

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-April-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	0.0356	0.0433	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	0.0832	0.0919	0.0000	0.0000	60	5,514.00		
				<u>5,670</u>					<u>60.00</u>	<u>5,514.00</u>	<u>5,853.00</u>	<u>547,086.60</u>
			Total	5,670					60.00	5,514.00	5,853.00	547,086.60
Future	Jun 2012	CABA	Future	8,000	0.1731	0.1724	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	0.0317	0.0310	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	0.1040	0.1150	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	0.0148	0.0167	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	7.9831	7.9732	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,636	8.0148	8.0047	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.0478	8.0389	0.0000	0.0000	0	0.00		
				<u>25,561</u>					<u>0.00</u>	<u>0.00</u>	<u>1,462,215.00</u>	<u>9,998,951,857.10</u>
			Total	25,561					0.00	0.00	1,462,415.00	9,999,017,981.10
Future	Jun 2012	ZACA	Future	10	7.7732	7.7537	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	46,069	10.2884	10.3391	10.2980	10.2980	4,372	45,202,298.60		
Sep 2012	ZAEU	Future	4,110	10.4330	10.4839	0.0000	0.0000	2,860	29,841,240.00		
Dec 2012	ZAEU	Future	8,000	10.5746	10.6253	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9231	10.9747	0.0000	0.0000	0	0.00		
			<u>58,679</u>					<u>7,232.00</u>	<u>75,043,538.60</u>	<u>2,095,838.00</u>	<u>23,048,219,240.50</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	20.0000	17.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	32.0000	29.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	59.0000	53.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	68.0000	61.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	367.0000	406.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	231.0000	262.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	146.0000	169.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	57.0000	53.0000	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	112,839					7,232.00	75,043,538.60	2,555,452.00	23,185,973,418.30
Future											
Jun 2012	ZAFR	Future	32,054	8.5521	8.5972	0.0000	0.0000	635	5,285,422.50		
Sep 2012	ZAFR	Future	50	8.6784	8.7239	0.0000	0.0000	0	0.00		
			<u>32,104</u>					<u>635.00</u>	<u>5,285,422.50</u>	<u>156,971.00</u>	<u>1,307,351,207.70</u>
		Total	32,104					635.00	5,285,422.50	156,971.00	1,307,351,207.70
Future											
Jun 2012	ZAGB	Future	62,213	12.3803	12.3928	12.4017	12.4014	765	9,331,065.00		
Sep 2012	ZAGB	Future	1,413	12.5389	12.5510	0.0000	0.0000	0	0.00		
			<u>63,626</u>					<u>765.00</u>	<u>9,331,065.00</u>	<u>1,832,521.00</u>	<u>22,315,690,328.60</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	21.0000	23.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	257.0000	269.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	64.0000	68.0000	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	117,626					765.00	9,331,065.00	2,065,095.00	22,413,281,095.50
Future											
Jun 2012	ZAJY	Future	3,351	0.0942	0.0944	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	830	7.7335	7.7617	7.7450	7.7450	106	82,156,250.00		
			<u>830</u>					<u>106.00</u>	<u>82,156,250.00</u>	<u>12,061.00</u>	<u>8,932,850,500.00</u>

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Total			830					106.00	82,156,250.00	12,267.00	8,939,403,366.00
Future											
Jun 2012	ZAUS	Future	192,844	7.7335	7.7617	7.7600	7.7000	20,438	158,063,022.50		
Sep 2012	ZAUS	Future	11,400	7.8372	7.8655	7.8345	7.8330	385	3,020,711.50		
Dec 2012	ZAUS	Future	18,686	7.9386	7.9671	7.9401	7.9401	6,525	51,902,752.50		
Mar 2013	ZAUS	Future	8,562	8.0506	8.0786	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.2373	8.2658	0.0000	0.0000	0	0.00		
			<u>232,151</u>					<u>27,348.00</u>	<u>212,986,486.50</u>	<u>26,928,043.00</u>	<u>213,971,752,428.40</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	990.0000	1018.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	15.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	18.0000	17.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	108.0000	102.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	257.0000	276.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	174.0000	164.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	200.0000	189.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	227.0000	215.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	400.0000	382.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	111.0000	121.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	478.0000	459.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	93.0000	102.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	825.0000	802.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1057.0000	1032.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	35.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	760.0000	785.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	73.0000	70.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	645.0000	667.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	270.0000	259.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	389.0000	373.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	525.0000	508.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	193.0000	201.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	160.0000	166.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	923.0000	901.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1096.0000	1073.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	103.0000	107.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	96.0000	99.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	426.0000	437.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	487.0000	470.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	189.0000	193.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	578.0000	562.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	290.0000	296.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1447.0000	1463.0000	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	417,225					27,348.00	212,986,486.50	30,096,797.00	215,581,990,285.23

Grand Total	775,716						36,146.00	384,808,276.60	38,230,549	293,685,276,946.83
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