

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.0609	0.0672	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	0.0829	0.0849	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	0.1451	0.1406	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	0.1799	0.1763	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	0.0975	0.0954	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	0.1051	0.1050	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	0.0857	0.0897	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	0.0442	0.0469	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
Jun 2012	ZAAD	Future	22,831	8.0315	8.0164	8.0440	8.0120	122	980,120.00		
Sep 2012	ZAAD	Future	2,636	8.0596	8.0454	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	100	8.0910	8.0768	0.0000	0.0000	0	0.00		
			<u>25,567</u>					<u>122.00</u>	<u>980,120.00</u>	<u>1,462,209.00</u>	<u>9,998,903,877.50</u>
	Total		25,567					122.00	980,120.00	1,462,409.00	9,998,970,001.50
Future											
Jun 2012	ZACA	Future	10	7.8198	7.7540	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>
	Total		10					0.00	0.00	20,970.00	149,246,313.50
Future											
Jun 2012	ZAEU	Future	44,950	10.3156	10.2184	10.3000	10.2645	3,275	33,673,722.50		
Sep 2012	ZAEU	Future	1,250	10.4587	10.3622	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	8,000	10.6022	10.5066	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9538	10.7705	0.0000	0.0000	0	0.00		
			<u>54,700</u>					<u>3,275.00</u>	<u>33,673,722.50</u>	<u>2,080,556.00</u>	<u>22,889,914,267.70</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	20.0000	32.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	31.0000	49.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	56.0000	89.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	67.0000	103.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	393.0000	341.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	253.0000	220.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	167.0000	143.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	60.0000	92.0000	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		108,860					3,275.00	33,673,722.50	2,540,170.00	23,027,668,445.50
Future											
Jun 2012	ZAFR	Future	29,831	8.5645	8.4762	0.0000	0.0000	1,310	11,214,779.00		
Sep 2012	ZAFR	Future	50	8.6898	8.6014	0.0000	0.0000	0	0.00		
			<u>29,881</u>					<u>1,310.00</u>	<u>11,214,779.00</u>	<u>149,724.00</u>	<u>1,245,894,071.50</u>
	Total		29,881					1,310.00	11,214,779.00	149,724.00	1,245,894,071.50
Future											
Jun 2012	ZAGB	Future	60,039	12.3732	12.2290	12.3890	12.3500	713	8,803,876.50		
Sep 2012	ZAGB	Future	1,255	12.5286	12.3852	12.5180	12.4900	262	3,279,426.00		
			<u>61,294</u>					<u>975.00</u>	<u>12,083,302.50</u>	<u>1,805,489.00</u>	<u>21,982,910,616.50</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	26.0000	36.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	272.0000	228.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	73.0000	104.0000	0.0000	0.0000	0	0.00		

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			54,000					0.00	0.00	232,574.00	97,590,766.90
		Total	115,294					975.00	12,083,302.50	2,038,063.00	22,080,501,383.40
Future											
	Jun 2012 ZAJY	Future	3,351	0.0949	0.0925	0.0000	0.0000	0	0.00		
			3,351					0.00	0.00	120,243.00	1,096,013,899.40
		Total	3,351					0.00	0.00	120,243.00	1,096,013,899.40
Future											
	Jun 2012 ZAUM	Future	947	7.8330	7.7165	0.0000	0.0000	0	0.00		
			947					0.00	0.00	11,875.00	8,788,718,750.00
		Total	947					0.00	0.00	12,081.00	8,795,271,616.00
Future											
	Jun 2012 ZAUS	Future	216,183	7.8330	7.7165	7.8475	7.7435	15,283	119,394,670.60		
	Sep 2012 ZAUS	Future	8,805	7.9368	7.8201	7.9465	7.9133	1,022	8,106,523.80		
	Dec 2012 ZAUS	Future	10,066	8.0403	7.9236	8.0191	8.0191	62	496,282.10		
	Mar 2013 ZAUS	Future	8,562	8.1547	8.0388	8.1261	8.1261	62	503,195.10		
	Dec 2013 ZAUS	Future	659	8.3386	8.2220	0.0000	0.0000	0	0.00		
			244,275					16,429.00	128,500,671.60	26,754,265.00	212,619,495,275.30
Option											
	Jun 2012 ZAUS	6.75 Call	4,850	1091.0000	978.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.00 Put	2,000	16.0000	25.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.05 Put	20,100	18.0000	30.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.50 Put	14,000	91.0000	135.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.65 Call	6,700	330.0000	270.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.65 Put	100	147.0000	204.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.70 Put	10,000	169.0000	230.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.75 Put	5,000	194.0000	260.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.00 Put	2,000	346.0000	433.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.10 Call	20,100	151.0000	127.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.10 Put	132	418.0000	511.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.20 Call	10,000	129.0000	108.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.50 Put	100	749.0000	854.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.75 Put	132	975.0000	1085.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.85 Call	5,000	51.0000	45.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.15 Call	16,000	855.0000	760.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.15 Put	9,200	68.0000	90.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.30 Call	37,000	735.0000	646.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.70 Put	2,500	237.0000	296.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.90 Put	360	345.0000	415.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	8.10 Put	2,000	473.0000	553.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	8.40 Call	2,500	229.0000	203.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.60 Call	2,000	190.0000	170.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	853.0000	950.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1022.0000	1122.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	124.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	114.0000	103.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	476.0000	428.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	436.0000	504.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	211.0000	191.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	530.0000	600.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	321.0000	297.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1555.0000	1482.0000	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>
	Total		429,349					16,429.00	128,500,671.60	29,923,019.00	214,229,733,132.13

Grand Total	891,929	22,111.00	186,452,595.60	38,006,958	291,636,292,729.03
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