

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	0.2053	0.1710	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	0.0004	0.0032	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	0.1184	0.0563	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	0.0325	0.0508	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	0.0432	0.0602	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	0.0696	0.0864	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	16,123	8.1465	8.2299	8.1930	8.1450	340	2,777,610.00		
	Jun 2012	ZAAD	Future	8,330	8.1676	8.2517	8.2000	8.2000	10	82,000.00		
	Sep 2012	ZAAD	Future	2,728	8.1954	8.2809	0.0000	0.0000	0	0.00		
				<u>27,181</u>					<u>350.00</u>	<u>2,859,610.00</u>	<u>1,425,150.00</u>	<u>9,701,491,778.60</u>
			Total	27,181					350.00	2,859,610.00	1,425,350.00	9,701,557,902.60
Future	Mar 2012	ZACA	Future	10	7.6247	7.7331	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	24,569	10.2464	10.2636	10.2525	10.2270	1,074	11,004,649.00		
Jun 2012	ZAEU	Future	25,945	10.3886	10.4057	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.5335	10.5510	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9371	10.9461	0.0000	0.0000	0	0.00		
			<u>52,264</u>					<u>1,074.00</u>	<u>11,004,649.00</u>	<u>1,981,595.00</u>	<u>21,891,918,797.10</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	30.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	40.0000	42.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	103.0000	117.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	157.0000	153.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	14.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	568.0000	555.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	6.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	83.0000	64.0000	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		113,464					1,074.00	11,004,649.00	2,397,249.00	22,024,175,052.90
Future											
Mar 2012	ZAFR	Future	53	8.5067	8.5193	8.5350	8.5160	200	1,704,154.00		
			<u>53</u>					<u>200.00</u>	<u>1,704,154.00</u>	<u>18,506.00</u>	<u>153,433,473.30</u>
	Total		53					200.00	1,704,154.00	18,506.00	153,433,473.30
Future											
Mar 2012	ZAGB	Future	19,301	12.0785	12.1190	12.0819	12.0250	9,694	117,014,350.50		
Jun 2012	ZAGB	Future	2,984	12.2305	12.2713	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	Future	1,499	12.3827	12.4245	0.0000	0.0000	0	0.00		
			<u>23,784</u>					<u>9,694.00</u>	<u>117,014,350.50</u>	<u>1,570,178.00</u>	<u>19,143,720,738.20</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	97.0000	86.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	114.0000	101.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	133.0000	119.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	513.0000	483.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	18.0000	24.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	5.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	133.0000	133.0000	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		61,320					9,694.00	117,014,350.50	1,754,752.00	19,236,981,425.10
Future											
Mar 2012	ZAJY	Future	3,840	0.0944	0.0963	0.0000	0.0000	0	0.00		

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			3,840					0.00	0.00	106,666.00	971,073,108.90
		Total	3,840					0.00	0.00	106,666.00	971,073,108.90
Future											
	Mar 2012	ZAUM	Future	404	7.6183	7.7261	7.6475	7.6475	5	3,823,750.00	
	Jun 2012	ZAUM	Future	611	7.7197	7.8288	0.0000	0.0000	0	0.00	
				1,015				5.00	3,823,750.00	10,671.00	7,873,617,090.00
Option											
	Mar 2012	ZAUM	8.20 Call	80	1554.0000	2452.0000	0.0000	0.0000	0	0.00	
				80				0.00	0.00	206.00	6,552,866.00
		Total	1,095					5.00	3,823,750.00	10,877.00	7,880,169,956.00
Future											
	Mar 2012	ZAUS	Future	194,168	7.6183	7.7261	7.6900	7.6050	14,592	111,707,427.80	
	Jun 2012	ZAUS	Future	67,422	7.7197	7.8288	7.7655	7.7100	2,585	20,017,877.40	
	Sep 2012	ZAUS	Future	10,058	7.8217	7.9326	0.0000	0.0000	0	0.00	
	Dec 2012	ZAUS	Future	9,800	7.9221	8.0350	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.2028	8.3166	0.0000	0.0000	0	0.00	
				282,107				17,177.00	131,725,305.20	25,898,837.00	206,080,375,525.10
Option											
	Mar 2012	ZAUS	6.50 Put	2,420	1.0000	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	4.0000	2.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.10 Call	6,500	524.0000	630.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.15 Call	30,100	476.0000	581.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.30 Put	100	21.0000	12.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	186.0000	267.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	3,020	68.0000	41.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	87.0000	54.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.60 Put	13,860	110.0000	71.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	166	139.0000	90.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	244.0000	170.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	29.0000	48.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	411.0000	322.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	457.0000	364.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.10 Put	366	503.0000	408.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	13.0000	21.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	742.0000	640.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	8.0000	14.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	839.0000	736.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	6,750	5.0000	11.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Put	190	887.0000	785.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	1035.0000	930.0000	0.0000	0.0000	0	0.00	

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Mar 2012	ZAUS	8.75 Call	15,860	2.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	1.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	1.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	989.0000	1094.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	39.0000	29.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	172.0000	130.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	272.0000	218.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	303.0000	244.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	472.0000	398.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	548.0000	469.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	147.0000	173.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	627.0000	544.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	881.0000	789.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1106.0000	1009.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	68.0000	79.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	46.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	781.0000	869.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	109.0000	86.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	673.0000	756.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	331.0000	277.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	452.0000	389.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	588.0000	517.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	237.0000	267.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	200.0000	225.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	978.0000	892.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1148.0000	1058.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	135.0000	151.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	126.0000	140.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	474.0000	524.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	552.0000	489.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	225.0000	249.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	642.0000	581.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	321.0000	351.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1488.0000	1551.0000	0.0000	0.0000	0	0.00		
			<u>286,608</u>					0.00	0.00	3,102,958.00	1,600,523,739.83
	Total		568,715					17,177.00	131,725,305.20	29,001,795.00	207,680,899,264.93

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Grand Total

		931,835					28,500.00	268,131,818.70	36,428,301	278,806,851,893.73
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