

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.1792	0.2199	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	0.0210	0.0154	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	0.0511	0.0301	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	0.0977	0.0548	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	0.1027	0.1000	0.0000	0.0000	8,000	800,000.00		
				<u>8,000</u>					<u>8,000.00</u>	<u>800,000.00</u>	<u>8 000.00</u>	<u>800 000.00</u>
			Total	8,000					8,000.00	800,000.00	8 000.00	800 000.00
Future	Jun 2012	CABB	Future	8,000	0.1016	0.1000	0.0000	0.0000	8,000	800,000.00		
				<u>8,000</u>					<u>8,000.00</u>	<u>800,000.00</u>	<u>8 000.00</u>	<u>800 000.00</u>
			Total	8,000					8,000.00	800,000.00	8 000.00	800 000.00
Future	Jun 2012	CABC	Future	16,000	0.0791	0.0800	0.0000	0.0000	16,000	1,280,000.00		
				<u>16,000</u>					<u>16,000.00</u>	<u>1,280,000.00</u>	<u>16 000.00</u>	<u>1 280 000.00</u>
			Total	16,000					16,000.00	1,280,000.00	16 000.00	1 280 000.00
Future	Jun 2012	CABD	Future	16,000	0.0387	0.0400	0.0000	0.0000	16,000	640,000.00		
				<u>16,000</u>					<u>16,000.00</u>	<u>640,000.00</u>	<u>16 000.00</u>	<u>640 000.00</u>
			Total	16,000					16,000.00	640,000.00	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	14,367	8.0218	7.9444	7.9180	7.9180	599	4,784,766.00		
Jun 2012	ZAAD	Future	8,422	8.0452	7.9686	0.0000	0.0000	96	765,120.00		
Sep 2012	ZAAD	Future	2,636	8.0720	7.9968	0.0000	0.0000	0	0.00		
			<u>25,425</u>					695.00	5,549,886.00	1 432 761.00	9 762 382 563.60
		Total	25,425					695.00	5,549,886.00	1 432 961.00	9 762 448 687.60
Future											
Mar 2012	ZACA	Future	10	7.7411	7.6237	0.0000	0.0000	0	0.00		
			<u>10</u>					0.00	0.00	20 950.00	149 093 034.50
		Total	10					0.00	0.00	20 950.00	149 093 034.50
Future											
Mar 2012	ZAEU	Future	21,046	10.0097	9.8829	9.9830	9.8750	698	6,896,449.50		
Jun 2012	ZAEU	Future	32,892	10.1474	10.0210	10.1240	10.0640	610	6,112,286.00		
Sep 2012	ZAEU	Future	1,250	10.2881	10.1613	10.1470	10.1470	10	101,470.00		
Dec 2013	ZAEU	Future	500	10.6945	10.5658	0.0000	0.0000	0	0.00		
			<u>55,688</u>					1,318.00	13,110,205.50	2 007 426.00	22 151 365 991.60
Option											
Mar 2012	ZAEU	9.95 Put	10,200	30.0000	100.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.00 Put	3,400	46.0000	139.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Call	3,400	4.0000	2.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	294.0000	419.0000	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	790.0000	917.0000	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	48.0000	59.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	71.0000	91.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	120.0000	156.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	137.0000	176.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	313.0000	245.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	205.0000	161.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	135.0000	106.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	109.0000	94.0000	0.0000	0.0000	0	0.00		
			<u>105,160</u>					0.00	0.00	459 614.00	137 754 177.80
		Total	160,848					1,318.00	13,110,205.50	2 467 040.00	22 289 120 169.40
Future											
Mar 2012	ZAFR	Future	26,796	8.2622	8.1975	0.0000	0.0000	6,045	50,093,101.50		
Sep 2012	ZAFR	Future	25	8.5035	8.4398	0.0000	0.0000	0	0.00		
			<u>26,821</u>					6,045.00	50,093,101.50	60 678.00	502 799 907.40
		Total	26,821					6,045.00	50,093,101.50	60 678.00	502 799 907.40

