

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.2050	0.1641	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>
			<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	100 000.00	13 250 000.00
Future	Mar 2012	CAAX	Future	12,500	0.0025	0.0049	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>
			<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12 500.00	1 165 000.00
Future	Apr 2012	CAAY	Future	12,500	0.0368	0.0577	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>
			<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12 500.00	1 090 000.00
Future	Jun 2012	CAAZ	Future	5,670	0.0800	0.1047	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>
			<b>Total</b>	<b>5,670</b>					<b>0.00</b>	<b>0.00</b>	5 793.00	541 572.60
Future	Jun 2012	CABA	Future	8,000	0.1012	0.0981	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>
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8 000.00	800 000.00
Future	Jun 2012	CABB	Future	8,000	0.1051	0.1052	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>
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8 000.00	800 000.00
Future	Jun 2012	CABC	Future	16,000	0.0789	0.0845	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>
			<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	16 000.00	1 280 000.00
Future	Jun 2012	CABD	Future	16,000	0.0395	0.0434	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>
			<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	16 000.00	640 000.00

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAAD	Future	22,831	8.0133	8.0597	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,636	8.0413	8.0877	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	100	8.0710	8.1182	0.0000	0.0000	0	0.00		
			<u>25,567</u>					0.00	0.00	1 462 209.00	9 998 903 877.50
		<b>Total</b>	<b>25,567</b>					<b>0.00</b>	<b>0.00</b>	1 462 409.00	9 998 970 001.50
<b>Future</b>											
Jun 2012	ZACA	Future	10	7.7370	7.7726	0.0000	0.0000	0	0.00		
			<u>10</u>					0.00	0.00	20 970.00	149 246 313.50
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	20 970.00	149 246 313.50
<b>Future</b>											
Jun 2012	ZAEU	Future	45,080	10.2400	10.3512	10.3200	10.2500	1,581	16,249,306.50		
Sep 2012	ZAEU	Future	1,250	10.3826	10.4951	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	8,000	10.5239	10.6374	10.5590	10.5580	300	3,167,500.00		
Dec 2013	ZAEU	Future	500	10.8684	10.9884	0.0000	0.0000	0	0.00		
			<u>54,830</u>					1,881.00	19,416,806.50	2 084 957.00	22 935 387 299.20
<b>Option</b>											
Jun 2012	ZAEU	9.45 Put	15,360	24.0000	20.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	40.0000	32.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	75.0000	58.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	88.0000	66.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	347.0000	423.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	222.0000	277.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	144.0000	181.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	68.0000	56.0000	0.0000	0.0000	0	0.00		
			<u>54,160</u>					0.00	0.00	459 614.00	137 754 177.80
		<b>Total</b>	<b>108,990</b>					<b>1,881.00</b>	<b>19,416,806.50</b>	2 544 571.00	23 073 141 477.00
<b>Future</b>											
Jun 2012	ZAFR	Future	27,619	8.5044	8.5919	0.0000	0.0000	2,512	21,045,203.70		
Sep 2012	ZAFR	Future	50	8.6290	8.7180	0.0000	0.0000	0	0.00		
			<u>27,669</u>					2,512.00	21,045,203.70	152 536.00	1 269 516 875.20
		<b>Total</b>	<b>27,669</b>					<b>2,512.00</b>	<b>21,045,203.70</b>	152 536.00	1 269 516 875.20
<b>Future</b>											
Jun 2012	ZAGB	Future	55,609	12.2311	12.3702	12.2600	12.2600	1,380	16,556,625.00		
Sep 2012	ZAGB	Future	1,420	12.3856	12.5261	0.0000	0.0000	0	0.00		
			<u>57,029</u>					1,380.00	16,556,625.00	1 811 169.00	22 052 863 025.00
<b>Option</b>											
Jun 2012	ZAGB	11.10 Put	24,000	30.0000	27.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	213.0000	270.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	92.0000	77.0000	0.0000	0.0000	0	0.00		

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			54,000					0.00	0.00	232 574.00	97 590 766.90
		<b>Total</b>	<b>111,029</b>					<b>1,380.00</b>	<b>16,556,625.00</b>	2 043 743.00	22 150 453 791.90
<b>Future</b>											
	Jun 2012 ZAJY	Future	3,351	0.0928	0.0949	0.0000	0.0000	0	0.00		
			3,351					0.00	0.00	120 243.00	1 096 013 899.40
		<b>Total</b>	<b>3,351</b>					<b>0.00</b>	<b>0.00</b>	120 243.00	1 096 013 899.40
<b>Future</b>											
	Jun 2012 ZAUM	Future	947	7.6831	7.7940	7.7195	7.7195	5	3,859,750.00		
			947					5.00	3,859,750.00	11 880.00	8 792 578 500.00
		<b>Total</b>	<b>947</b>					<b>5.00</b>	<b>3,859,750.00</b>	12 086.00	8 799 131 366.00
<b>Future</b>											
	Jun 2012 ZAUS	Future	213,075	7.6831	7.7940	7.8000	7.6725	17,935	138,777,260.50		
	Sep 2012 ZAUS	Future	10,975	7.7857	7.8977	7.8940	7.8170	1,890	14,912,940.00		
	Dec 2012 ZAUS	Future	12,531	7.8867	8.0000	0.0000	0.0000	0	0.00		
	Mar 2013 ZAUS	Future	8,562	7.9981	8.1129	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	Future	659	8.1809	8.2963	0.0000	0.0000	0	0.00		
			245,802					19,825.00	153,690,200.50	26 803 851.00	213 007 209 409.00
<b>Option</b>											
	Jun 2012 ZAUS	6.75 Call	4,850	943.0000	1053.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.00 Put	2,000	23.0000	18.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.05 Put	20,100	28.0000	22.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.50 Put	14,000	138.0000	104.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.65 Call	6,700	244.0000	308.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.65 Put	100	211.0000	164.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.70 Put	10,000	238.0000	188.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.75 Put	5,000	270.0000	214.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.00 Put	2,000	448.0000	373.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.10 Call	20,100	111.0000	142.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.10 Put	132	528.0000	448.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.20 Call	10,000	95.0000	120.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.50 Put	100	878.0000	783.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.75 Put	132	1110.0000	1010.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.85 Call	5,000	38.0000	48.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.15 Call	16,000	726.0000	822.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.15 Put	9,200	90.0000	74.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.30 Call	37,000	614.0000	704.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.70 Put	2,500	304.0000	255.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.90 Put	360	427.0000	367.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	8.10 Put	2,000	568.0000	498.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	8.40 Call	2,500	189.0000	220.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.60	Call	2,000	158.0000	183.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	8.60	Put	4,000	972.0000	885.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	8.80	Put	1,500	1147.0000	1055.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.10	Call	360	104.0000	120.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.20	Call	5,500	97.0000	111.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00	Call	300	407.0000	457.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00	Put	540	520.0000	457.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	9.10	Call	540	182.0000	202.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10	Put	180	614.0000	553.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10	Call	180	284.0000	310.0000	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1468.0000	1531.0000	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>
	<b>Total</b>			<b>430,876</b>				<b>19,825.00</b>	<b>153,690,200.50</b>	<b>29 972 605.00</b>	<b>214 617 447 265.83</b>

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<b>Grand Total</b>	<b>887,109</b>		<b>25,603.00</b>	<b>214 568 585.70</b>	<b>38,069,442</b>	<b>292,166,914,856.43</b>
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