

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	0.2171	0.2278	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	0.0250	0.0251	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	0.0388	0.0370	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	0.0588	0.0556	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	8.0828	8.0988	0.0000	0.0000	0	0.00		
Future	Jun 2012	ZAAD	Future	8,315	8.1048	8.1208	8.1270	8.1200	25	203,035.00		
Future	Sep 2012	ZAAD	Future	2,728	8.1303	8.1459	0.0000	0.0000	0	0.00		
				<u>27,227</u>					<u>25.00</u>	<u>203,035.00</u>	<u>1,425,505.00</u>	<u>9,704,360,882.60</u>
			Total	27,227					25.00	203,035.00	1,425,705.00	9,704,427,006.60
Future	Mar 2012	ZACA	Future	10	7.6190	7.6338	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	22,479	10.0127	9.9560	9.9837	9.9706	646	6,427,361.60		
Future	Jun 2012	ZAEU	Future	29,670	10.1514	10.0950	10.1405	10.1405	150	1,519,400.00		
Future	Sep 2012	ZAEU	Future	1,250	10.2938	10.2376	0.0000	0.0000	0	0.00		
Future	Dec 2013	ZAEU	Future	500	10.7077	10.6409	0.0000	0.0000	0	0.00		
				<u>53,899</u>					<u>796.00</u>	<u>7,946,761.60</u>	<u>1,992,335.00</u>	<u>22,000,087,963.90</u>
Option	Mar 2012	ZAEU	9.95 Put	10,200	66.0000	95.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAEU	10.00 Put	3,400	86.0000	124.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAEU	10.30 Call	3,400	19.0000	16.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	306.0000	360.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Call	3,400	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	788.0000	846.0000	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	74.0000	89.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	126.0000	151.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	219.0000	208.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	94.0000	106.0000	0.0000	0.0000	0	0.00		
			64,200					0.00	0.00	418,654.00	132,705,345.80
	Total		118,099					796.00	7,946,761.60	2,410,989.00	22,132,793,309.70
Future											
Mar 2012	ZAFR	Future	6,532	8.2994	8.2535	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	25	8.5446	8.4974	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	30,001	12.0109	11.9540	0.0000	0.0000	13,574	162,749,169.50		
Jun 2012	ZAGB	Future	4,468	12.1625	12.1050	0.0000	0.0000	80	966,640.00		
Sep 2012	ZAGB	Future	1,499	12.3167	12.2592	0.0000	0.0000	0	0.00		
			35,968					13,654.00	163,715,809.50	1,602,512.00	19,531,018,009.50
Option											
Mar 2012	ZAGB	11.00 Put	768	3.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.90 Put	6,000	81.0000	112.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	98.0000	133.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	118.0000	163.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	557.0000	615.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	7.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	131.0000	144.0000	0.0000	0.0000	0	0.00		
			37,536					0.00	0.00	184,574.00	93,260,686.90
	Total		73,504					13,654.00	163,715,809.50	1,787,086.00	19,624,278,696.40
Future											
Mar 2012	ZAJY	Future	3,840	0.0930	0.0924	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.0944	0.0938	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	7.5724	7.5445	0.0000	0.0000	0	0.00		
Jun 2012	ZAUM	Future	867	7.6728	7.6447	7.6820	7.6820	100	76,820,000.00		
			<u>1,029</u>					<u>100.00</u>	<u>76,820,000.00</u>	<u>11,682.00</u>	<u>8,640,603,290.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	361.0000	536.0000	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					100.00	76,820,000.00	11,888.00	8,647,156,156.00
Future											
Mar 2012	ZAUS	Future	184,393	7.5724	7.5445	7.6000	7.5545	12,860	97,506,570.50		
Jun 2012	ZAUS	Future	93,994	7.6728	7.6447	7.7000	7.6500	4,786	36,747,839.00		
Sep 2012	ZAUS	Future	7,183	7.7753	7.7468	0.0000	0.0000	100	777,150.00		
Dec 2012	ZAUS	Future	9,800	7.8772	7.8478	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.1643	8.1295	0.0000	0.0000	0	0.00		
			<u>296,029</u>					<u>17,746.00</u>	<u>135,031,559.50</u>	<u>26,078,341.00</u>	<u>207,438,139,815.60</u>
Option											
Mar 2012	ZAUS	6.50 Put	2,420	0.0000	1.0000	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	2.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	6,500	475.0000	448.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	426.0000	400.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	13.0000	20.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	130.0000	120.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,520	58.0000	76.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	79.0000	100.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	104.0000	131.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	166	137.0000	165.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	255.0000	285.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	10.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	438.0000	468.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	486.0000	516.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.10 Put	366	534.0000	564.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	3.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	780.0000	809.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	1.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	879.0000	908.0000	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	929.0000	957.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	1078.0000	1107.0000	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	942.0000	915.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	38.0000	42.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	173.0000	189.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	276.0000	298.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	307.0000	330.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	484.0000	509.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	562.0000	588.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	117.0000	116.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Put	132	644.0000	671.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	905.0000	933.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1134.0000	1163.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	51.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	735.0000	714.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	110.0000	117.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	628.0000	609.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	335.0000	355.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	459.0000	481.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	598.0000	623.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	206.0000	204.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	173.0000	171.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	998.0000	1024.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1171.0000	1198.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	115.0000	115.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	107.0000	106.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	444.0000	436.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	567.0000	588.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	205.0000	203.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	641.0000	664.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	294.0000	291.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1461.0000	1448.0000	0.0000	0.0000	0	0.00		
			<u>283,608</u>					<u>0.00</u>	<u>0.00</u>	<u>3,106,458.00</u>	<u>1,600,636,089.83</u>
	Total		579,637					17,746.00	135,031,559.50	29,184,799.00	209,038,775,905.43
	Grand Total		940,678					32,321.00	383,717,165.60	36,665,432	281,485,364,107.53