

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-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	0.2464	0.2696	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	0.0226	0.0193	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	0.0346	0.0320	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	0.0489	0.0422	0.0000	0.0000	123	5,190.60		
				<u>5,670</u>					<u>123.00</u>	<u>5,190.60</u>	<u>5,793.00</u>	<u>541,572.60</u>
			Total	5,670					123.00	5,190.60	5,793.00	541,572.60
Future	Mar 2012	ZAAD	Future	16,184	8.0659	8.0433	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,315	8.0785	8.0632	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,728	8.1144	8.0891	0.0000	0.0000	0	0.00		
				<u>27,227</u>					<u>0.00</u>	<u>0.00</u>	<u>1,425,480.00</u>	<u>9,704,157,847.60</u>
			Total	27,227					0.00	0.00	1,425,680.00	9,704,223,971.60
Future	Mar 2012	ZACA	Future	10	7.6028	7.5170	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	23,489	9.9707	10.0001	10.0310	10.0310	2,035	20,360,710.00		
	Jun 2012	ZAEU	Future	26,620	10.0972	10.1375	10.1503	10.1000	73	737,803.00		
	Sep 2012	ZAEU	Future	1,250	10.2504	10.2784	0.0000	0.0000	0	0.00		
	Dec 2013	ZAEU	Future	500	10.6512	10.6779	0.0000	0.0000	0	0.00		
				<u>51,859</u>					<u>2,108.00</u>	<u>21,098,513.00</u>	<u>1,987,519.00</u>	<u>21,951,715,394.30</u>
Option	Mar 2012	ZAEU	9.95 Put	10,200	92.0000	85.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.00 Put	3,400	119.0000	107.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAEU	10.30 Call	3,400	18.0000	25.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	347.0000	325.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	2.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	831.0000	802.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	1.0000	1.0000	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	9.60 Put	1,000	90.0000	87.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	151.0000	143.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	209.0000	228.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	105.0000	121.0000	0.0000	0.0000	0	0.00		
			64,200					0.00	0.00	418,654.00	132,705,345.80
	Total		116,059					2,108.00	21,098,513.00	2,406,173.00	22,084,420,740.10
Future											
Mar 2012	ZAFR	Future	6,532	8.2723	8.2945	0.0000	0.0000	1,550	12,845,780.00		
Sep 2012	ZAFR	Future	25	8.5175	8.5407	0.0000	0.0000	0	0.00		
			6,557					1,550.00	12,845,780.00	25,010.00	207,725,443.90
	Total		6,557					1,550.00	12,845,780.00	25,010.00	207,725,443.90
Future											
Mar 2012	ZAGB	Future	16,556	11.9380	11.8653	11.9600	11.9519	9,496	113,507,862.20		
Jun 2012	ZAGB	Future	3,038	12.0742	12.0135	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	Future	1,499	12.2398	12.1640	0.0000	0.0000	0	0.00		
			21,093					9,496.00	113,507,862.20	1,587,011.00	19,345,013,801.00
Option											
Mar 2012	ZAGB	11.00 Put	768	5.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	122.0000	158.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	144.0000	189.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	174.0000	223.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	628.0000	697.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	8.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	2.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	140.0000	165.0000	0.0000	0.0000	0	0.00		
			37,536					0.00	0.00	184,574.00	93,260,686.90
	Total		58,629					9,496.00	113,507,862.20	1,771,585.00	19,438,274,487.90
Future											
Mar 2012	ZAJY	Future	3,840	0.0922	0.0924	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.0934	0.0937	0.0935	0.0935	25	233,750.00		
			3,865					25.00	233,750.00	106,726.00	971,640,688.90
	Total		3,865					25.00	233,750.00	106,726.00	971,640,688.90
Future											

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Mar 2012	ZAUM	Future	162	7.4923	7.4290	7.5200	7.5200	372	279,744,000.00		
Jun 2012	ZAUM	Future	967	7.5830	7.5273	0.0000	0.0000	512	389,982,600.00		
			<u>1,129</u>					<u>884.00</u>	<u>669,726,600.00</u>	<u>11,582.00</u>	<u>8,563,783,290.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	468.0000	372.0000	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	1,209					884.00	669,726,600.00	11,788.00	8,570,336,156.00
Future											
Mar 2012	ZAUS	Future	188,557	7.4923	7.4290	7.5304	7.4770	16,749	125,728,213.60		
Jun 2012	ZAUS	Future	84,701	7.5830	7.5273	7.6226	7.5682	8,864	67,615,796.60		
Sep 2012	ZAUS	Future	7,083	7.6930	7.6273	0.0000	0.0000	100	777,150.00		
Dec 2012	ZAUS	Future	9,800	7.7934	7.7259	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.0742	8.0067	0.0000	0.0000	0	0.00		
			<u>290,800</u>					<u>25,713.00</u>	<u>194,121,160.20</u>	<u>26,036,727.00</u>	<u>207,122,776,589.20</u>
Option											
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	1.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	6,500	399.0000	340.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	351.0000	295.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	30.0000	47.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	95.0000	73.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,520	103.0000	144.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	134.0000	179.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	168.0000	217.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	166	206.0000	257.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	332.0000	389.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	10.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	518.0000	579.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	566.0000	628.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	615.0000	677.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	4.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	860.0000	923.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	2.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	959.0000	1022.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	6,750	1.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	1009.0000	1072.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	1159.0000	1221.0000	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		

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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	857.0000	804.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	51.0000	62.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	217.0000	245.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	335.0000	373.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	369.0000	408.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	556.0000	601.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	638.0000	685.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	105.0000	98.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	722.0000	771.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	989.0000	1040.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1221.0000	1274.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	49.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	673.0000	625.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	130.0000	148.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	571.0000	533.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	384.0000	424.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	515.0000	560.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	661.0000	710.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	193.0000	181.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	163.0000	153.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	1070.0000	1126.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1245.0000	1303.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	110.0000	104.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	103.0000	97.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	414.0000	388.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	621.0000	662.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	195.0000	184.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	697.0000	743.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	281.0000	270.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1418.0000	1384.0000	0.0000	0.0000	0	0.00		
			<u>283,608</u>					0.00	0.00	3,106,458.00	1,600,636,089.83
	Total		574,408					25,713.00	194,121,160.20	29,143,185.00	208,723,412,679.03
	Grand Total		918,634					39,899.00	1,011,538,856.00	36,603,376	280,858,601,068.03