

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.1454	0.1693	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	0.0000	0.0000	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	0.0589	0.0480	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	0.1120	0.0985	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	0.1485	0.1016	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	0.0554	0.1055	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	0.0867	0.0778	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	0.0224	0.0389	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAAD	Future	22,831	8.0270	7.9960	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,636	8.0584	8.0257	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	100	8.0925	8.0577	0.0000	0.0000	0	0.00		
			<u>25,567</u>					<i>0.00</i>	<i>0.00</i>	<i>1,462,209.00</i>	<i>9,998,903,877.50</i>
	Total		25,567					0.00	0.00	1,462,409.00	9,998,970,001.50
Future											
Jun 2012	ZACA	Future	10	7.8387	7.7926	0.0000	0.0000	0	0.00		
			<u>10</u>					<i>0.00</i>	<i>0.00</i>	<i>20,970.00</i>	<i>149,246,313.50</i>
	Total		10					0.00	0.00	20,970.00	149,246,313.50
Future											
Jun 2012	ZAEU	Future	46,090	10.4149	10.3407	10.3697	10.3697	1,206	12,550,438.20		
Sep 2012	ZAEU	Future	1,250	10.5597	10.4853	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	8,000	10.7034	10.6283	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.0557	10.9767	0.0000	0.0000	0	0.00		
			<u>55,840</u>					<i>1,206.00</i>	<i>12,550,438.20</i>	<i>2,088,227.00</i>	<i>22,969,235,353.40</i>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	13.0000	17.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	21.0000	29.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	39.0000	53.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	46.0000	61.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	454.0000	406.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	297.0000	260.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	190.0000	166.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	45.0000	54.0000	0.0000	0.0000	0	0.00		
			<u>54,160</u>					<i>0.00</i>	<i>0.00</i>	<i>459,614.00</i>	<i>137,754,177.80</i>
	Total		110,000					1,206.00	12,550,438.20	2,547,841.00	23,106,989,531.20
Future											
Jun 2012	ZAFR	Future	31,419	8.6539	8.5845	0.0000	0.0000	3,050	26,180,285.00		
Sep 2012	ZAFR	Future	50	8.7807	8.7111	0.0000	0.0000	0	0.00		
			<u>31,469</u>					<i>3,050.00</i>	<i>26,180,285.00</i>	<i>156,336.00</i>	<i>1,302,065,785.20</i>
	Total		31,469					3,050.00	26,180,285.00	156,336.00	1,302,065,785.20
Future											
Jun 2012	ZAGB	Future	60,805	12.4641	12.3274	12.3806	12.3540	3,340	41,362,010.00		
Sep 2012	ZAGB	Future	1,413	12.6229	12.4853	0.0000	0.0000	0	0.00		
			<u>62,218</u>					<i>3,340.00</i>	<i>41,362,010.00</i>	<i>1,830,695.00</i>	<i>22,293,136,517.70</i>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	21.0000	26.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	295.0000	243.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	58.0000	75.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			54,000					0.00	0.00	232,574.00	97,590,766.90
		Total	116,218					3,340.00	41,362,010.00	2,063,269.00	22,390,727,284.60
Future											
	Jun 2012 ZAJY	Future	3,351	0.0954	0.0939	0.0000	0.0000	0	0.00		
			3,351					0.00	0.00	120,243.00	1,096,013,899.40
		Total	3,351					0.00	0.00	120,243.00	1,096,013,899.40
Future											
	Jun 2012 ZAUM	Future	882	7.8436	7.7806	0.0000	0.0000	0	0.00		
			882					0.00	0.00	11,955.00	8,850,694,250.00
		Total	882					0.00	0.00	12,161.00	8,857,247,116.00
Future											
	Jun 2012 ZAUS	Future	220,580	7.8436	7.7806	7.8624	7.7455	27,575	215,094,159.60		
	Sep 2012 ZAUS	Future	11,475	7.9483	7.8852	7.9400	7.8850	22	174,336.40		
	Dec 2012 ZAUS	Future	12,186	8.0517	7.9885	8.0248	8.0205	200	1,604,432.50		
	Mar 2013 ZAUS	Future	8,562	8.1659	8.1022	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	Future	659	8.3531	8.2886	0.0000	0.0000	0	0.00		
			253,462					27,797.00	216,872,928.50	26,849,865.00	213,364,784,902.70
Option											
	Jun 2012 ZAUS	6.75 Call	4,850	1099.0000	1038.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.00 Put	2,000	12.0000	14.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.05 Put	20,100	14.0000	18.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.50 Put	14,000	78.0000	97.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.65 Call	6,700	325.0000	289.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.65 Put	100	131.0000	158.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.70 Put	10,000	153.0000	182.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	7.75 Put	5,000	176.0000	208.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.00 Put	2,000	326.0000	370.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.10 Call	20,100	143.0000	127.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.10 Put	132	399.0000	446.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.20 Call	10,000	120.0000	107.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.50 Put	100	730.0000	786.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.75 Put	132	958.0000	1016.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAUS	8.85 Call	5,000	45.0000	41.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.15 Call	16,000	857.0000	803.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.15 Put	9,200	59.0000	68.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.30 Call	37,000	735.0000	685.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.70 Put	2,500	221.0000	248.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	7.90 Put	360	327.0000	361.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	8.10 Put	2,000	454.0000	494.0000	0.0000	0.0000	0	0.00		
	Sep 2012 ZAUS	8.40 Call	2,500	222.0000	206.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAUS	8.60 Call	2,000	184.0000	170.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	836.0000	885.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1005.0000	1057.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	119.0000	111.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	110.0000	102.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	474.0000	442.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	422.0000	454.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	208.0000	195.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	513.0000	548.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	315.0000	300.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1514.0000	1466.0000	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		438,536					27,797.00	216,872,928.50	30,018,619.00	214,975,022,759.53

Grand Total	904,703			35,393.00	296,965,661.70	38,142,127	292,889,276,557.03
--------------------	----------------	--	--	------------------	-----------------------	-------------------	---------------------------
