

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-March-2012

<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>	
Future	Mar 2012	CAAO	Future	100,000	0.2086	0.2215	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	Mar 2012	CAAX	Future	12,500	0.0175	0.0183	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	0.0396	0.0371	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	0.0608	0.0553	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>
			Total	5,670					0.00	0.00	5 793.00	541 572.60
Future	Mar 2012	ZAAD	Future	16,133	7.9510	7.9827	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,326	7.9748	8.0051	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,636	8.0026	8.0315	8.0060	8.0060	16	128,016.00		
				<u>27,095</u>					<u>16.00</u>	<u>128,016.00</u>	<u>1 428 284.00</u>	<u>9 726 716 811.60</u>
			Total	27,095					16.00	128,016.00	1 428 484.00	9 726 782 935.60
Future	Mar 2012	ZACA	Future	10	7.6326	7.6238	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
Future	Mar 2012	ZAEU	Future	21,393	9.9560	9.9043	9.9533	9.9347	2,003	19,899,222.70		
	Jun 2012	ZAEU	Future	29,780	10.0948	10.0409	0.0000	0.0000	0	0.00		
	Sep 2012	ZAEU	Future	1,250	10.2361	10.1810	0.0000	0.0000	0	0.00		
	Dec 2013	ZAEU	Future	500	10.6405	10.5784	0.0000	0.0000	0	0.00		
				<u>52,923</u>					<u>2,003.00</u>	<u>19,899,222.70</u>	<u>2 002 050.00</u>	<u>22 097 626 440.90</u>
Option	Mar 2012	ZAEU	9.95 Put	10,200	59.0000	103.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.00 Put	3,400	90.0000	137.0000	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	4.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	348.0000	401.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	844.0000	896.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	0.0000	0.0000	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	9.45 Put	15,360	51.0000	0.0000	0.0000	0.0000	15,360	698,880.00		
Jun 2012	ZAEU	9.60 Put	1,000	76.0000	97.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	134.0000	161.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	152.0000	0.0000	0.0000	0.0000	5,120	849,510.40		
Jun 2012	ZAEU	10.05 Call	5,120	284.0000	0.0000	0.0000	0.0000	5,120	1,500,262.40		
Jun 2012	ZAEU	10.30 Call	1,000	187.0000	176.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	124.0000	0.0000	0.0000	0.0000	15,360	2,000,179.20		
Sep 2012	ZAEU	9.45 Put	10,200	100.0000	113.0000	0.0000	0.0000	0	0.00		
			<u>105,160</u>					<u>40,960.00</u>	<u>5,048,832.00</u>	<u>459 614.00</u>	<u>137 754 177.80</u>
	Total		158,083					42,963.00	24,948,054.70	2 461 664.00	22 235 380 618.70
Future											
Mar 2012	ZAFR	Future	156	8.2580	8.2165	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	25	8.5018	8.4570	0.0000	0.0000	0	0.00		
			<u>181</u>					<u>0.00</u>	<u>0.00</u>	<u>34 038.00</u>	<u>283 231 923.90</u>
	Total		181					0.00	0.00	34 038.00	283 231 923.90
Future											
Mar 2012	ZAGB	Future	48,770	11.8547	11.8582	11.8940	11.8700	3,031	36,008,336.00		
Jun 2012	ZAGB	Future	4,210	12.0057	12.0077	12.0100	12.0100	100	1,201,000.00		
Sep 2012	ZAGB	Future	1,000	12.1575	12.1584	0.0000	0.0000	0	0.00		
			<u>53,980</u>					<u>3,131.00</u>	<u>37,209,336.00</u>	<u>1 630 700.00</u>	<u>19 868 941 973.70</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	0.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	113.0000	124.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	148.0000	158.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	186.0000	195.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	698.0000	698.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	155.0000	167.0000	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		91,516					3,131.00	37,209,336.00	1 815 274.00	19 962 202 660.60
Future											
Mar 2012	ZAJY	Future	3,840	0.0922	0.0917	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.0935	0.0930	0.0000	0.0000	0	0.00		

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			3,865					0.00	0.00	106 766.00	972 023 888.90
		Total	3,865					0.00	0.00	106 766.00	972 023 888.90
Future											
	Mar 2012	ZAUM	Future	162	7.5842	7.5505	7.5800	7.5800	5	3,790,000.00	
	Jun 2012	ZAUM	Future	867	7.6855	7.6504	7.6800	7.6800	5	3,840,000.00	
				1,029					10.00	7,630,000.00	11 777.00
Option											
	Mar 2012	ZAUM	8.20 Call	80	63.0000	106.0000	0.0000	0.0000	0	0.00	
				80					0.00	0.00	206.00
		Total	1,109					10.00	7,630,000.00	11 983.00	8 719 373 206.00
Future											
	Mar 2012	ZAUS	Future	177,690	7.5842	7.5505	7.6075	7.5700	15,519	117,608,445.40	
	Jun 2012	ZAUS	Future	101,906	7.6855	7.6504	7.7055	7.6720	12,035	92,467,887.70	
	Sep 2012	ZAUS	Future	7,977	7.7879	7.7519	7.7835	7.7780	956	7,440,676.20	
	Dec 2012	ZAUS	Future	10,035	7.8889	7.8517	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.1765	8.1381	0.0000	0.0000	0	0.00	
				298,267					28,510.00	217,517,009.30	26 189 116.00
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	0.0000	1.0000	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	7.15 Call	30,100	435.0000	403.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.30 Put	100	5.0000	10.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Call	5,000	116.0000	102.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.50 Put	2,520	32.0000	52.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.55 Put	9,200	49.0000	73.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.60 Put	13,860	71.0000	104.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.65 Put	166	104.0000	140.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.80 Put	250	229.0000	266.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Call	4,350	3.0000	4.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.00 Put	7,051	419.0000	454.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.05 Put	4,620	468.0000	503.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.25 Call	6,620	0.0000	1.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.35 Put	250	766.0000	800.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.40 Call	4,850	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.45 Put	250	866.0000	900.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.50 Call	6,750	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	8.65 Put	176	1066.0000	1100.0000	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	

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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	951.0000	918.0000	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	7.05 Put	20,100	38.0000	0.0000	0.0000	0.0000	20,100	680,787.00		
Jun 2012	ZAUS	7.50 Put	14,000	156.0000	177.0000	0.0000	0.0000	6,700	1,048,952.00		
Jun 2012	ZAUS	7.65 Call	6,700	264.0000	0.0000	0.0000	0.0000	6,700	1,799,955.00		
Jun 2012	ZAUS	7.70 Put	10,000	256.0000	284.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	287.0000	316.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	463.0000	495.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	126.0000	125.0000	0.0000	0.0000	20,100	2,499,636.00		
Jun 2012	ZAUS	8.10 Put	132	541.0000	575.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	109.0000	108.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	886.0000	921.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1117.0000	1152.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	46.0000	47.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	739.0000	712.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	101.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	629.0000	605.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	317.0000	341.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	439.0000	467.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	579.0000	609.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	200.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	167.0000	164.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	979.0000	1012.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1152.0000	1186.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	111.0000	109.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	103.0000	101.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	444.0000	432.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	555.0000	580.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	206.0000	201.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	624.0000	650.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	289.0000	282.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1470.0000	1455.0000	0.0000	0.0000	0	0.00		
			323,320					53,600.00	6,029,330.00	3 167 554.00	1 610 166 456.83
Total			621,587					82,110.00	223,546,339.30	29 356 670.00	209 894 480 702.33
Grand Total			1,034,116					128,230.00	293 461 746.00	36,928,108	282,952,042,836.63