

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-March-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	0.2225	0.1825	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	Mar 2012	CAAX	Future	12,500	0.0197	0.0312	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	0.0373	0.0465	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	0.0560	0.0735	0.0000	0.0000	0	0.00		
				<u>5,670</u>					<u>0.00</u>	<u>0.00</u>	<u>5,793.00</u>	<u>541,572.60</u>
			<b>Total</b>	<b>5,670</b>					<b>0.00</b>	<b>0.00</b>	5,793.00	541,572.60
Future	Mar 2012	ZAAD	Future	16,383	7.9982	8.0791	8.0535	8.0391	1,149	9,224,511.50		
	Jun 2012	ZAAD	Future	8,120	8.0215	8.1016	8.0755	8.0155	504	4,066,152.00		
	Sep 2012	ZAAD	Future	2,628	8.0478	8.1290	8.0980	8.0960	499	4,040,527.00		
				<u>27,131</u>					<u>2,152.00</u>	<u>17,331,190.50</u>	<u>1,427,697.00</u>	<u>9,722,015,933.10</u>
			<b>Total</b>	<b>27,131</b>					<b>2,152.00</b>	<b>17,331,190.50</b>	1,427,897.00	9,722,082,057.10
Future	Mar 2012	ZACA	Future	10	7.5982	7.6617	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
Future	Mar 2012	ZAEU	Future	24,145	9.9962	10.0583	9.9920	9.9700	3,255	32,487,600.00		
	Jun 2012	ZAEU	Future	29,720	10.1342	10.1975	0.0000	0.0000	0	0.00		
	Sep 2012	ZAEU	Future	1,250	10.2752	10.3398	0.0000	0.0000	0	0.00		
	Dec 2013	ZAEU	Future	500	10.6770	10.7456	0.0000	0.0000	0	0.00		
				<u>55,615</u>					<u>3,255.00</u>	<u>32,487,600.00</u>	<u>1,995,774.00</u>	<u>22,034,441,665.50</u>
Option	Mar 2012	ZAEU	9.95 Put	10,200	62.0000	47.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.00 Put	3,400	82.0000	62.0000	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	ZAEU	10.30 Call	3,400	12.0000	21.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	316.0000	263.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	1.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	805.0000	743.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	0.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	78.0000	70.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	133.0000	116.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	215.0000	238.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	96.0000	104.0000	0.0000	0.0000	0	0.00		
			<u>64,200</u>					<u>0.00</u>	<u>0.00</u>	<u>418,654.00</u>	<u>132,705,345.80</u>
	<b>Total</b>		<b>119,815</b>					<b>3,255.00</b>	<b>32,487,600.00</b>	<b>2,414,428.00</b>	<b>22,167,147,011.30</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	1,106	8.2941	8.3462	0.0000	0.0000	3,300	27,541,140.00		
Sep 2012	ZAFR	Future	25	8.5379	8.5918	0.0000	0.0000	0	0.00		
			<u>1,131</u>					<u>3,300.00</u>	<u>27,541,140.00</u>	<u>33,088.00</u>	<u>275,425,583.90</u>
	<b>Total</b>		<b>1,131</b>					<b>3,300.00</b>	<b>27,541,140.00</b>	<b>33,088.00</b>	<b>275,425,583.90</b>
<b>Future</b>											
Mar 2012	ZAGB	Future	43,139	11.9184	12.0525	11.9330	11.8902	3,389	40,707,560.00		
Jun 2012	ZAGB	Future	4,185	12.0689	12.2044	12.1040	12.0400	851	10,266,949.20		
Sep 2012	ZAGB	Future	1,000	12.2198	12.3576	12.2405	12.2104	499	6,096,394.50		
			<u>48,324</u>					<u>4,739.00</u>	<u>57,070,903.70</u>	<u>1,619,003.00</u>	<u>19,730,057,398.70</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	3.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	105.0000	65.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	133.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	165.0000	97.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	642.0000	516.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	4.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	155.0000	119.0000	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>85,860</b>					<b>4,739.00</b>	<b>57,070,903.70</b>	<b>1,803,577.00</b>	<b>19,823,318,085.60</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	3,840	0.0926	0.0948	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.0939	0.0961	0.0000	0.0000	0	0.00		
			<u>3,865</u>					<u>0.00</u>	<u>0.00</u>	<u>106,766.00</u>	<u>972,023,888.90</u>
	<b>Total</b>		<b>3,865</b>					<b>0.00</b>	<b>0.00</b>	<b>106,766.00</b>	<b>972,023,888.90</b>
<b>Future</b>											

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Mar 2012	ZAUM	Future	162	7.5492	7.6682	7.5586	7.5320	35	26,416,750.00		
Jun 2012	ZAUM	Future	867	7.6495	7.7700	7.6520	7.6320	30	22,936,000.00		
			<u>1,029</u>					65.00	49,352,750.00	11,757.00	8,697,617,340.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	126.0000	480.0000	0.0000	0.0000	0	0.00		
			<u>80</u>					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>1,109</b>					<b>65.00</b>	<b>49,352,750.00</b>	11,963.00	8,704,170,206.00
<b>Future</b>											
Mar 2012	ZAUS	Future	184,443	7.5492	7.6682	7.6108	7.5202	13,218	100,130,722.40		
Jun 2012	ZAUS	Future	93,860	7.6495	7.7700	7.7281	7.6113	10,270	78,601,713.90		
Sep 2012	ZAUS	Future	7,187	7.7512	7.8733	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	Future	10,035	7.8515	7.9758	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.1388	8.2653	0.0000	0.0000	0	0.00		
			<u>296,184</u>					23,488.00	178,732,436.30	26,144,466.00	207,944,225,387.40
<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	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	0	451.0000	569.0000	0.0000	0.0000	6,500	2,751,775.00		
Mar 2012	ZAUS	7.15 Call	30,100	402.0000	520.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	12.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	106.0000	195.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,520	57.0000	27.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	78.0000	38.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	109.0000	54.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	166	144.0000	73.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	269.0000	173.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	5.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	456.0000	346.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	505.0000	392.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	1.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	801.0000	684.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	0.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	901.0000	783.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	6,750	0.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	1101.0000	983.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	0.0000	0.0000	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		

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Jun 2012	ZAUS	6.75 Call	4,850	918.0000	1034.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	39.0000	27.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	178.0000	132.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	285.0000	222.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	317.0000	249.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	497.0000	413.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	576.0000	488.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	109.0000	136.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	923.0000	821.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1154.0000	1047.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	48.0000	60.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	711.0000	811.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	110.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	604.0000	696.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	341.0000	284.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	468.0000	399.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	609.0000	532.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	196.0000	230.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	164.0000	193.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	1013.0000	920.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1188.0000	1090.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	110.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	102.0000	119.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	431.0000	483.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	580.0000	507.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	200.0000	225.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	649.0000	578.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	282.0000	312.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1451.0000	1507.0000	0.0000	0.0000	0	0.00		
			<u>276,420</u>					<u>6,500.00</u>	<u>2,751,775.00</u>	<u>3,113,954.00</u>	<u>1,604,137,126.83</u>
	<b>Total</b>		<b>572,604</b>					<b>29,988.00</b>	<b>181,484,211.30</b>	<b>29,258,420.00</b>	<b>209,548,362,514.23</b>

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<b>Grand Total</b>	<b>942,195</b>			<b>43,499.00</b>	<b>365,267,795.50</b>	<b>36,769,368</b>	<b>282,371,096,247.63</b>
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