

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	0.2213	0.2124	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	0.0076	0.0082	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	0.0365	0.0309	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	0.0732	0.0680	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	0.1020	0.1004	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	0.1030	0.1029	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	0.0000	0.0823	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	0.0391	0.0412	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	0	7.9956	8.0128	0.0000	0.0000	5,550	44,506,850.00		
Jun 2012	ZAAD	Future	22,875	8.0140	8.0345	8.0565	8.0565	5,455	43,862,742.50		
Sep 2012	ZAAD	Future	2,636	8.0411	8.0616	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	100	8.0690	8.0890	0.0000	0.0000	100	809,150.00		
			<u>25,611</u>					<u>11,105.00</u>	<u>89,178,742.50</u>	<u>1,462,065.00</u>	<u>9,997,747,757.50</u>
	Total		25,611					11,105.00	89,178,742.50	1,462,265.00	9,997,813,881.50
Future											
Mar 2012	ZACA	Future	0	7.6330	7.6365	0.0000	0.0000	10	76,186.00		
Jun 2012	ZACA	Future	10	7.7009	7.7203	0.0000	0.0000	10	77,093.00		
			<u>10</u>					<u>20.00</u>	<u>153,279.00</u>	<u>20,970.00</u>	<u>149,246,313.50</u>
	Total		10					20.00	153,279.00	20,970.00	149,246,313.50
Future											
Mar 2012	ZAEU	Future	0	9.9515	9.9765	9.9555	9.9555	12,267	122,197,673.90		
Jun 2012	ZAEU	Future	45,950	10.0976	10.1099	10.1055	10.1055	4,452	44,968,069.40		
Sep 2012	ZAEU	Future	1,250	10.2393	10.2517	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	8,000	10.3796	10.3900	0.0000	0.0000	8,000	83,002,400.00		
Dec 2013	ZAEU	Future	500	10.6389	10.6454	0.0000	0.0000	0	0.00		
			<u>55,700</u>					<u>24,719.00</u>	<u>250,168,143.30</u>	<u>2,075,276.00</u>	<u>22,835,753,895.20</u>
	Total							24,719.00	250,168,143.30	2,075,276.00	22,835,753,895.20
Option											
Jun 2012	ZAEU	9.45 Put	15,360	44.0000	45.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	68.0000	69.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	124.0000	124.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	142.0000	142.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	277.0000	288.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	180.0000	189.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	118.0000	125.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	95.0000	95.0000	0.0000	0.0000	0	0.00		
			<u>54,160</u>					<u>0.00</u>	<u>0.00</u>	<u>459,614.00</u>	<u>137,754,177.80</u>
	Total		109,860					24,719.00	250,168,143.30	2,534,890.00	22,973,508,073.00
Future											
Mar 2012	ZAFR	Future	0	8.2460	8.2688	0.0000	0.0000	28,416	234,858,240.00		
Jun 2012	ZAFR	Future	28,336	8.3739	8.3833	0.0000	0.0000	28,526	239,125,750.80		
Sep 2012	ZAFR	Future	50	8.4961	8.5056	0.0000	0.0000	0	0.00		
Dec 2012	ZAFR	Future	0	8.6173	8.5060	0.0000	0.0000	28,416	238,205,644.80		
			<u>28,386</u>					<u>85,358.00</u>	<u>712,189,635.60</u>	<u>147,859.00</u>	<u>1,230,067,853.00</u>
	Total		28,386					85,358.00	712,189,635.60	147,859.00	1,230,067,853.00
Future											
Mar 2012	ZAGB	Future	0	12.0013	11.9989	0.0000	0.0000	48,524	582,508,589.50		
Jun 2012	ZAGB	Future	56,739	12.1320	12.1462	0.0000	0.0000	49,695	604,015,333.90		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAGB	Future	1,000	12.2852	12.3004	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	Future	0	12.4354	12.4500	0.0000	0.0000	46,319	563,030,604.50		
			<u>57,739</u>					<u>144,538.00</u>	<u>1,749,554,527.90</u>	<u>1,801,139.00</u>	<u>21,929,685,971.50</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	41.0000	42.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	202.0000	213.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	123.0000	123.0000	0.0000	0.0000	0	0.00		
			<u>54,000</u>					<u>0.00</u>	<u>0.00</u>	<u>232,574.00</u>	<u>97,590,766.90</u>
		Total	111,739					144,538.00	1,749,554,527.90	2,033,713.00	22,027,276,738.40
Future											
Jun 2012	ZAJY	Future	3,351	0.0918	0.0921	0.0000	0.0000	0	0.00		
			<u>3,351</u>					<u>0.00</u>	<u>0.00</u>	<u>120,243.00</u>	<u>1,096,013,899.40</u>
		Total	3,351					0.00	0.00	120,243.00	1,096,013,899.40
Future											
Jun 2012	ZAUM	Future	947	7.6424	7.6697	0.0000	0.0000	0	0.00		
			<u>947</u>					<u>0.00</u>	<u>0.00</u>	<u>11,870.00</u>	<u>8,784,857,000.00</u>
		Total	947					0.00	0.00	12,076.00	8,791,409,866.00
Future											
Mar 2012	ZAUS	Future	0	7.5646	7.5721	7.5845	7.5490	48,994	371,414,001.20		
Jun 2012	ZAUS	Future	215,976	7.6424	7.6697	7.6891	7.6450	47,199	362,544,251.50		
Sep 2012	ZAUS	Future	9,302	7.7446	7.7726	7.7830	7.7770	1,610	12,536,570.00		
Dec 2012	ZAUS	Future	10,035	7.8453	7.8732	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	8,531	7.9578	7.9861	0.0000	0.0000	8,500	67,864,000.00		
Dec 2013	ZAUS	Future	659	8.1405	8.1671	0.0000	0.0000	0	0.00		
			<u>244,503</u>					<u>106,303.00</u>	<u>814,358,822.70</u>	<u>26,722,699.00</u>	<u>212,374,114,882.70</u>
Option											
Mar 2012	ZAUS	7.65 Put	0	85.0000	94.0000	80.0000	80.0000	100	8,000.00		
Jun 2012	ZAUS	6.75 Call	4,850	907.0000	934.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	32.0000	30.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	39.0000	36.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	166.0000	158.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	234.0000	252.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	242.0000	232.0000	219.0000	219.0000	100	21,900.00		
Jun 2012	ZAUS	7.70 Put	10,000	273.0000	262.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	305.0000	294.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	488.0000	472.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	110.0000	122.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	568.0000	552.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	95.0000	105.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	919.0000	899.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAUS	8.75 Put	132	1152.0000	1130.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	39.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	699.0000	723.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	104.0000	100.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	590.0000	613.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	332.0000	322.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	458.0000	446.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	601.0000	587.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	183.0000	195.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	153.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	1008.0000	990.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1183.0000	1164.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	100.0000	108.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	93.0000	100.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	395.0000	411.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	550.0000	538.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	177.0000	186.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	645.0000	634.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	278.0000	288.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1441.0000	1460.0000	0.0000	0.0000	0	0.00		
			<u>185,074</u>					<u>200.00</u>	<u>29,900.00</u>	<u>3,168,754.00</u>	<u>1,610,237,856.83</u>
	Total		429,577					106,503.00	814,388,722.70	29,891,453.00	213,984,352,739.53

Grand Total	888,151							372,243.00	3,615,633,051.00	37,963,748	291,262,683,230.43
--------------------	----------------	--	--	--	--	--	--	-------------------	-------------------------	-------------------	---------------------------