

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-March-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VAL	
Future	Mar 2012	CAAO	Future	100,000	0.1693	0.2024	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</u>
			<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	100,000.00	13,250,000
Future	Mar 2012	CAXX	Future	12,500	0.0000	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</u>
			<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12,500.00	1,165,000
Future	Apr 2012	CAAY	Future	12,500	0.0480	0.0371	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</u>
			<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12,500.00	1,090,000
Future	Jun 2012	CAAZ	Future	5,670	0.0985	0.0818	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</u>
			<b>Total</b>	<b>5,670</b>					<b>0.00</b>	<b>0.00</b>	5,793.00	541,572
Future	Jun 2012	CABA	Future	8,000	0.1016	0.1040	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</u>
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8,000.00	800,000
Future	Jun 2012	CABB	Future	8,000	0.1055	0.1044	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</u>
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8,000.00	800,000
Future	Jun 2012	CABC	Future	16,000	0.0778	0.0742	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</u>
			<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	16,000.00	1,280,000
Future	Jun 2012	CABD	Future	16,000	0.0389	0.0362	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</u>
			<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	16,000.00	640,000

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VAL
<b>Future</b>											
Jun 2012	ZAAD	Future	22,831	7.9960	7.9895	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,636	8.0257	8.0181	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	100	8.0577	8.0488	0.0000	0.0000	0	0.00		
			<u>25,567</u>					0.00	0.00	1,462,209.00	9,998,903,877
		<b>Total</b>	<b>25,567</b>					<b>0.00</b>	<b>0.00</b>	<b>1,462,409.00</b>	<b>9,998,970,001</b>
<b>Future</b>											
Jun 2012	ZACA	Future	10	7.7926	7.7297	0.0000	0.0000	0	0.00		
			<u>10</u>					0.00	0.00	20,970.00	149,246,313
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>20,970.00</b>	<b>149,246,313</b>
<b>Future</b>											
Jun 2012	ZAEU	Future	45,890	10.3407	10.2497	10.3265	10.3265	804	8,280,106.00		
Sep 2012	ZAEU	Future	1,250	10.4853	10.3927	10.4472	10.4472	250	2,611,800.00		
Dec 2012	ZAEU	Future	8,000	10.6283	10.5344	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9767	10.8815	0.0000	0.0000	0	0.00		
			<u>55,640</u>					1,054.00	10,891,906.00	2,087,021.00	22,956,684,915
<b>Option</b>											
Jun 2012	ZAEU	9.45 Put	15,360	17.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	29.0000	36.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	53.0000	68.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	61.0000	80.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	406.0000	345.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	260.0000	217.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	166.0000	139.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	54.0000	51.0000	0.0000	0.0000	0	0.00		
			<u>54,160</u>					0.00	0.00	459,614.00	137,754,177
		<b>Total</b>	<b>109,800</b>					<b>1,054.00</b>	<b>10,891,906.00</b>	<b>2,546,635.00</b>	<b>23,094,439,093</b>
<b>Future</b>											
Jun 2012	ZAFR	Future	28,369	8.5845	8.5055	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.7111	8.6304	0.0000	0.0000	0	0.00		
			<u>28,419</u>					0.00	0.00	153,286.00	1,275,885,500
		<b>Total</b>	<b>28,419</b>					<b>0.00</b>	<b>0.00</b>	<b>153,286.00</b>	<b>1,275,885,500</b>
<b>Future</b>											
Jun 2012	ZAGB	Future	64,135	12.3274	12.2701	12.2997	12.2710	12,734	156,614,889.00		
Sep 2012	ZAGB	Future	1,413	12.4853	12.4265	0.0000	0.0000	0	0.00		
			<u>65,548</u>					12,734.00	156,614,889.00	1,827,355.00	22,251,774,507
<b>Option</b>											
Jun 2012	ZAGB	11.10 Put	24,000	26.0000	26.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VAL
Jun 2012	ZAGB	12.50 Call	24,000	243.0000	217.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	75.0000	84.0000	0.0000	0.0000	0	0.00		
			<u>54,000</u>					<u>0.00</u>	<u>0.00</u>	<u>232,574.00</u>	<u>97,590,766</u>
		<b>Total</b>	<b>119,548</b>					<b>12,734.00</b>	<b>156,614,889.00</b>	<b>2,059,929.00</b>	<b>22,349,365,274</b>
<b>Future</b>											
Jun 2012	ZAJY	Future	3,351	0.0939	0.0925	0.0000	0.0000	0	0.00		
			<u>3,351</u>					<u>0.00</u>	<u>0.00</u>	<u>120,243.00</u>	<u>1,096,013,899</u>
		<b>Total</b>	<b>3,351</b>					<b>0.00</b>	<b>0.00</b>	<b>120,243.00</b>	<b>1,096,013,899</b>
<b>Future</b>											
Jun 2012	ZAUM	Future	882	7.7806	7.6902	7.7350	7.7350	70	54,275,000.00		
			<u>882</u>					<u>70.00</u>	<u>54,275,000.00</u>	<u>11,955.00</u>	<u>8,850,694,250</u>
		<b>Total</b>	<b>882</b>					<b>70.00</b>	<b>54,275,000.00</b>	<b>12,161.00</b>	<b>8,857,247,116</b>
<b>Future</b>											
Jun 2012	ZAUS	Future	210,556	7.7806	7.6902	7.7915	7.7007	10,190	78,824,525.70		
Sep 2012	ZAUS	Future	11,475	7.8852	7.7934	7.8880	7.8000	601	4,697,494.00		
Dec 2012	ZAUS	Future	12,366	7.9885	7.8955	7.9030	7.9018	185	1,461,881.00		
Mar 2013	ZAUS	Future	8,562	8.1022	8.0078	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.2886	8.1927	0.0000	0.0000	0	0.00		
			<u>243,618</u>					<u>10,976.00</u>	<u>84,983,900.70</u>	<u>26,822,068.00</u>	<u>213,147,911,974</u>
<b>Option</b>											
Jun 2012	ZAUS	6.75 Call	4,850	1038.0000	949.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	14.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	18.0000	26.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	97.0000	132.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	289.0000	243.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	158.0000	203.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	182.0000	230.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	208.0000	261.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	370.0000	439.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	127.0000	109.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	446.0000	519.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	107.0000	93.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	786.0000	869.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1016.0000	1102.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	41.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	803.0000	729.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	68.0000	86.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	685.0000	616.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	248.0000	297.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.90 Put	360	361.0000	420.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	494.0000	560.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	206.0000	188.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	170.0000	157.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	885.0000	964.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1057.0000	1138.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	111.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	102.0000	95.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	442.0000	409.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	454.0000	514.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	195.0000	183.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	548.0000	602.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	300.0000	280.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1466.0000	1414.0000	0.0000	0.0000	0	0.00		
			<u>185,074</u>					0.00	0.00	3,168,754.00	1,610,237,856
		<b>Total</b>	<b>428,692</b>					<b>10,976.00</b>	<b>84,983,900.70</b>	29,990,822.00	214,758,149,831

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<b>Grand Total</b>	<b>894,939</b>							<b>24,834.00</b>	<b>306,765,695.70</b>	<b>38,106,734</b>	<b>292,592,310,895</b>
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