

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	0.1935	0.1792	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	0.0160	0.0210	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	0.0449	0.0511	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	0.0857	0.0977	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	Jun 2012	CABA	Future	8,000	0.1004	0.1027	0.0000	0.0000	0	0.00		
				<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8 000.00</u>	<u>800 000.00</u>
			Total	8,000					0.00	0.00	8 000.00	800 000.00
Future	Jun 2012	CABB	Future	8,000	0.1027	0.1016	0.0000	0.0000	0	0.00		
				<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8 000.00</u>	<u>800 000.00</u>
			Total	8,000					0.00	0.00	8 000.00	800 000.00
Future	Jun 2012	CABC	Future	16,000	0.0825	0.0791	0.0000	0.0000	0	0.00		
				<u>16,000</u>					<u>0.00</u>	<u>0.00</u>	<u>16 000.00</u>	<u>1 280 000.00</u>
			Total	16,000					0.00	0.00	16 000.00	1 280 000.00
Future	Jun 2012	CABD	Future	16,000	0.0413	0.0387	0.0000	0.0000	0	0.00		
				<u>16,000</u>					<u>0.00</u>	<u>0.00</u>	<u>16 000.00</u>	<u>640 000.00</u>
			Total	16,000					0.00	0.00	16 000.00	640 000.00

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAAD	Future	9,770	8.0188	8.0218	8.0610	8.0490	8,993	72,149,428.70		
Jun 2012	ZAAD	Future	17,376	8.0400	8.0452	8.0640	8.0480	8,998	72,361,930.70		
Sep 2012	ZAAD	Future	2,636	8.0670	8.0720	0.0000	0.0000	0	0.00		
			<u>29,782</u>					<u>17,991.00</u>	<u>144,511,359.40</u>	<u>1 450 752.00</u>	<u>9 906 893 923.00</u>
	Total		29,782					17,991.00	144,511,359.40	1 450 952.00	9 906 960 047.00
Future											
Mar 2012	ZACA	Future	10	7.6803	7.7411	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	21,026	9.9728	10.0097	10.0145	10.0032	192	1,920,899.90		
Jun 2012	ZAEU	Future	33,016	10.1041	10.1474	10.1609	10.0970	1,700	17,215,177.50		
Sep 2012	ZAEU	Future	1,250	10.2452	10.2881	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.6450	10.6945	0.0000	0.0000	0	0.00		
			<u>55,792</u>					<u>1,892.00</u>	<u>19,136,077.40</u>	<u>2 009 318.00</u>	<u>22 170 502 069.00</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	35.0000	30.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	64.0000	46.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	2.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	329.0000	294.0000	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	827.0000	790.0000	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	48.0000	48.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	72.0000	71.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	127.0000	120.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	145.0000	137.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	284.0000	313.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	186.0000	205.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	121.0000	135.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	97.0000	109.0000	0.0000	0.0000	0	0.00		
			<u>105,160</u>					<u>0.00</u>	<u>0.00</u>	<u>459 614.00</u>	<u>137 754 177.80</u>
	Total		160,952					1,892.00	19,136,077.40	2 468 932.00	22 308 256 246.80
Future											
Mar 2012	ZAFR	Future	28,471	8.2597	8.2622	8.2670	8.2670	1,685	13,924,032.50		
Jun 2012	ZAFR	Future	10	8.3724	8.3809	8.4025	8.3970	19	159,598.00		
Sep 2012	ZAFR	Future	25	8.4951	8.5035	0.0000	0.0000	0	0.00		
			<u>28,506</u>					<u>1,704.00</u>	<u>14,083,630.50</u>	<u>62 382.00</u>	<u>516 883 537.90</u>
	Total		28,506					1,704.00	14,083,630.50	62 382.00	516 883 537.90

