

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-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	0.2278	0.2464	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	0.0251	0.0226	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	0.0370	0.0346	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	0.0556	0.0489	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	16,184	8.0988	8.0659	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	8,315	8.1208	8.0785	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,728	8.1459	8.1144	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	7.6338	7.6028	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	22,489	9.9560	9.9707	9.9613	9.9420	1,120	11,145,358.00		
	Jun 2012	ZAEU	Future	29,520	10.0950	10.0972	0.0000	0.0000	2,900	29,280,450.00		
	Sep 2012	ZAEU	Future	1,250	10.2376	10.2504	0.0000	0.0000	0	0.00		
	Dec 2013	ZAEU	Future	500	10.6409	10.6512	0.0000	0.0000	0	0.00		
				<u>53,759</u>					<u>4,020.00</u>	<u>40,425,808.00</u>	<u>1,991,539.00</u>	<u>21,992,141,202.30</u>
Option	Mar 2012	ZAEU	9.95 Put	10,200	95.0000	92.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.00 Put	3,400	124.0000	119.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAEU	10.30 Call	3,400	16.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	360.0000	347.0000	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	846.0000	831.0000	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	89.0000	90.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	151.0000	151.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	208.0000	209.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	106.0000	105.0000	0.0000	0.0000	0	0.00		
			64,200					0.00	0.00	418,654.00	132,705,345.80
	Total		117,959					4,020.00	40,425,808.00	2,410,193.00	22,124,846,548.10
Future											
Mar 2012	ZAFR	Future	6,532	8.2535	8.2723	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	25	8.4974	8.5175	0.0000	0.0000	0	0.00		
			6,557					0.00	0.00	25,010.00	207,725,443.90
	Total		6,557					0.00	0.00	25,010.00	207,725,443.90
Future											
Mar 2012	ZAGB	Future	16,556	11.9540	11.9380	11.9570	11.9570	497	5,947,599.00		
Jun 2012	ZAGB	Future	4,388	12.1050	12.0742	12.1250	12.1160	1,350	16,340,800.00		
Sep 2012	ZAGB	Future	1,499	12.2592	12.2398	0.0000	0.0000	0	0.00		
			22,443					1,847.00	22,288,399.00	1,588,858.00	19,367,302,200.00
Option											
Mar 2012	ZAGB	11.00 Put	768	4.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	112.0000	122.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	133.0000	144.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	163.0000	174.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	615.0000	628.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	8.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	144.0000	140.0000	0.0000	0.0000	0	0.00		
			37,536					0.00	0.00	184,574.00	93,260,686.90
	Total		59,979					1,847.00	22,288,399.00	1,773,432.00	19,460,562,886.90
Future											
Mar 2012	ZAJY	Future	3,840	0.0924	0.0922	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.0938	0.0934	0.0000	0.0000	0	0.00		
			3,865					0.00	0.00	106,726.00	971,640,688.90
	Total		3,865					0.00	0.00	106,726.00	971,640,688.90
Future											

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Mar 2012	ZAUM	Future	162	7.5445	7.4923	0.0000	0.0000	0	0.00		
Jun 2012	ZAUM	Future	967	7.6447	7.5830	0.0000	0.0000	0	0.00		
			<u>1,129</u>					<u>0.00</u>	<u>0.00</u>	<u>11,582.00</u>	<u>8,563,783,290.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	536.0000	468.0000	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					0.00	0.00	11,788.00	8,570,336,156.00
Future											
Mar 2012	ZAUS	Future	186,606	7.5445	7.4923	7.5399	7.4830	14,820	111,294,665.80		
Jun 2012	ZAUS	Future	93,901	7.6447	7.5830	7.6360	7.5800	8,948	68,264,961.10		
Sep 2012	ZAUS	Future	7,183	7.7468	7.6930	0.0000	0.0000	100	772,040.00		
Dec 2012	ZAUS	Future	9,800	7.8478	7.7934	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.1295	8.0742	0.0000	0.0000	0	0.00		
			<u>298,149</u>					<u>23,868.00</u>	<u>180,331,666.90</u>	<u>26,060,595.00</u>	<u>207,303,108,256.10</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	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	6,500	448.0000	399.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	400.0000	351.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	20.0000	30.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	120.0000	95.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,520	76.0000	103.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	100.0000	134.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	131.0000	168.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	166	165.0000	206.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	285.0000	332.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	12.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	468.0000	518.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	516.0000	566.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	564.0000	615.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	4.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	809.0000	860.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	2.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	908.0000	959.0000	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	957.0000	1009.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	1107.0000	1159.0000	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	915.0000	857.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	42.0000	51.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	189.0000	217.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	298.0000	335.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	330.0000	369.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	509.0000	556.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	588.0000	638.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	116.0000	105.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	671.0000	722.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	933.0000	989.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1163.0000	1221.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	52.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	714.0000	673.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	117.0000	130.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	609.0000	571.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	355.0000	384.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	481.0000	515.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	623.0000	661.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	204.0000	193.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	171.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	1024.0000	1070.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1198.0000	1245.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	115.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	106.0000	103.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	436.0000	414.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	588.0000	621.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	203.0000	195.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	664.0000	697.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	291.0000	281.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1448.0000	1418.0000	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		581,757					23,868.00	180,331,666.90	29,167,053.00	208,903,744,345.93
	Grand Total		929,233					29,735.00	243,045,873.90	36,633,111	281,101,646,941.93