

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	0.1934	0.2053	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	0.0000	0.0004	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	0.0795	0.1184	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	0.0358	0.0325	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	0.0481	0.0432	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	0.0741	0.0696	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	8.1588	8.1465	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,330	8.1798	8.1676	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,728	8.2073	8.1954	0.0000	0.0000	0	0.00		
				<u>27,181</u>					<u>0.00</u>	<u>0.00</u>	<u>1,425,150.00</u>	<u>9,701,491,778.60</u>
			Total	27,181					0.00	0.00	1,425,350.00	9,701,557,902.60
Future	Mar 2012	ZACA	Future	10	7.6275	7.6247	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	25,567	10.2408	10.2464	10.3005	10.2475	1,004	10,311,805.50		
Jun 2012	ZAEU	Future	25,945	10.3826	10.3886	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.5287	10.5335	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9309	10.9371	0.0000	0.0000	0	0.00		
			<u>53,262</u>					<u>1,004.00</u>	<u>10,311,805.50</u>	<u>1,982,599.00</u>	<u>21,902,230,602.60</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	27.0000	30.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	36.0000	40.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	91.0000	103.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	150.0000	157.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	11.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	570.0000	568.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	5.0000	6.0000	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	81.0000	83.0000	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	114,462					1,004.00	10,311,805.50	2,398,253.00	22,034,486,858.40
Future											
Mar 2012	ZAFR	Future	352	8.5026	8.5067	8.5110	8.5110	299	2,543,551.60		
			<u>352</u>					<u>299.00</u>	<u>2,543,551.60</u>	<u>18,805.00</u>	<u>155,977,024.90</u>
		Total	352					299.00	2,543,551.60	18,805.00	155,977,024.90
Future											
Mar 2012	ZAGB	Future	18,881	12.1221	12.0785	12.1600	12.1600	461	5,600,342.00		
Jun 2012	ZAGB	Future	2,984	12.2745	12.2305	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	Future	1,499	12.4277	12.3827	0.0000	0.0000	0	0.00		
			<u>23,364</u>					<u>461.00</u>	<u>5,600,342.00</u>	<u>1,570,639.00</u>	<u>19,149,321,080.20</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	4.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	71.0000	97.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	85.0000	114.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	101.0000	133.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	465.0000	513.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	15.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	119.0000	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	60,900					461.00	5,600,342.00	1,755,213.00	19,242,581,767.10
Future											
Mar 2012	ZAJY	Future	3,840	0.0952	0.0944	0.0954	0.0954	35	333,830.00		

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			3,840					35.00	333,830.00	106,701.00	971,406,938.90
	Total		3,840					35.00	333,830.00	106,701.00	971,406,938.90
Future											
Mar 2012	ZAUM	Future	404	7.6511	7.6183	0.0000	0.0000	0	0.00		
Jun 2012	ZAUM	Future	611	7.7528	7.7197	0.0000	0.0000	0	0.00		
			1,015					0.00	0.00	10,671.00	7,873,617,090.00
Option											
Mar 2012	ZAUM	8.20 Call	80	1454.0000	1554.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
	Total		1,095					0.00	0.00	10,877.00	7,880,169,956.00
Future											
Mar 2012	ZAUS	Future	197,096	7.6511	7.6183	7.6745	7.6207	12,123	92,831,490.10		
Jun 2012	ZAUS	Future	67,191	7.7528	7.7197	7.7722	7.7359	919	7,115,837.20		
Sep 2012	ZAUS	Future	10,118	7.8557	7.8217	7.8610	7.8520	260	2,042,060.00		
Dec 2012	ZAUS	Future	9,800	7.9564	7.9221	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.2355	8.2028	0.0000	0.0000	0	0.00		
			284,864					13,302.00	101,989,387.30	25,912,139.00	206,182,364,912.40
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	1.0000	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	6,500	555.0000	524.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	506.0000	476.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	14.0000	21.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	204.0000	186.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,520	53.0000	68.0000	0.0000	0.0000	500	25,700.00		
Mar 2012	ZAUS	7.55 Put	9,200	69.0000	87.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	89.0000	110.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	166	113.0000	139.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	213.0000	244.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	29.0000	29.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	378.0000	411.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	423.0000	457.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	469.0000	503.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	12.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	708.0000	742.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	8.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	805.0000	839.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	6,750	5.0000	5.0000	0.0000	0.0000	500	1,150.00		
Mar 2012	ZAUS	8.50 Put	190	854.0000	887.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	1002.0000	1035.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.75 Call	15,860	2.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	1.0000	1.0000	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	1021.0000	989.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	35.0000	39.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	155.0000	172.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	251.0000	272.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	279.0000	303.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	445.0000	472.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	519.0000	548.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	151.0000	147.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	598.0000	627.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	851.0000	881.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1075.0000	1106.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	70.0000	68.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	9.25 Call	2,500	47.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	807.0000	781.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	101.0000	109.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	697.0000	673.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	311.0000	331.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	429.0000	452.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	563.0000	588.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	243.0000	237.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	205.0000	200.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	949.0000	978.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1118.0000	1148.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	138.0000	135.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	129.0000	126.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	487.0000	474.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	531.0000	552.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	230.0000	225.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	622.0000	642.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	330.0000	321.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1506.0000	1488.0000	0.0000	0.0000	0	0.00		
			<u>286,108</u>					<u>1,000.00</u>	<u>26,850.00</u>	<u>3,103,958.00</u>	<u>1,600,550,589.83</u>
	Total		570,972					14,302.00	102,016,237.30	29,016,097.00	207,782,915,502.23

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Grand Total		934,969					16,101.00	120,805,766.40	36,444,402	278,927,657,660.13
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