

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-March-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Future	Apr 2012	CAAY	Future	12,500	0.0433	0.0589	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	0.0919	0.1120	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	0.1724	0.1485	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	0.0310	0.0554	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	0.1150	0.0867	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	0.0167	0.0224	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	Jun 2012	ZAAD	Future	22,825	7.9732	8.0270	7.9966	7.9966	6	47,979.60		
	Sep 2012	ZAAD	Future	2,636	8.0047	8.0584	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.0389	8.0925	0.0000	0.0000	0	0.00		
				<u>25,561</u>					<u>6.00</u>	<u>47,979.60</u>	<u>1,462,215.00</u>	<u>9,998,951,857.10</u>
			Total	25,561					6.00	47,979.60	1,462,415.00	9,999,017,981.10
Future	Jun 2012	ZACA	Future	10	7.7537	7.8387	0.0000	0.0000	0	0.00		
				<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>20,970.00</u>	<u>149,246,313.50</u>
			Total	10					0.00	0.00	20,970.00	149,246,313.50

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Future											
Jun 2012	ZAEU	Future	46,075	10.3391	10.4149	10.3651	10.3651	379	3,940,348.50		
Sep 2012	ZAEU	Future	1,250	10.4839	10.5597	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	8,000	10.6253	10.7034	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9747	11.0557	0.0000	0.0000	0	0.00		
			<u>55,825</u>					<u>379.00</u>	<u>3,940,348.50</u>	<u>2,088,606.00</u>	<u>22,973,175,701.90</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	17.0000	13.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	29.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	53.0000	39.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	61.0000	46.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	406.0000	454.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	262.0000	297.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	169.0000	190.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	53.0000	45.0000	0.0000	0.0000	0	0.00		
			<u>54,160</u>					<u>0.00</u>	<u>0.00</u>	<u>459,614.00</u>	<u>137,754,177.80</u>
		Total	109,985					379.00	3,940,348.50	2,548,220.00	23,110,929,879.70
Future											
Jun 2012	ZAFR	Future	31,419	8.5972	8.6539	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.7239	8.7807	0.0000	0.0000	0	0.00		
			<u>31,469</u>					<u>0.00</u>	<u>0.00</u>	<u>156,336.00</u>	<u>1,302,065,785.20</u>
		Total	31,469					0.00	0.00	156,336.00	1,302,065,785.20
Future											
Jun 2012	ZAGB	Future	61,858	12.3928	12.4641	12.4180	12.4180	1,061	13,222,745.90		
Sep 2012	ZAGB	Future	1,413	12.5510	12.6229	0.0000	0.0000	0	0.00		
			<u>63,271</u>					<u>1,061.00</u>	<u>13,222,745.90</u>	<u>1,831,756.00</u>	<u>22,306,359,263.60</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	23.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	269.0000	295.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	68.0000	58.0000	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>97,590,766.90</u>
		Total	117,271					1,061.00	13,222,745.90	2,064,330.00	22,403,950,030.50
Future											
Jun 2012	ZAJY	Future	3,351	0.0944	0.0954	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>1,096,013,899.40</u>
		Total	3,351					0.00	0.00	120,243.00	1,096,013,899.40
Future											
Jun 2012	ZAUM	Future	882	7.7617	7.8436	0.0000	0.0000	0	0.00		
			<u>882</u>					<u>0.00</u>	<u>0.00</u>	<u>11,955.00</u>	<u>8,850,694,250.00</u>

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Total			882					0.00	0.00	12,161.00	8,857,247,116.00
Future											
Jun 2012	ZAUS	Future	198,729	7.7617	7.8436	7.7875	7.7497	50,780	393,585,256.70		
Sep 2012	ZAUS	Future	11,500	7.8655	7.9483	7.8641	7.8641	25	196,602.50		
Dec 2012	ZAUS	Future	12,186	7.9671	8.0517	7.9672	7.9672	25	199,180.00		
Mar 2013	ZAUS	Future	8,562	8.0786	8.1659	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.2658	8.3531	0.0000	0.0000	0	0.00		
			<u>231,636</u>					<u>50,830.00</u>	<u>393,981,039.20</u>	<u>26,900,695.00</u>	<u>213,758,765,941.90</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1018.0000	1099.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	14.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	17.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	102.0000	78.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	276.0000	325.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	164.0000	131.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	189.0000	153.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	215.0000	176.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	382.0000	326.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	121.0000	143.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	459.0000	399.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	102.0000	120.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	802.0000	730.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1032.0000	958.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	39.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	785.0000	857.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	70.0000	59.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	667.0000	735.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	259.0000	221.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	373.0000	327.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	508.0000	454.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	201.0000	222.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	166.0000	184.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	901.0000	836.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1073.0000	1005.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	107.0000	119.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	99.0000	110.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	437.0000	474.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	470.0000	422.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	193.0000	208.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	562.0000	513.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	296.0000	315.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1463.0000	1514.0000	0.0000	0.0000	0	0.00		

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		185,074					0.00	0.00	3,168,754.00	1,610,237,856.83
	Total	416,710					50,830.00	393,981,039.20	30,069,449.00	215,369,003,798.73

Grand Total	771,409						52,276.00	411,192,113.20	38,194,403	293,300,468,670.23
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