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Future											
Mar 2012	ZAGB	Future	48,329	12.0221	11.8509	12.0335	11.8900	4,181	50,199,988.00		
Jun 2012	ZAGB	Future	6,472	12.1745	12.0029	12.1840	12.0400	769	9,266,167.50		
Sep 2012	ZAGB	Future	1,000	12.3273	12.1539	0.0000	0.0000	0	0.00		
			<u>55,801</u>					<u>4,950.00</u>	<u>59,466,155.50</u>	<u>1 638 972.00</u>	<u>19 967 866 486.60</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	30.0000	105.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	41.0000	142.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	56.0000	181.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	532.0000	702.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	1.0000	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	41.0000	0.0000	0.0000	0.0000	24,000	960,000.00		
Jun 2012	ZAGB	12.50 Call	24,000	215.0000	0.0000	0.0000	0.0000	24,000	3,370,080.00		
Sep 2012	ZAGB	11.35 Put	6,000	115.0000	151.0000	0.0000	0.0000	0	0.00		
			<u>85,536</u>					<u>48,000.00</u>	<u>4,330,080.00</u>	<u>232 574.00</u>	<u>97 590 766.90</u>
		Total	141,337					52,950.00	63,796,235.50	1 871 546.00	20 065 457 253.50
Future											
Mar 2012	ZAJY	Future	3,840	0.0917	0.0913	0.0000	0.0000	0	0.00		
Jun 2012	ZAJY	Future	33	0.0930	0.0926	0.0910	0.0910	8	72,800.00		
			<u>3,873</u>					<u>8.00</u>	<u>72,800.00</u>	<u>106 774.00</u>	<u>972 096 688.90</u>
		Total	3,873					8.00	72,800.00	106 774.00	972 096 688.90
Future											
Mar 2012	ZAUM	Future	162	7.6704	7.5549	0.0000	0.0000	0	0.00		
Jun 2012	ZAUM	Future	867	7.7723	7.6562	7.7170	7.7170	5	3,858,500.00		
			<u>1,029</u>					<u>5.00</u>	<u>3,858,500.00</u>	<u>11 782.00</u>	<u>8 716 678 840.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	45.0000	34.0000	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					5.00	3,858,500.00	11 988.00	8 723 231 706.00
Future											
Mar 2012	ZAUS	Future	141,236	7.6704	7.5549	7.6900	7.5431	50,440	381,799,523.30		
Jun 2012	ZAUS	Future	129,275	7.7723	7.6562	7.7835	7.6500	44,359	340,004,811.10		
Sep 2012	ZAUS	Future	7,977	7.8751	7.7581	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	Future	10,035	7.9769	7.8581	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.2667	8.1460	0.0000	0.0000	0	0.00		
			<u>289,182</u>					<u>94,799.00</u>	<u>721,804,334.40</u>	<u>26 329 597.00</u>	<u>209 352 205 553.20</u>
Option											
Mar 2012	ZAUS	6.50 Put	2,420	0.0000	0.0000	0.0000	0.0000	0	0.00		

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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	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	521.0000	406.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.30 Put	100	2.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	180.0000	89.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,520	10.0000	34.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.55 Put	9,200	16.0000	53.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	25.0000	84.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.65 Put	1,066	41.0000	120.0000	0.0000	0.0000	1,000	41,500.00		
Mar 2012	ZAUS	7.80 Put	250	145.0000	252.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	4,350	2.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	332.0000	446.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	381.0000	496.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	6,620	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	680.0000	795.0000	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	780.0000	895.0000	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	980.0000	1095.0000	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	1034.0000	921.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	23.0000	32.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	28.0000	39.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	122.0000	165.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	307.0000	247.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	209.0000	272.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	236.0000	304.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	400.0000	485.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	147.0000	121.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	475.0000	565.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	126.0000	104.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	810.0000	913.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1038.0000	1145.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	53.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	806.0000	711.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	81.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	689.0000	603.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	270.0000	332.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.90 Put	360	384.0000	458.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	517.0000	600.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	218.0000	194.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	182.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	907.0000	1005.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1078.0000	1179.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	120.0000	109.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	111.0000	101.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	456.0000	431.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	479.0000	573.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	205.0000	202.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	568.0000	639.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	308.0000	282.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1509.0000	1454.0000	0.0000	0.0000	0	0.00		
			<u>324,220</u>					<u>1,000.00</u>	<u>41,500.00</u>	<u>3 168 554.00</u>	<u>1 610 207 956.83</u>
	Total		613,402					95,799.00	721,845,834.40	29 498 151.00	210 962 413 510.03

Grand Total	1,151,495		204,820.00	861 846 562.90	37,210,367	284,439,654,823.43
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