

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.2215	0.2225	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	0.0183	0.0197	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	0.0371	0.0373	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	0.0553	0.0560	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	Mar 2012	ZAAD	Future	16,133	7.9827	7.9982	7.9950	7.9895	310	2,478,015.00		
	Jun 2012	ZAAD	Future	8,326	8.0051	8.0215	8.0365	8.0000	261	2,094,847.50		
	Sep 2012	ZAAD	Future	2,628	8.0315	8.0478	0.0000	0.0000	0	0.00		
				<u>27,087</u>					<u>571.00</u>	<u>4,572,862.50</u>	<u>1,428,268.00</u>	<u>9,726,588,795.60</u>
			Total	27,087					571.00	4,572,862.50	1,428,468.00	9,726,654,919.60
Future	Mar 2012	ZACA	Future	10	7.6238	7.5982	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	23,395	9.9043	9.9962	10.0005	9.8966	1,540	15,349,247.00		
	Jun 2012	ZAEU	Future	29,780	10.0409	10.1342	10.1395	10.0100	990	10,018,855.00		
	Sep 2012	ZAEU	Future	1,250	10.1810	10.2752	10.2875	10.2449	1,743	17,917,450.70		
	Dec 2013	ZAEU	Future	500	10.5784	10.6770	0.0000	0.0000	0	0.00		
				<u>54,925</u>					<u>4,273.00</u>	<u>43,285,552.70</u>	<u>2,000,047.00</u>	<u>22,077,727,218.20</u>
Option	Mar 2012	ZAEU	9.95 Put	10,200	103.0000	62.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.00 Put	3,400	137.0000	82.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAEU	10.30 Call	3,400	5.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	401.0000	316.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	0.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	896.0000	805.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	6,800	0.0000	0.0000	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	97.0000	78.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	161.0000	133.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	176.0000	215.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	113.0000	96.0000	0.0000	0.0000	0	0.00		
			64,200					0.00	0.00	418,654.00	132,705,345.80
	Total		119,125					4,273.00	43,285,552.70	2,418,701.00	22,210,432,564.00
Future											
Mar 2012	ZAFR	Future	156	8.2165	8.2941	0.0000	0.0000	950	7,806,340.00		
Sep 2012	ZAFR	Future	25	8.4570	8.5379	0.0000	0.0000	0	0.00		
			181					950.00	7,806,340.00	34,038.00	283,231,923.90
	Total		181					950.00	7,806,340.00	34,038.00	283,231,923.90
Future											
Mar 2012	ZAGB	Future	45,755	11.8582	11.9184	11.8920	10.8465	8,391	99,570,172.50		
Jun 2012	ZAGB	Future	4,210	12.0077	12.0689	12.0420	11.9850	172	2,068,493.50		
Sep 2012	ZAGB	Future	1,000	12.1584	12.2198	12.1910	12.1910	3	36,573.00		
			50,965					8,566.00	101,675,239.00	1,627,569.00	19,831,732,637.70
Option											
Mar 2012	ZAGB	11.00 Put	768	1.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	124.0000	105.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	158.0000	133.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	195.0000	165.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	698.0000	642.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	2.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	167.0000	155.0000	0.0000	0.0000	0	0.00		
			37,536					0.00	0.00	184,574.00	93,260,686.90
	Total		88,501					8,566.00	101,675,239.00	1,812,143.00	19,924,993,324.60
Future											
Mar 2012	ZAJY	Future	3,840	0.0917	0.0926	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.0930	0.0939	0.0000	0.0000	0	0.00		
			3,865					0.00	0.00	106,766.00	972,023,888.90
	Total		3,865					0.00	0.00	106,766.00	972,023,888.90
Future											

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Mar 2012	ZAUM	Future	162	7.5505	7.5492	7.5235	7.5235	5	3,761,750.00		
Jun 2012	ZAUM	Future	867	7.6504	7.6495	7.6225	7.6225	5	3,811,250.00		
			<u>1,029</u>					<u>10.00</u>	<u>7,573,000.00</u>	<u>11,767.00</u>	<u>8,705,190,340.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	106.0000	126.0000	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	1,109					10.00	7,573,000.00	11,973.00	8,711,743,206.00
Future											
Mar 2012	ZAUS	Future	184,570	7.5505	7.5492	7.5553	7.5055	7,718	58,147,405.70		
Jun 2012	ZAUS	Future	99,907	7.6504	7.6495	7.6540	7.6000	7,817	59,750,702.10		
Sep 2012	ZAUS	Future	7,787	7.7519	7.7512	7.7500	7.7201	605	4,673,741.00		
Dec 2012	ZAUS	Future	10,035	7.8517	7.8515	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.1381	8.1388	0.0000	0.0000	0	0.00		
			<u>302,958</u>					<u>16,140.00</u>	<u>122,571,848.80</u>	<u>26,160,606.00</u>	<u>208,066,797,236.20</u>
Option											
Mar 2012	ZAUS	6.50 Put	2,420	1.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	1.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	403.0000	402.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	10.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	102.0000	106.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,520	52.0000	57.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	73.0000	78.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	104.0000	109.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	166	140.0000	144.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	266.0000	269.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	4.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	454.0000	456.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	503.0000	505.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	1.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	800.0000	801.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	900.0000	901.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	6,750	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	1100.0000	1101.0000	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		
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	918.0000	918.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAUS	7.00 Put	2,000	38.0000	39.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	177.0000	178.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	284.0000	285.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	316.0000	317.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	495.0000	497.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	575.0000	576.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	108.0000	109.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	921.0000	923.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1152.0000	1154.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	47.0000	48.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	712.0000	711.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	110.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	605.0000	604.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	341.0000	341.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	467.0000	468.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	609.0000	609.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	196.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	164.0000	164.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	1012.0000	1013.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1186.0000	1188.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	109.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	101.0000	102.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	432.0000	431.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	580.0000	580.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	201.0000	200.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	650.0000	649.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	282.0000	282.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1455.0000	1451.0000	0.0000	0.0000	0	0.00		
				<u>276,420</u>				<u>0.00</u>	<u>0.00</u>	<u>3,113,954.00</u>	<u>1,604,137,126.83</u>
		Total	579,378					16,140.00	122,571,848.80	29,274,560.00	209,670,934,363.03
	Grand Total		949,926					30,510.00	287,484,843.00	36,799,878	282,658,581,090.63