

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.1641	0.0609	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	0.0049	0.0829	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	0.0577	0.1451	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	0.1047	0.1799	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	0.0981	0.0975	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	0.1052	0.1051	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	0.0845	0.0857	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	0.0434	0.0442	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

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Jun 2012	ZAAD	Future	22,831	8.0597	8.0315	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,636	8.0877	8.0596	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	100	8.1182	8.0910	0.0000	0.0000	0	0.00		
			<u>25,567</u>					<i>0.00</i>	<i>0.00</i>	<i>1,462,209.00</i>	<i>9,998,903,877.50</i>
	Total		25,567					0.00	0.00	1,462,409.00	9,998,970,001.50
Future											
Jun 2012	ZACA	Future	10	7.7726	7.8198	0.0000	0.0000	0	0.00		
			<u>10</u>					<i>0.00</i>	<i>0.00</i>	<i>20,970.00</i>	<i>149,246,313.50</i>
	Total		10					0.00	0.00	20,970.00	149,246,313.50
Future											
Jun 2012	ZAEU	Future	44,970	10.3512	10.3156	10.3695	10.2995	2,520	26,056,225.00		
Sep 2012	ZAEU	Future	1,250	10.4951	10.4587	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	8,000	10.6374	10.6022	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9884	10.9538	0.0000	0.0000	0	0.00		
			<u>54,720</u>					<i>2,520.00</i>	<i>26,056,225.00</i>	<i>2,083,076.00</i>	<i>22,915,970,492.70</i>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	20.0000	20.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	32.0000	31.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	58.0000	56.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	66.0000	67.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	423.0000	393.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	277.0000	253.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	181.0000	167.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	56.0000	60.0000	0.0000	0.0000	0	0.00		
			<u>54,160</u>					<i>0.00</i>	<i>0.00</i>	<i>459,614.00</i>	<i>137,754,177.80</i>
	Total		108,880					2,520.00	26,056,225.00	2,542,690.00	23,053,724,670.50
Future											
Jun 2012	ZAFR	Future	30,131	8.5919	8.5645	0.0000	0.0000	300	2,577,600.00		
Sep 2012	ZAFR	Future	50	8.7180	8.6898	0.0000	0.0000	0	0.00		
			<u>30,181</u>					<i>300.00</i>	<i>2,577,600.00</i>	<i>150,024.00</i>	<i>1,248,471,671.50</i>
	Total		30,181					300.00	2,577,600.00	150,024.00	1,248,471,671.50
Future											
Jun 2012	ZAGB	Future	56,984	12.3702	12.3732	12.3701	12.3300	3,390	41,979,833.50		
Sep 2012	ZAGB	Future	1,420	12.5261	12.5286	12.5450	12.5450	910	11,415,950.00		
			<u>58,404</u>					<i>4,300.00</i>	<i>53,395,783.50</i>	<i>1,809,789.00</i>	<i>22,036,306,400.00</i>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	27.0000	26.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	270.0000	272.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	77.0000	73.0000	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	112,404					4,300.00	53,395,783.50	2,042,363.00	22,133,897,166.90	
Future												
	Jun 2012	ZAJY	Future	3,351	0.0949	0.0949	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	7.7940	7.8330	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	216,424	7.7940	7.8330	7.8400	7.7575	16,626	129,741,178.20		
	Sep 2012	ZAUS	Future	10,975	7.8977	7.9368	7.9405	7.8730	9,635	76,229,605.00		
	Dec 2012	ZAUS	Future	12,531	8.0000	8.0403	8.0215	7.9773	3,500	28,053,150.00		
	Mar 2013	ZAUS	Future	8,562	8.1129	8.1547	0.0000	0.0000	0	0.00		
	Dec 2013	ZAUS	Future	659	8.2963	8.3386	0.0000	0.0000	0	0.00		
				249,151					29,761.00	234,023,933.20	26,784,026.00	212,853,519,208.50
Option												
	Jun 2012	ZAUS	6.75 Call	4,850	1053.0000	1091.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.00 Put	2,000	18.0000	16.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.05 Put	20,100	22.0000	18.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.50 Put	14,000	104.0000	91.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.65 Call	6,700	308.0000	330.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.65 Put	100	164.0000	147.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.70 Put	10,000	188.0000	169.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	7.75 Put	5,000	214.0000	194.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.00 Put	2,000	373.0000	346.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.10 Call	20,100	142.0000	151.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.10 Put	132	448.0000	418.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.20 Call	10,000	120.0000	129.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.50 Put	100	783.0000	749.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.75 Put	132	1010.0000	975.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAUS	8.85 Call	5,000	48.0000	51.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	7.15 Call	16,000	822.0000	855.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	7.15 Put	9,200	74.0000	68.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	7.30 Call	37,000	704.0000	735.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	7.70 Put	2,500	255.0000	237.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	7.90 Put	360	367.0000	345.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	8.10 Put	2,000	498.0000	473.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAUS	8.40 Call	2,500	220.0000	229.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.60	Call	2,000	183.0000	190.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	8.60	Put	4,000	885.0000	853.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	8.80	Put	1,500	1055.0000	1022.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.10	Call	360	120.0000	124.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.20	Call	5,500	111.0000	114.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00	Call	300	457.0000	476.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00	Put	540	457.0000	436.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.10	Call	540	202.0000	211.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10	Put	180	553.0000	530.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10	Call	180	310.0000	321.0000	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1531.0000	1555.0000	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			434,225				29,761.00	234,023,933.20	29,952,780.00	214,463,757,065.33

Grand Total	894,235	36,881.00	316,053,541.70	38,043,839	291,952,346,270.73
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