

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	0.2124	0.1935	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	0.0082	0.0160	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	0.0309	0.0449	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	0.0680	0.0857	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	0.1004	0.1004	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	0.1029	0.1027	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	0.0823	0.0825	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	0.0412	0.0413	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
Mar 2012	ZAAD	Future	9,731	8.0128	8.0188	8.0450	8.0360	39	313,431.00		
Jun 2012	ZAAD	Future	17,425	8.0345	8.0400	8.0740	8.0485	169	1,361,661.00		
Sep 2012	ZAAD	Future	2,636	8.0616	8.0670	0.0000	0.0000	0	0.00		
			<u>29,792</u>					<u>208.00</u>	<u>1,675,092.00</u>	<u>1 450 960.00</u>	<u>9 908 569 015.00</u>
	Total		29,792					208.00	1,675,092.00	1 451 160.00	9 908 635 139.00
Future											
Mar 2012	ZACA	Future	10	7.6365	7.6803	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	18,476	9.9765	9.9728	9.9861	9.9653	15,413	153,848,400.70		
Jun 2012	ZAEU	Future	45,759	10.1099	10.1041	10.1300	10.1167	25,251	255,340,957.20		
Sep 2012	ZAEU	Future	1,250	10.2517	10.2452	10.2590	10.2590	575	5,894,325.00		
Dec 2013	ZAEU	Future	500	10.6454	10.6450	0.0000	0.0000	0	0.00		
			<u>65,985</u>					<u>41,239.00</u>	<u>415,083,682.90</u>	<u>2 050 557.00</u>	<u>22 585 585 751.90</u>
Option											
Mar 2012	ZAEU	9.95 Put	10,200	29.0000	35.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	57.0000	64.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	325.0000	329.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	824.0000	827.0000	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	9.45 Put	15,360	45.0000	48.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	69.0000	72.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	124.0000	127.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	142.0000	145.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	288.0000	284.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	189.0000	186.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	125.0000	121.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	95.0000	97.0000	0.0000	0.0000	0	0.00		
			<u>105,160</u>					<u>0.00</u>	<u>0.00</u>	<u>459 614.00</u>	<u>137 754 177.80</u>
	Total		171,145					41,239.00	415,083,682.90	2 510 171.00	22 723 339 929.70
Future											
Mar 2012	ZAFR	Future	28,416	8.2688	8.2597	8.2830	8.2735	55	455,327.50		
Jun 2012	ZAFR	Future	30	8.3833	8.3724	8.3855	8.3840	39	326,989.50		
Sep 2012	ZAFR	Future	50	8.5056	8.4951	8.4945	8.4945	25	212,362.50		
			<u>28,496</u>					<u>119.00</u>	<u>994,679.50</u>	<u>62 501.00</u>	<u>517 878 217.40</u>
	Total		28,496					119.00	994,679.50	62 501.00	517 878 217.40

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Mar 2012	ZAGB	Future	50,355	11.9989	11.9537	12.0026	11.9890	10,395	124,808,664.70		
Jun 2012	ZAGB	Future	10,478	12.1462	12.0984	12.1627	12.1165	2,840	34,466,708.00		
Sep 2012	ZAGB	Future	1,000	12.3004	12.2514	12.3226	12.3226	100	1,232,260.00		
			<u>61,833</u>					<u>13,335.00</u>	<u>160,507,632.70</u>	<u>1 656 601.00</u>	<u>20 180 131 443.60</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	25.0000	42.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	38.0000	59.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	55.0000	92.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	553.0000	599.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	11.10 Put	24,000	42.0000	47.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	213.0000	199.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	123.0000	134.0000	0.0000	0.0000	0	0.00		
			<u>85,536</u>					<u>0.00</u>	<u>0.00</u>	<u>232 574.00</u>	<u>97 590 766.90</u>
		Total	147,369					13,335.00	160,507,632.70	1 889 175.00	20 277 722 210.50
Future											
Mar 2012	ZAJY	Future	402	0.0908	0.0916	0.0000	0.0000	3,450	31,430,965.90		
Jun 2012	ZAJY	Future	3,351	0.0921	0.0928	0.0000	0.0000	3,341	30,855,006.60		
Sep 2012	ZAJY	Future	0	0.0934	0.0941	0.0000	0.0000	6,658	61,446,682.00		
			<u>3,753</u>					<u>13,449.00</u>	<u>123,732,654.50</u>	<u>120 243.00</u>	<u>1 096 013 899.40</u>
		Total	3,753					13,449.00	123,732,654.50	120 243.00	1 096 013 899.40
Future											
Mar 2012	ZAUM	Future	162	7.5721	7.6289	0.0000	0.0000	0	0.00		
Jun 2012	ZAUM	Future	947	7.6697	7.7258	0.0000	0.0000	0	0.00		
			<u>1,109</u>					<u>0.00</u>	<u>0.00</u>	<u>11 870.00</u>	<u>8 784 857 000.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	9.0000	25.0000	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	1,189					0.00	0.00	12 076.00	8 791 409 866.00
Future											
Mar 2012	ZAUS	Future	92,650	7.5721	7.6289	7.6536	7.5595	44,836	341,501,922.70		
Jun 2012	ZAUS	Future	204,017	7.6697	7.7258	7.7600	7.6578	44,647	344,693,823.20		
Sep 2012	ZAUS	Future	8,072	7.7726	7.8290	7.8490	7.8420	860	6,711,790.00		
Dec 2012	ZAUS	Future	10,035	7.8732	7.9296	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	31	7.9861	8.0426	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.1671	8.2202	0.0000	0.0000	0	0.00		
			<u>315,464</u>					<u>90,343.00</u>	<u>692,907,535.90</u>	<u>26 616 396.00</u>	<u>211 559 756 060.00</u>

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Option										
Mar 2012	ZAUS	6.50 Put	2,420	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	422.0000	479.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	1.0000	1.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	87.0000	139.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,520	15.0000	10.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	29.0000	18.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	57.0000	31.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	1,066	94.0000	58.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	230.0000	179.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	0.0000	1.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	428.0000	372.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	478.0000	422.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	778.0000	721.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	878.0000	821.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Call	6,750	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	1078.0000	1021.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	15,860	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	4,100	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.20 Call	4,850	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.25 Call	2,000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.50 Call	2,000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	934.0000	988.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	30.0000	26.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	36.0000	32.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	158.0000	138.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	252.0000	282.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	262.0000	232.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	294.0000	262.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	472.0000	433.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	122.0000	136.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	552.0000	510.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	105.0000	117.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	899.0000	851.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1130.0000	1080.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	45.0000	50.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	723.0000	770.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	100.0000	91.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.30 Call	37,000	613.0000	656.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	322.0000	296.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	446.0000	415.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	587.0000	551.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	195.0000	210.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	163.0000	176.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	990.0000	947.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1164.0000	1119.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	108.0000	116.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	100.0000	108.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	411.0000	435.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	538.0000	505.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	186.0000	196.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	634.0000	602.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	288.0000	302.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1460.0000	1487.0000	0.0000	0.0000	0	0.00		
			<u>324,220</u>					<i>0.00</i>	<i>0.00</i>	<i>3 168 554.00</i>	<i>1 610 207 956.83</i>
	Total		639,684					90,343.00	692,907,535.90	29 784 950.00	213 169 964 016.83

Grand Total	1,200,108	158,693.00	1 394 901 277.50	37,591,505	287,647,050,179.43
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