

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-March-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Mar 2012	CAAO	Future	100,000	0.1882	0.2171	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
<b>Future</b>											
Mar 2012	CAAX	Future	12,500	0.0312	0.0250	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
<b>Future</b>											
Apr 2012	CAAY	Future	12,500	0.0453	0.0388	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
<b>Future</b>											
Jun 2012	CAAZ	Future	5,670	0.0718	0.0588	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
<b>Future</b>											
Mar 2012	ZAAD	Future	16,184	8.0725	8.0828	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	8,315	8.0943	8.1048	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,728	8.1210	8.1303	0.0000	0.0000	0	0.00		
			<u>27,227</u>					<u>0.00</u>	<u>0.00</u>	<u>1,425,505.00</u>	<u>9,704,360,882.60</u>
		<b>Total</b>	<b>27,227</b>					<b>0.00</b>	<b>0.00</b>	1,425,705.00	9,704,427,006.60
<b>Future</b>											
Mar 2012	ZACA	Future	10	7.6416	7.6190	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>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	20,950.00	149,093,034.50
<b>Future</b>											
Mar 2012	ZAEU	Future	22,479	10.0461	10.0127	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	29,670	10.1850	10.1514	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	1,250	10.3272	10.2938	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.7383	10.7077	0.0000	0.0000	0	0.00		
			<u>53,899</u>					<u>0.00</u>	<u>0.00</u>	<u>1,992,335.00</u>	<u>22,000,087,963.90</u>
		<b>Total</b>									
<b>Option</b>											
Mar 2012	ZAEU	9.95 Put	10,200	53.0000	66.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	70.0000	86.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAEU	10.30 Call	3,400	22.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	276.0000	306.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	2.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	756.0000	788.0000	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	71.0000	74.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	119.0000	126.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	232.0000	219.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	108.0000	94.0000	0.0000	0.0000	0	0.00		
			64,200					0.00	0.00	418,654.00	132,705,345.80
	<b>Total</b>		<b>118,099</b>					<b>0.00</b>	<b>0.00</b>	<b>2,410,989.00</b>	<b>22,132,793,309.70</b>
<b>Future</b>											
Mar 2012	ZAFR	Future	6,779	8.3315	8.2994	8.3400	8.3400	303	2,528,725.00		
Sep 2012	ZAFR	Future	25	8.5769	8.5446	0.0000	0.0000	0	0.00		
			6,804					303.00	2,528,725.00	25,313.00	210,254,168.90
	<b>Total</b>		<b>6,804</b>					<b>303.00</b>	<b>2,528,725.00</b>	<b>25,313.00</b>	<b>210,254,168.90</b>
<b>Future</b>											
Mar 2012	ZAGB	Future	39,898	12.0615	12.0109	12.0600	12.0430	9,913	119,582,106.00		
Jun 2012	ZAGB	Future	4,560	12.2137	12.1625	12.2215	12.1975	286	3,491,937.00		
Sep 2012	ZAGB	Future	1,499	12.3675	12.3167	0.0000	0.0000	0	0.00		
			45,957					10,199.00	123,074,043.00	1,612,711.00	19,654,092,052.50
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	3.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	68.0000	81.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	83.0000	98.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	100.0000	118.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	511.0000	557.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	9.0000	7.0000	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	124.0000	131.0000	0.0000	0.0000	0	0.00		
			37,536					0.00	0.00	184,574.00	93,260,686.90
	<b>Total</b>		<b>83,493</b>					<b>10,199.00</b>	<b>123,074,043.00</b>	<b>1,797,285.00</b>	<b>19,747,352,739.40</b>
<b>Future</b>											
Mar 2012	ZAJY	Future	3,840	0.0946	0.0930	0.0958	0.0958	40	383,200.00		
Jun 2012	ZAJY	Future	25	0.0959	0.0944	0.0000	0.0000	0	0.00		
			3,865					40.00	383,200.00	106,766.00	972,023,888.90
	<b>Total</b>		<b>3,865</b>					<b>40.00</b>	<b>383,200.00</b>	<b>106,766.00</b>	<b>972,023,888.90</b>
<b>Future</b>											

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Mar 2012	ZAUM	Future	162	7.6543	7.5724	7.6566	7.6566	5	3,828,300.00		
Jun 2012	ZAUM	Future	867	7.7558	7.6728	0.0000	0.0000	0	0.00		
			<u>1,029</u>					5.00	3,828,300.00	11,687.00	8,644,431,590.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	558.0000	361.0000	0.0000	0.0000	0	0.00		
			<u>80</u>					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>1,109</b>					<b>5.00</b>	<b>3,828,300.00</b>	11,893.00	8,650,984,456.00
<b>Future</b>											
Mar 2012	ZAUS	Future	183,810	7.6543	7.5724	7.6603	7.6000	14,739	112,540,353.10		
Jun 2012	ZAUS	Future	94,823	7.7558	7.6728	7.7651	7.6972	7,243	55,956,887.00		
Sep 2012	ZAUS	Future	7,187	7.8588	7.7753	7.8170	7.8170	4	31,268.00		
Dec 2012	ZAUS	Future	9,800	7.9614	7.8772	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.2504	8.1643	0.0000	0.0000	0	0.00		
			<u>296,279</u>					21,986.00	168,528,508.10	26,100,327.00	207,606,668,323.70
<b>Option</b>											
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	0.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	6,500	556.0000	475.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	506.0000	426.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	6.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	186.0000	130.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,520	32.0000	58.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	45.0000	79.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	63.0000	104.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	166	84.0000	137.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	187.0000	255.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	15.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	361.0000	438.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	407.0000	486.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	0	455.0000	534.0000	0.0000	0.0000	366	178,608.00		
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	699.0000	780.0000	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	798.0000	879.0000	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	0	847.0000	929.0000	0.0000	0.0000	190	166,250.00		
Mar 2012	ZAUS	8.65 Put	176	997.0000	1078.0000	0.0000	0.0000	176	180,400.00		
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	1020.0000	942.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	28.0000	38.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	139.0000	173.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	232.0000	276.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	259.0000	307.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	426.0000	484.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	501.0000	562.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	136.0000	117.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	0	580.0000	644.0000	0.0000	0.0000	132	81,708.00		
Jun 2012	ZAUS	8.50 Put	100	835.0000	905.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1061.0000	1134.0000	0.0000	0.0000	132	142,296.00		
Jun 2012	ZAUS	8.85 Call	5,000	60.0000	51.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	799.0000	735.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	90.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	686.0000	628.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	292.0000	335.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	408.0000	459.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	542.0000	598.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	228.0000	206.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	191.0000	173.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	932.0000	998.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1103.0000	1171.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	128.0000	115.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	119.0000	107.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	479.0000	444.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	518.0000	567.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	224.0000	205.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	590.0000	641.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	311.0000	294.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1499.0000	1461.0000	0.0000	0.0000	0	0.00		
			<u>282,920</u>					996.00	749,262.00	3,107,454.00	1,601,385,351.83
	<b>Total</b>		<b>579,199</b>					<b>22,982.00</b>	<b>169,277,770.10</b>	29,207,781.00	209,208,053,675.53
	<b>Grand Total</b>		<b>950,476</b>					<b>33,529.00</b>	<b>299,092,038.10</b>	<b>36,698,961</b>	<b>281,784,456,145.63</b>