

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	0.1659	0.1817	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	0.0106	0.0207	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	0.0567	0.0861	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	0.0560	0.0538	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	0.0639	0.0611	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	0.0893	0.0806	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	18,381	8.2489	8.2696	8.2700	8.2470	129	1,065,452.50		
	Jun 2012	ZAAD	Future	8,758	8.2487	8.2884	8.2880	8.2600	150	1,241,040.00		
	Sep 2012	ZAAD	Future	2,728	8.2745	8.3165	0.0000	0.0000	0	0.00		
				<u>29,867</u>					<u>279.00</u>	<u>2,306,492.50</u>	<u>1,421,954.00</u>	<u>9,675,197,464.60</u>
			<b>Total</b>	<b>29,867</b>					<b>279.00</b>	<b>2,306,492.50</b>	1,422,154.00	9,675,263,588.60
Future	Mar 2012	ZACA	Future	10	7.7731	7.7513	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Mar 2012	ZAEU	Future	23,597	10.2502	10.2046	10.2630	10.2108	1,041	10,631,379.00		
Jun 2012	ZAEU	Future	25,945	10.3658	10.3444	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.5058	10.4882	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.8801	10.8145	0.0000	0.0000	0	0.00		
			<u>51,292</u>					<u>1,041.00</u>	<u>10,631,379.00</u>	<u>1,979,121.00</u>	<u>21,866,550,383.10</u>
<b>Option</b>											
Mar 2012	ZAEU	9.95 Put	10,200	42.0000	51.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	52.0000	64.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	122.0000	108.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	172.0000	203.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	24.0000	21.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	574.0000	616.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	14.0000	11.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	2.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	107.0000	91.0000	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>112,492</b>					<b>1,041.00</b>	<b>10,631,379.00</b>	<b>2,394,775.00</b>	<b>21,998,806,638.90</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	25	8.4871	8.4534	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>
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>18,078.00</b>	<b>149,793,267.30</b>
<b>Future</b>											
Mar 2012	ZAGB	Future	10,872	12.2313	12.2102	12.2650	12.2650	362	4,419,304.50		
Jun 2012	ZAGB	Future	2,959	12.3535	12.3611	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	Future	1,499	12.5006	12.5122	0.0000	0.0000	0	0.00		
			<u>15,330</u>					<u>362.00</u>	<u>4,419,304.50</u>	<u>1,553,676.00</u>	<u>18,943,934,342.70</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	5.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	64.0000	76.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	78.0000	91.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	92.0000	107.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	404.0000	429.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	39.0000	43.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	9.0000	9.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	124.0000	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>
		<b>Total</b>	<b>52,866</b>					<b>362.00</b>	<b>4,419,304.50</b>	<b>1,738,250.00</b>	<b>19,037,195,029.60</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	3,840	0.0973	0.0970	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			3,840					0.00	0.00	106,666.00	971,073,108.90
		<b>Total</b>	<b>3,840</b>					<b>0.00</b>	<b>0.00</b>	106,666.00	971,073,108.90
<b>Future</b>											
	Mar 2012	ZAUM	Future	394	7.7510	7.7051	7.7425	7.7095	15	11,594,500.00	
	Jun 2012	ZAUM	Future	611	7.8348	7.8069	7.8550	7.8550	88	69,124,000.00	
				1,005					103.00	80,718,500.00	10,651.00
											7,858,175,490.00
<b>Option</b>											
	Mar 2012	ZAUM	8.20 Call	80	3095.0000	3041.0000	0.0000	0.0000	0	0.00	
				80					0.00	0.00	206.00
		<b>Total</b>	<b>1,085</b>					<b>103.00</b>	<b>80,718,500.00</b>	10,857.00	7,864,728,356.00
<b>Future</b>											
	Mar 2012	ZAUS	Future	189,200	7.7510	7.7051	7.7820	7.6780	12,620	97,598,754.00	
	Jun 2012	ZAUS	Future	65,695	7.8348	7.8069	7.8748	7.7985	4,617	36,197,624.70	
	Sep 2012	ZAUS	Future	9,558	7.9353	7.9098	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	Future	9,800	8.0284	8.0111	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.3087	8.1625	0.0000	0.0000	0	0.00	
				274,912					17,237.00	133,796,378.70	25,854,896.00
											205,740,655,515.50
<b>Option</b>											
	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	2.0000	3.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.10 Call	10,000	655.0000	611.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.15 Call	30,100	607.0000	563.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.30 Put	100	13.0000	18.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	293.0000	262.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	3,020	42.0000	57.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	54.0000	73.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.60 Put	13,860	70.0000	91.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	166	88.0000	113.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	163.0000	199.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	59.0000	55.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	308.0000	350.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	349.0000	392.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.10 Put	366	391.0000	435.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	27.0000	26.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	619.0000	665.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	18.0000	18.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	714.0000	761.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	6,750	14.0000	14.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Put	190	763.0000	809.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	908.0000	954.0000	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	8.75 Call	15,860	7.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	6.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	3.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	2.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	2.0000	3.0000	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	1101.0000	1077.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	32.0000	38.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	135.0000	153.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	223.0000	244.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	249.0000	270.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	401.0000	427.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	472.0000	499.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	181.0000	181.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	546.0000	574.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	789.0000	819.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1008.0000	1039.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	83.0000	86.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	56.0000	59.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	873.0000	859.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	88.0000	99.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	761.0000	748.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	280.0000	299.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	392.0000	412.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	519.0000	542.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	271.0000	270.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	229.0000	229.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	894.0000	919.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1060.0000	1086.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	154.0000	156.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	143.0000	146.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	523.0000	520.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	495.0000	509.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	248.0000	251.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	594.0000	616.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	350.0000	355.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1562.0000	1539.0000	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>
	<b>Total</b>		<b>565,020</b>					<b>17,237.00</b>	<b>133,796,378.70</b>	<b>28,954,354.00</b>	<b>207,339,017,200.33</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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------	--------------------------	-------------------------

Grand Total

921,362

19,022.00

231,872,054.70

36,358,240

278,194,438,899.63