

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.1825	0.1882	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	0.0312	0.0312	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	0.0465	0.0453	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	0.0735	0.0718	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	8.0791	8.0725	0.0000	0.0000	0	0.00		
Future	Jun 2012	ZAAD	Future	8,315	8.1016	8.0943	8.1030	8.0900	40	323,860.00		
Future	Sep 2012	ZAAD	Future	2,728	8.1290	8.1210	0.0000	0.0000	0	0.00		
				<u>27,227</u>					<u>40.00</u>	<u>323,860.00</u>	<u>1,425,545.00</u>	<u>9,704,684,742.60</u>
			Total	27,227					40.00	323,860.00	1,425,745.00	9,704,750,866.60
Future	Mar 2012	ZACA	Future	10	7.6617	7.6416	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	22,395	10.0583	10.0461	10.0774	10.0774	84	846,501.60		
Future	Jun 2012	ZAEU	Future	29,720	10.1975	10.1850	10.1990	10.1930	100	1,019,600.00		
Future	Sep 2012	ZAEU	Future	1,250	10.3398	10.3272	0.0000	0.0000	0	0.00		
Future	Dec 2013	ZAEU	Future	500	10.7456	10.7383	0.0000	0.0000	0	0.00		
				<u>53,865</u>					<u>184.00</u>	<u>1,866,101.60</u>	<u>1,992,519.00</u>	<u>22,001,954,065.50</u>
Option	Mar 2012	ZAEU	9.95 Put	10,200	47.0000	53.0000	0.0000	0.0000	0	0.00		
Option	Mar 2012	ZAEU	10.00 Put	3,400	62.0000	70.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAEU	10.30 Call	3,400	21.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	263.0000	276.0000	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	743.0000	756.0000	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	70.0000	71.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	116.0000	119.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	238.0000	232.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	104.0000	108.0000	0.0000	0.0000	0	0.00		
			64,200					0.00	0.00	418,654.00	132,705,345.80
	Total		118,065					184.00	1,866,101.60	2,411,173.00	22,134,659,411.30
Future											
Mar 2012	ZAFR	Future	2,304	8.3462	8.3315	0.0000	0.0000	4,475	37,630,275.00		
Sep 2012	ZAFR	Future	25	8.5918	8.5769	0.0000	0.0000	0	0.00		
			2,329					4,475.00	37,630,275.00	29,788.00	247,884,443.90
	Total		2,329					4,475.00	37,630,275.00	29,788.00	247,884,443.90
Future											
Mar 2012	ZAGB	Future	41,373	12.0525	12.0615	0.0000	0.0000	1,475	17,943,817.50		
Jun 2012	ZAGB	Future	4,560	12.2044	12.2137	0.0000	0.0000	78	950,625.00		
Sep 2012	ZAGB	Future	1,499	12.3576	12.3675	0.0000	0.0000	0	0.00		
			47,432					1,553.00	18,894,442.50	1,614,264.00	19,672,986,495.00
Option											
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	65.0000	68.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	80.0000	83.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	97.0000	100.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	516.0000	511.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	7.0000	9.0000	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	119.0000	124.0000	0.0000	0.0000	0	0.00		
			37,536					0.00	0.00	184,574.00	93,260,686.90
	Total		84,968					1,553.00	18,894,442.50	1,798,838.00	19,766,247,181.90
Future											
Mar 2012	ZAJY	Future	3,840	0.0948	0.0946	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	25	0.0961	0.0959	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	7.6682	7.6543	7.6660	7.6660	5	3,833,000.00		
Jun 2012	ZAUM	Future	867	7.7700	7.7558	0.0000	0.0000	0	0.00		
			<u>1,029</u>					5.00	3,833,000.00	11,692.00	8,648,264,590.00
Option											
Mar 2012	ZAUM	8.20 Call	80	480.0000	558.0000	0.0000	0.0000	0	0.00		
			<u>80</u>					0.00	0.00	206.00	6,552,866.00
		Total	1,109					5.00	3,833,000.00	11,898.00	8,654,817,456.00
Future											
Mar 2012	ZAUS	Future	183,865	7.6682	7.6543	7.6898	7.6295	14,761	113,047,609.20		
Jun 2012	ZAUS	Future	93,641	7.7700	7.7558	7.7950	7.7337	5,420	42,037,510.20		
Sep 2012	ZAUS	Future	7,187	7.8733	7.8588	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	Future	10,035	7.9758	7.9614	0.0000	0.0000	470	3,739,508.00		
Dec 2013	ZAUS	Future	659	8.2653	8.2504	0.0000	0.0000	0	0.00		
			<u>295,387</u>					20,651.00	158,824,627.40	26,120,978.00	207,765,492,951.10
Option											
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	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	7.10 Call	6,500	569.0000	556.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	520.0000	506.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	5.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	195.0000	186.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,520	27.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	38.0000	45.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	54.0000	63.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	166	73.0000	84.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	173.0000	187.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	14.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	346.0000	361.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	392.0000	407.0000	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	684.0000	699.0000	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	783.0000	798.0000	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	8.65 Put	176	983.0000	997.0000	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		

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Jun 2012	ZAUS	6.75 Call	4,850	1034.0000	1020.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	27.0000	28.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	132.0000	139.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	222.0000	232.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	249.0000	259.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	413.0000	426.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	488.0000	501.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	136.0000	136.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	821.0000	835.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1047.0000	1061.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	60.0000	60.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	811.0000	799.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	88.0000	90.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	696.0000	686.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	284.0000	292.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	399.0000	408.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	532.0000	542.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	230.0000	228.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	193.0000	191.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	920.0000	932.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1090.0000	1103.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	128.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	119.0000	119.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	483.0000	479.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	507.0000	518.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	225.0000	224.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	578.0000	590.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	312.0000	311.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1507.0000	1499.0000	0.0000	0.0000	0	0.00		
				<u>282,920</u>				<u>0.00</u>	<u>0.00</u>	<u>3,107,454.00</u>	<u>1,601,385,351.83</u>
	Total		578,307					20,651.00	158,824,627.40	29,228,432.00	209,366,878,302.93

Grand Total	946,550	26,908.00	221,372,306.50	36,725,869	282,005,828,452.13
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