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Mar 2012	ZAGB	Future	45,594	11.9537	12.0221	12.0010	11.9372	2,935	35,240,434.50		
Jun 2012	ZAGB	Future	7,733	12.0984	12.1745	12.1550	12.0839	1,359	16,516,889.80		
Sep 2012	ZAGB	Future	1,000	12.2514	12.3273	0.0000	0.0000	0	0.00		
			<u>54,327</u>					<u>4,294.00</u>	<u>51,757,324.30</u>	<u>1 643 266.00</u>	<u>20 019 623 810.90</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	42.0000	30.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	59.0000	41.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	92.0000	56.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	599.0000	532.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	1.0000	1.0000	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		
Jun 2012	ZAGB	11.10 Put	24,000	47.0000	41.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	199.0000	215.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	134.0000	115.0000	0.0000	0.0000	0	0.00		
			<u>85,536</u>					<u>0.00</u>	<u>0.00</u>	<u>232 574.00</u>	<u>97 590 766.90</u>
	Total		139,863					4,294.00	51,757,324.30	1 875 840.00	20 117 214 577.80
Future											
Mar 2012	ZAJY	Future	3,840	0.0916	0.0917	0.0000	0.0000	10	91,657.00		
Jun 2012	ZAJY	Future	43	0.0928	0.0930	0.0000	0.0000	10	92,899.00		
			<u>3,883</u>					<u>20.00</u>	<u>184,556.00</u>	<u>106 794.00</u>	<u>972 281 244.90</u>
	Total		3,883					20.00	184,556.00	106 794.00	972 281 244.90
Future											
Mar 2012	ZAUM	Future	162	7.6289	7.6704	0.0000	0.0000	8	6,136,000.00		
Jun 2012	ZAUM	Future	947	7.7258	7.7723	7.7530	7.7530	80	62,042,160.00		
			<u>1,109</u>					<u>88.00</u>	<u>68,178,160.00</u>	<u>11 870.00</u>	<u>8 784 857 000.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	25.0000	45.0000	0.0000	0.0000	0	0.00		
			<u>80</u>					<u>0.00</u>	<u>0.00</u>	<u>206.00</u>	<u>6 552 866.00</u>
	Total		1,189					88.00	68,178,160.00	12 076.00	8 791 409 866.00
Future											
Mar 2012	ZAUS	Future	107,841	7.6289	7.6704	7.6955	7.6173	103,172	790,119,963.90		
Jun 2012	ZAUS	Future	186,635	7.7258	7.7723	7.8005	7.7196	93,083	722,918,793.00		
Sep 2012	ZAUS	Future	8,012	7.8290	7.8751	7.8925	7.8500	77	606,820.00		
Dec 2012	ZAUS	Future	10,035	7.9296	7.9769	7.9975	7.9975	62	495,287.00		
Mar 2013	ZAUS	Future	31	8.0426	8.0906	8.1085	8.1085	62	502,107.00		
Dec 2013	ZAUS	Future	659	8.2202	8.2667	0.0000	0.0000	0	0.00		
			<u>313,213</u>					<u>196,456.00</u>	<u>1,514,642,970.90</u>	<u>26 526 053.00</u>	<u>210 866 848 524.10</u>
Option											

<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>
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	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	479.0000	521.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	139.0000	180.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,520	10.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	18.0000	16.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	31.0000	25.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	1,066	58.0000	41.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	179.0000	145.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	372.0000	332.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	422.0000	381.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	721.0000	680.0000	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	821.0000	780.0000	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	1021.0000	980.0000	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		
Jun 2012	ZAUS	6.75 Call	4,850	988.0000	1034.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	26.0000	23.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	32.0000	28.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	138.0000	122.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	282.0000	307.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	232.0000	209.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	262.0000	236.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	433.0000	400.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	136.0000	147.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	510.0000	475.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	117.0000	126.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	851.0000	810.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1080.0000	1038.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	50.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	770.0000	806.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	91.0000	81.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	656.0000	689.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.70 Put	2,500	296.0000	270.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	415.0000	384.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	551.0000	517.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	210.0000	218.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	176.0000	182.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	947.0000	907.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1119.0000	1078.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	116.0000	120.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	108.0000	111.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	435.0000	456.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	505.0000	479.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	196.0000	205.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	602.0000	568.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	302.0000	308.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1487.0000	1509.0000	0.0000	0.0000	0	0.00		
			<u>324,220</u>					<u>0.00</u>	<u>0.00</u>	<u>3 168 554.00</u>	<u>1 610 207 956.83</u>
	Total		637,433					196,456.00	1,514,642,970.90	29 694 607.00	212 477 056 480.93

Grand Total	1,180,288			222,445.00	1 812 494 078.50	37,432,812	286,252,148,901.93
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