

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	0.2024	0.2050	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	0.0025	0.0025	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	0.0371	0.0368	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	0.0818	0.0800	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	0.1040	0.1012	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	0.1044	0.1051	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	0.0742	0.0789	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	0.0362	0.0395	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

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Jun 2012	ZAAD	Future	22,831	7.9895	8.0133	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,636	8.0181	8.0413	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	100	8.0488	8.0710	0.0000	0.0000	0	0.00		
			<u>25,567</u>					0.00	0.00	1,462,209.00	9,998,903,877.50
		Total	25,567					0.00	0.00	1,462,409.00	9,998,970,001.50
Future											
Jun 2012	ZACA	Future	10	7.7297	7.7370	0.0000	0.0000	0	0.00		
			<u>10</u>					0.00	0.00	20,970.00	149,246,313.50
		Total	10					0.00	0.00	20,970.00	149,246,313.50
Future											
Jun 2012	ZAEU	Future	45,090	10.2497	10.2400	10.2210	10.2200	510	5,212,210.00		
Sep 2012	ZAEU	Future	1,250	10.3927	10.3826	10.3870	10.3870	500	5,193,500.00		
Dec 2012	ZAEU	Future	8,000	10.5344	10.5239	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.8815	10.8684	0.0000	0.0000	0	0.00		
			<u>54,840</u>					1,010.00	10,405,710.00	2,085,967.00	22,945,793,009.20
Option											
Jun 2012	ZAEU	9.45 Put	15,360	22.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	36.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	68.0000	75.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	80.0000	88.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	345.0000	347.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	217.0000	222.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	139.0000	144.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	51.0000	68.0000	0.0000	0.0000	0	0.00		
			<u>54,160</u>					0.00	0.00	459,614.00	137,754,177.80
		Total	109,000					1,010.00	10,405,710.00	2,545,581.00	23,083,547,187.00
Future											
Jun 2012	ZAFR	Future	28,369	8.5055	8.5044	0.0000	0.0000	750	6,368,625.00		
Sep 2012	ZAFR	Future	50	8.6304	8.6290	0.0000	0.0000	0	0.00		
			<u>28,419</u>					750.00	6,368,625.00	153,286.00	1,275,885,500.20
		Total	28,419					750.00	6,368,625.00	153,286.00	1,275,885,500.20
Future											
Jun 2012	ZAGB	Future	53,485	12.2701	12.2311	12.2615	12.2425	3,445	42,209,929.50		
Sep 2012	ZAGB	Future	1,413	12.4265	12.3856	12.3806	12.3806	7	86,664.20		
			<u>54,898</u>					3,452.00	42,296,593.70	1,814,621.00	22,095,159,618.70
Option											
Jun 2012	ZAGB	11.10 Put	24,000	26.0000	30.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	217.0000	213.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	84.0000	92.0000	0.0000	0.0000	0	0.00		

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			54,000					0.00	0.00	232,574.00	97,590,766.90
		Total	108,898					3,452.00	42,296,593.70	2,047,195.00	22,192,750,385.60
Future											
	Jun 2012	ZAJY	Future	3,351	0.0925	0.0928	0.0000	0.0000	0	0.00	
				3,351					0.00	0.00	120,243.00
		Total	3,351					0.00	0.00	120,243.00	1,096,013,899.40
Future											
	Jun 2012	ZAUM	Future	947	7.6902	7.6831	7.6815	7.6815	5	3,840,750.00	
				947					5.00	3,840,750.00	11,885.00
		Total	947					5.00	3,840,750.00	12,091.00	8,802,972,116.00
Future											
	Jun 2012	ZAUS	Future	211,575	7.6902	7.6831	7.6972	7.6400	6,226	47,761,539.50	
	Sep 2012	ZAUS	Future	11,475	7.7934	7.7857	7.7893	7.7750	515	4,011,275.00	
	Dec 2012	ZAUS	Future	12,531	7.8955	7.8867	7.8917	7.8917	500	3,945,850.00	
	Mar 2013	ZAUS	Future	8,562	8.0078	7.9981	0.0000	0.0000	0	0.00	
	Dec 2013	ZAUS	Future	659	8.1927	8.1809	0.0000	0.0000	0	0.00	
				244,802					7,241.00	55,718,664.50	26,811,092.00
											213,062,928,073.50
Option											
	Jun 2012	ZAUS	6.75 Call	4,850	949.0000	943.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	7.00 Put	2,000	21.0000	23.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	7.05 Put	20,100	26.0000	28.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	7.50 Put	14,000	132.0000	138.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	7.65 Call	6,700	243.0000	244.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	7.65 Put	100	203.0000	211.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	7.70 Put	10,000	230.0000	238.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	7.75 Put	5,000	261.0000	270.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	8.00 Put	2,000	439.0000	448.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	8.10 Call	20,100	109.0000	111.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	8.10 Put	132	519.0000	528.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	8.20 Call	10,000	93.0000	95.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	8.50 Put	100	869.0000	878.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	8.75 Put	132	1102.0000	1110.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	8.85 Call	5,000	37.0000	38.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.15 Call	16,000	729.0000	726.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.15 Put	9,200	86.0000	90.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.30 Call	37,000	616.0000	614.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.70 Put	2,500	297.0000	304.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	7.90 Put	360	420.0000	427.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.10 Put	2,000	560.0000	568.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAUS	8.40 Call	2,500	188.0000	189.0000	0.0000	0.0000	0	0.00	

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Sep 2012	ZAUS	8.60	Call	2,000	157.0000	158.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	8.60	Put	4,000	964.0000	972.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	8.80	Put	1,500	1138.0000	1147.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.10	Call	360	103.0000	104.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.20	Call	5,500	95.0000	97.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00	Call	300	409.0000	407.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00	Put	540	514.0000	520.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.10	Call	540	183.0000	182.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10	Put	180	602.0000	614.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10	Call	180	280.0000	284.0000	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1414.0000	1468.0000	0.0000	0.0000	0	0.00	
				<u>185,074</u>				<u>0.00</u>	<u>0.00</u>	<u>3,168,754.00</u>	<u>1,610,237,856.83</u>
	Total			429,876				7,241.00	55,718,664.50	29,979,846.00	214,673,165,930.33

Grand Total	884,738	12,458.00	118,630,343.20	38,081,900	292,285,545,199.63
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