

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.0672	0.2213	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	0.0849	0.0076	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	0.1406	0.0365	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	0.1763	0.0732	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	Jun 2012	CABA	Future	8,000	0.0954	0.1020	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>
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8,000.00	800,000.00
Future	Jun 2012	CABB	Future	8,000	0.1050	0.1030	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>
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8,000.00	800,000.00
Future	Jun 2012	CABC	Future	16,000	0.0897	0.0000	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>
			<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	16,000.00	1,280,000.00
Future	Jun 2012	CABD	Future	16,000	0.0469	0.0391	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>
			<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	16,000.00	640,000.00

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAAD	Future	22,853	8.0164	8.0140	8.0000	8.0000	22	176,000.00		
Sep 2012	ZAAD	Future	2,636	8.0454	8.0411	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	100	8.0768	8.0690	0.0000	0.0000	0	0.00		
			<u>25,589</u>					<u>22.00</u>	<u>176,000.00</u>	<u>1,462,087.00</u>	<u>9,997,923,757.50</u>
		<b>Total</b>	<b>25,589</b>					<b>22.00</b>	<b>176,000.00</b>	<b>1,462,287.00</b>	<b>9,997,989,881.50</b>
<b>Future</b>											
Jun 2012	ZACA	Future	10	7.7540	7.7009	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>20,970.00</u>	<u>149,246,313.50</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>20,970.00</b>	<b>149,246,313.50</b>
<b>Future</b>											
Jun 2012	ZAEU	Future	45,700	10.2184	10.0976	10.2340	10.1900	2,005	20,486,650.00		
Sep 2012	ZAEU	Future	1,250	10.3622	10.2393	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	8,000	10.5066	10.3796	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.7705	10.6389	0.0000	0.0000	0	0.00		
			<u>55,450</u>					<u>2,005.00</u>	<u>20,486,650.00</u>	<u>2,077,281.00</u>	<u>22,856,240,545.20</u>
<b>Option</b>											
Jun 2012	ZAEU	9.45 Put	15,360	32.0000	44.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	49.0000	68.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	89.0000	124.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	103.0000	142.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	341.0000	277.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	220.0000	180.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	143.0000	118.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	92.0000	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>
		<b>Total</b>	<b>109,610</b>					<b>2,005.00</b>	<b>20,486,650.00</b>	<b>2,536,895.00</b>	<b>22,993,994,723.00</b>
<b>Future</b>											
Jun 2012	ZAFR	Future	28,521	8.4762	8.3739	0.0000	0.0000	555	4,611,439.50		
Sep 2012	ZAFR	Future	50	8.6014	8.4961	0.0000	0.0000	0	0.00		
			<u>28,571</u>					<u>555.00</u>	<u>4,611,439.50</u>	<u>148,414.00</u>	<u>1,234,679,292.50</u>
		<b>Total</b>	<b>28,571</b>					<b>555.00</b>	<b>4,611,439.50</b>	<b>148,414.00</b>	<b>1,234,679,292.50</b>
<b>Future</b>											
Jun 2012	ZAGB	Future	60,079	12.2290	12.1320	12.2550	12.1700	3,375	41,141,342.50		
Sep 2012	ZAGB	Future	1,000	12.3852	12.2852	0.0000	0.0000	0	0.00		
			<u>61,079</u>					<u>3,375.00</u>	<u>41,141,342.50</u>	<u>1,804,514.00</u>	<u>21,970,827,314.00</u>
<b>Option</b>											
Jun 2012	ZAGB	11.10 Put	24,000	36.0000	41.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	228.0000	202.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	104.0000	123.0000	0.0000	0.0000	0	0.00		

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			54,000					0.00	0.00	232,574.00	97,590,766.90	
		<b>Total</b>	<b>115,079</b>					<b>3,375.00</b>	<b>41,141,342.50</b>	2,037,088.00	22,068,418,080.90	
<b>Future</b>												
	Jun 2012	ZAJY	Future	3,351	0.0925	0.0918	0.0000	0.0000	0	0.00		
				3,351					0.00	0.00	120,243.00	1,096,013,899.40
		<b>Total</b>	<b>3,351</b>					<b>0.00</b>	<b>0.00</b>	120,243.00	1,096,013,899.40	
<b>Future</b>												
	Jun 2012	ZAUM	Future	947	7.7165	7.6424	7.7235	7.7235	5	3,861,750.00		
				947					5.00	3,861,750.00	11,875.00	8,788,718,750.00
		<b>Total</b>	<b>947</b>					<b>5.00</b>	<b>3,861,750.00</b>	12,081.00	8,795,271,616.00	
<b>Future</b>												
	Jun 2012	ZAUS	Future	213,771	7.7165	7.6424	7.7350	7.6485	14,152	109,182,446.00		
	Sep 2012	ZAUS	Future	9,302	7.8201	7.7446	7.8300	7.7650	985	7,697,275.00		
	Dec 2012	ZAUS	Future	10,035	7.9236	7.8453	0.0000	0.0000	0	0.00		
	Mar 2013	ZAUS	Future	8,531	8.0388	7.9578	0.0000	0.0000	0	0.00		
	Dec 2013	ZAUS	Future	659	8.2220	8.1405	0.0000	0.0000	0	0.00		
				242,298					15,137.00	116,879,721.00	26,737,836.00	212,490,994,603.70
<b>Option</b>												
	Jun 2012	ZAUS	6.75 Call	4,850	978.0000	907.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.00 Put	2,000	25.0000	32.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.05 Put	20,100	30.0000	39.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.50 Put	14,000	135.0000	166.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.65 Call	6,700	270.0000	234.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.65 Put	100	204.0000	242.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.70 Put	10,000	230.0000	273.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.75 Put	5,000	260.0000	305.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.00 Put	2,000	433.0000	488.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.10 Call	20,100	127.0000	110.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.10 Put	132	511.0000	568.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.20 Call	10,000	108.0000	95.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.50 Put	100	854.0000	919.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.75 Put	132	1085.0000	1152.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.85 Call	5,000	45.0000	39.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	7.15 Call	16,000	760.0000	699.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	7.15 Put	9,200	90.0000	104.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	7.30 Call	37,000	646.0000	590.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	7.70 Put	2,500	296.0000	332.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	7.90 Put	360	415.0000	458.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	8.10 Put	2,000	553.0000	601.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	8.40 Call	2,500	203.0000	183.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.60	Call	2,000	170.0000	153.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	8.60	Put	4,000	950.0000	1008.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	8.80	Put	1,500	1122.0000	1183.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.10	Call	360	112.0000	100.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.20	Call	5,500	103.0000	93.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00	Call	300	428.0000	395.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00	Put	540	504.0000	550.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.10	Call	540	191.0000	177.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10	Put	180	600.0000	645.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10	Call	180	297.0000	278.0000	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1482.0000	1441.0000	0.0000	0.0000	0	0.00	
				<u>185,074</u>				<u>0.00</u>	<u>0.00</u>	<u>3,168,754.00</u>	<u>1,610,237,856.83</u>
	<b>Total</b>			<b>427,372</b>				<b>15,137.00</b>	<b>116,879,721.00</b>	<b>29,906,590.00</b>	<b>214,101,232,460.53</b>

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<b>Grand Total</b>	<b>889,199</b>	<b>21,099.00</b>	<b>187,156,903.00</b>	<b>37,984,847</b>	<b>291,449,840,133.43</b>
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