,728	8.3465	8.3298	0.0000	0.0000	0	0.00		
				<u>30,002</u>					<u>270.00</u>	<u>2,233,962.50</u>	<u>1,421,106.00</u>	<u>9,668,131,904.60</u>
			Total	30,002					270.00	2,233,962.50	1,421,306.00	9,668,198,028.60
Future	Mar 2012	ZACA	Future	10	7.7653	7.7275	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	23,577	10.2311	10.2291	10.2321	10.2321	20	204,471.00		
Jun 2012	ZAEU	Future	26,015	10.3719	10.3701	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.5178	10.5143	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9317	10.9151	0.0000	0.0000	0	0.00		
			<u>51,342</u>					<u>20.00</u>	<u>204,471.00</u>	<u>1,976,850.00</u>	<u>21,843,410,974.50</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	59.0000	66.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	72.0000	79.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	132.0000	140.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	201.0000	211.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	32.0000	35.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	601.0000	606.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	19.0000	21.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	4.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	90.0000	92.0000	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		112,542					20.00	204,471.00	2,392,504.00	21,975,667,230.30
Future											
Mar 2012	ZAFR	Future	25	8.4724	8.4602	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	10,272	12.1986	12.2071	12.2150	12.2000	770	9,417,130.00		
Jun 2012	ZAGB	Future	2,984	12.3504	12.3608	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	Future	1,499	12.5038	12.5150	0.0000	0.0000	0	0.00		
			<u>14,755</u>					<u>770.00</u>	<u>9,417,130.00</u>	<u>1,545,549.00</u>	<u>18,844,164,363.20</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	8.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	87.0000	91.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	103.0000	107.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	120.0000	125.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	449.0000	451.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	50.0000	57.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	10.0000	11.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	131.0000	125.0000	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		52,291					770.00	9,417,130.00	1,730,123.00	18,937,425,050.10
Future											
Mar 2012	ZAJY	Future	3,828	0.0994	0.0997	0.0000	0.0000	0	0.00		

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Jun 2012	ZAJY	Future	25	0.1009	0.1011	0.0000	0.0000	0	0.00		
			3,853					0.00	0.00	106,584.00	970,259,318.90
		Total	3,853					0.00	0.00	106,584.00	970,259,318.90
Future											
Mar 2012	ZAUM	Future	414	7.7713	7.7304	0.0000	0.0000	0	0.00		
Jun 2012	ZAUM	Future	523	7.8743	7.8339	0.0000	0.0000	0	0.00		
			937					0.00	0.00	10,503.00	7,742,484,340.00
Option											
Mar 2012	ZAUM	8.20 Call	80	4573.0000	4199.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	1,017					0.00	0.00	10,709.00	7,749,037,206.00
Future											
Mar 2012	ZAUS	Future	261,059	7.7713	7.7304	7.7880	7.7442	7,125	55,353,743.70		
Jun 2012	ZAUS	Future	64,832	7.8743	7.8339	7.8900	7.8452	2,176	17,122,996.10		
Sep 2012	ZAUS	Future	9,558	7.9795	7.9386	0.0000	0.0000	1,887	15,031,087.20		
Dec 2012	ZAUS	Future	9,500	8.0828	8.0413	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.4146	8.3727	0.0000	0.0000	0	0.00		
			345,608					11,188.00	87,507,827.00	25,603,347.00	203,766,874,095.60
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	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	678.0000	639.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	630.0000	592.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	18.0000	24.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	322.0000	294.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	51.0000	64.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	65.0000	79.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	80.0000	98.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	100	98.0000	118.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	171.0000	198.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	80.0000	73.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	309.0000	343.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	349.0000	383.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	389.0000	425.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	40.0000	37.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	610.0000	649.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	28.0000	26.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	703.0000	743.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	6,750	22.0000	20.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	751.0000	790.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.65 Put	176	894.0000	934.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	12.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	11.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	7.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	5.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	5.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1143.0000	1104.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	35.0000	38.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	135.0000	148.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	219.0000	238.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	244.0000	264.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	391.0000	417.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	459.0000	487.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	205.0000	195.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	531.0000	561.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	769.0000	803.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	984.0000	1020.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	97.0000	94.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	66.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	916.0000	882.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	87.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	802.0000	770.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	270.0000	0.0000	0.0000	0.0000	2,500	725,000.00		
Sep 2012	ZAUS	7.90 Put	360	378.0000	399.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	293.0000	0.0000	0.0000	0.0000	2,500	719,000.00		
Sep 2012	ZAUS	8.60 Put	4,000	869.0000	900.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1032.0000	1065.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	168.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	156.0000	152.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	556.0000	536.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	473.0000	495.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	268.0000	259.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	570.0000	593.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	377.0000	367.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1571.0000	1536.0000	0.0000	0.0000	0	0.00		
			<u>286,042</u>					<u>5,000.00</u>	<u>1,444,000.00</u>	<u>3,094,126.00</u>	<u>1,596,481,546.59</u>
	Total		631,650					16,188.00	88,951,827.00	28,697,473.00	205,363,355,642.19

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	Grand Total	987,547					17,248.00	100,807,390.50	36,089,883	275,972,297,453.39