

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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>	
Future	Mar 2012	CAAO	Future	100,000	0.1371	0.1695	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	0.0419	0.0228	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	0.0399	0.0796	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	0.0883	0.0716	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	0.0880	0.0748	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	0.1039	0.0870	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	18,485	8.3925	8.2945	8.3900	8.3870	140	1,174,480.00		
	Jun 2012	ZAAD	Future	8,758	8.4127	8.3212	8.3700	8.3700	25	209,250.00		
	Sep 2012	ZAAD	Future	2,728	8.4434	8.3524	0.0000	0.0000	0	0.00		
				<u>29,971</u>					<u>165.00</u>	<u>1,383,730.00</u>	<u>1,421,340.00</u>	<u>9,670,086,407.10</u>
			Total	29,971					165.00	1,383,730.00	1,421,540.00	9,670,152,531.10
Future	Mar 2012	ZACA	Future	10	7.8553	7.7786	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Mar 2012	ZAEU	Future	22,582	10.2386	10.1534	10.2584	10.2300	154	1,576,953.60		
Jun 2012	ZAEU	Future	26,015	10.3811	10.2929	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.5250	10.4357	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9428	10.8443	0.0000	0.0000	0	0.00		
			<u>50,347</u>					<u>154.00</u>	<u>1,576,953.60</u>	<u>1,978,009.00</u>	<u>21,855,180,793.10</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	53.0000	75.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	65.0000	91.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	131.0000	101.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	192.0000	248.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	31.0000	23.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	592.0000	670.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	19.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	4.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	88.0000	102.0000	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	111,547					154.00	1,576,953.60	2,393,663.00	21,987,437,048.90
Future											
Mar 2012	ZAFR	Future	25	8.4862	8.4151	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	12.3387	12.1672	12.3815	12.2725	100	1,233,090.00		
Jun 2012	ZAGB	Future	2,959	12.4920	12.3184	12.5100	12.5100	25	312,750.00		
Sep 2012	ZAGB	Future	1,499	12.6456	12.4700	0.0000	0.0000	0	0.00		
			<u>14,730</u>					<u>125.00</u>	<u>1,545,840.00</u>	<u>1,546,394.00</u>	<u>18,854,499,451.20</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	5.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	51.0000	95.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	62.0000	111.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	75.0000	130.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	344.0000	471.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	67.0000	44.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	14.0000	9.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	111.0000	139.0000	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	52,266					125.00	1,545,840.00	1,730,968.00	18,947,760,138.10
Future											
Mar 2012	ZAJY	Future	3,828	0.0997	0.0991	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAJY	Future	0	0.1011	0.1006	0.1024	0.1024	25	256,000.00		
			3,828					25.00	256,000.00	106,644.00	970,857,578.90
		Total	3,828					25.00	256,000.00	106,644.00	970,857,578.90
Future											
Mar 2012	ZAUM	Future	409	7.8588	7.7535	7.8708	7.8242	15	11,776,250.00		
Jun 2012	ZAUM	Future	523	7.9629	7.8560	0.0000	0.0000	0	0.00		
			932					15.00	11,776,250.00	10,533.00	7,765,864,990.00
Option											
Mar 2012	ZAUM	8.20 Call	80	5904.0000	4120.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	1,012					15.00	11,776,250.00	10,739.00	7,772,417,856.00
Future											
Mar 2012	ZAUS	Future	188,597	7.8588	7.7535	7.9105	7.7868	191,716	1,508,222,900.50		
Jun 2012	ZAUS	Future	65,615	7.9629	7.8560	7.9900	7.8997	5,009	39,726,677.60		
Sep 2012	ZAUS	Future	9,558	8.0682	7.9600	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	Future	9,800	8.1722	8.0627	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.5057	8.3954	0.0000	0.0000	0	0.00		
			274,229					196,725.00	1,547,949,578.10	25,818,964.00	205,461,861,576.00
Option											
Mar 2012	ZAUS	6.50 Put	2,420	0.0000	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	2.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	763.0000	660.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	714.0000	612.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	12.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	392.0000	306.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	3,020	33.0000	53.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	43.0000	67.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	55.0000	84.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	166	69.0000	103.0000	85.0000	85.0000	132	10,338.24		
Mar 2012	ZAUS	7.80 Put	250	127.0000	179.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	105.0000	73.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	246.0000	320.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	282.0000	360.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	320.0000	402.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	51.0000	36.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	530.0000	625.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	34.0000	25.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	621.0000	719.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	6,750	27.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	668.0000	766.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAUS	8.65 Put	176	810.0000	911.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	15.0000	11.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	13.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	9.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	6.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	5.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	3.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1228.0000	1125.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	30.0000	37.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	112.0000	140.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	184.0000	226.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	207.0000	251.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	340.0000	400.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	405.0000	469.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	236.0000	198.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	473.0000	542.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	702.0000	782.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	912.0000	999.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	112.0000	94.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	76.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	997.0000	901.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	79.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	875.0000	788.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	238.0000	279.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	339.0000	388.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	457.0000	0.0000	0.0000	0.0000	2,000	941,000.00		
Sep 2012	ZAUS	8.40 Call	2,500	328.0000	287.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	278.0000	243.0000	0.0000	0.0000	2,000	588,000.00		
Sep 2012	ZAUS	8.60 Put	4,000	810.0000	883.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	969.0000	1047.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	189.0000	165.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	176.0000	154.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	604.0000	547.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	432.0000	484.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	292.0000	263.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	523.0000	582.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	404.0000	372.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1627.0000	1562.0000	0.0000	0.0000	0	0.00		
			<u>290,108</u>					<u>4,132.00</u>	<u>1,539,338.24</u>	<u>3,099,458.00</u>	<u>1,598,361,684.83</u>
	Total		564,337					200,857.00	1,549,488,916.34	28,918,422.00	207,060,223,260.83

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------	--------------------------	-------------------------

Grand Total		919,153					201,341.00	1,566,027,689.94	36,313,160	277,717,203,391.13
-------------	--	---------	--	--	--	--	------------	------------------	------------	--------------------