

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0.1656	0.1371	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	0.0207	0.0419	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	0.0697	0.0399	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	0.0647	0.0883	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	0.0700	0.0880	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	0.0892	0.1039	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	18,495	8.3091	8.3925	8.3850	8.3250	310	2,597,490.00		
	Jun 2012	ZAAD	Future	8,758	8.3282	8.4127	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,728	8.3583	8.4434	0.0000	0.0000	0	0.00		
				<u>29,981</u>					<u>310.00</u>	<u>2,597,490.00</u>	<u>1,421,650.00</u>	<u>9,672,683,897.10</u>
			Total	29,981					310.00	2,597,490.00	1,421,850.00	9,672,750,021.10
Future	Mar 2012	ZACA	Future	10	7.7904	7.8553	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	22,582	10.2230	10.2386	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	26,015	10.3622	10.3811	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.5059	10.5250	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9288	10.9428	0.0000	0.0000	0	0.00		
			<u>50,347</u>					<u>0.00</u>	<u>0.00</u>	<u>1,978,009.00</u>	<u>21,855,180,793.10</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	61.0000	53.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	74.0000	65.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	131.0000	131.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	208.0000	192.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	32.0000	31.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	609.0000	592.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	19.0000	19.0000	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	88.0000	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					0.00	0.00	2,393,663.00	21,987,437,048.90
Future											
Mar 2012	ZAFR	Future	25	8.4590	8.4862	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	13,890	12.2722	12.3387	12.3230	12.3230	4,250	52,409,280.00		
Jun 2012	ZAGB	Future	2,959	12.4231	12.4920	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	Future	1,499	12.5752	12.6456	0.0000	0.0000	0	0.00		
			<u>18,348</u>					<u>4,250.00</u>	<u>52,409,280.00</u>	<u>1,550,644.00</u>	<u>18,906,908,731.20</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	6.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	67.0000	51.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	80.0000	62.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	95.0000	75.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	392.0000	344.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	58.0000	67.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	12.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	116.0000	111.0000	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	55,884					4,250.00	52,409,280.00	1,735,218.00	19,000,169,418.10
Future											
Mar 2012	ZAJY	Future	3,828	0.0978	0.0997	0.0000	0.0000	0	0.00		

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			3,828					0.00	0.00	106,644.00	970,857,578.90
		Total	3,828					0.00	0.00	106,644.00	970,857,578.90
Future											
	Mar 2012	ZAUM	Future	414	7.7606	7.8588	7.7945	7.7945	5	3,897,250.00	
	Jun 2012	ZAUM	Future	523	7.8624	7.9629	0.0000	0.0000	0	0.00	
				937					5.00	3,897,250.00	10,538.00
											7,769,762,240.00
Option											
	Mar 2012	ZAUM	8.20 Call	80	4070.0000	5904.0000	0.0000	0.0000	0	0.00	
				80					0.00	0.00	206.00
		Total		1,017					5.00	3,897,250.00	10,744.00
											7,776,315,106.00
Future											
	Mar 2012	ZAUS	Future	190,056	7.7606	7.8588	7.8153	7.7601	8,484	66,069,628.00	
	Jun 2012	ZAUS	Future	65,221	7.8624	7.9629	7.9163	7.8600	549	4,321,608.10	
	Sep 2012	ZAUS	Future	9,558	7.9658	8.0682	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	Future	9,800	8.0675	8.1722	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.4030	8.5057	0.0000	0.0000	0	0.00	
				275,294					9,033.00	70,391,236.10	25,827,997.00
											205,532,252,812.10
Option											
	Mar 2012	ZAUS	6.50 Put	2,420	0.0000	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	3.0000	2.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.10 Call	10,000	666.0000	763.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.15 Call	30,100	618.0000	714.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.30 Put	100	16.0000	12.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	310.0000	392.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	3,020	49.0000	33.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	62.0000	43.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.60 Put	13,860	78.0000	55.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	166	97.0000	69.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	171.0000	127.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	73.0000	105.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	312.0000	246.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	352.0000	282.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.10 Put	366	393.0000	320.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	36.0000	51.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	616.0000	530.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	24.0000	34.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	710.0000	621.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	6,750	19.0000	27.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Put	190	758.0000	668.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	902.0000	810.0000	0.0000	0.0000	0	0.00	

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Mar 2012	ZAUS	8.75 Call	15,860	10.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	9.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	6.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	4.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	4.0000	5.0000	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	1131.0000	1228.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	36.0000	30.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	138.0000	112.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	224.0000	184.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	249.0000	207.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	397.0000	340.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	466.0000	405.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	201.0000	236.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	539.0000	473.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	778.0000	702.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	994.0000	912.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	95.0000	112.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	64.0000	76.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	908.0000	997.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	92.0000	79.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	794.0000	875.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	279.0000	238.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	388.0000	339.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	513.0000	457.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	292.0000	328.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	247.0000	278.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	881.0000	810.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1045.0000	969.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	168.0000	189.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	157.0000	176.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	552.0000	604.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	485.0000	432.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	268.0000	292.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	580.0000	523.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	377.0000	404.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1574.0000	1627.0000	0.0000	0.0000	0	0.00		
			<u>290,108</u>					<u>0.00</u>	<u>0.00</u>	<u>3,099,458.00</u>	<u>1,598,361,684.83</u>
	Total		565,402					9,033.00	70,391,236.10	28,927,455.00	207,130,614,496.93

<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		923,851					13,598.00	129,295,256.10	36,326,758	277,846,498,647.23
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