

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-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	0.0386	0.0356	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	0.0896	0.0832	0.0000	0.0000	0	0.00		
				<u>5,670</u>					<u>0.00</u>	<u>0.00</u>	<u>5,853.00</u>	<u>547,086.60</u>
			Total	5,670					0.00	0.00	5,853.00	547,086.60
Future	Jun 2012	CABA	Future	8,000	0.1799	0.1731	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	0.0301	0.0317	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	0.1089	0.1040	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	0.0147	0.0148	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	7.9954	7.9831	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,636	8.0269	8.0148	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.0613	8.0478	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	7.8306	7.7732	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	47,074	10.3606	10.2884	10.3570	10.2965	1,886	19,506,404.50		
Sep 2012	ZAEU	Future	4,310	10.5053	10.4330	10.4990	10.4975	562	5,873,138.00		
Dec 2012	ZAEU	Future	8,000	10.6483	10.5746	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9937	10.9231	0.0000	0.0000	0	0.00		
			<u>59,884</u>					<u>2,448.00</u>	<u>25,379,542.50</u>	<u>2,098,286.00</u>	<u>23,073,598,783.00</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	14.0000	20.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	23.0000	32.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	43.0000	59.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	50.0000	68.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	410.0000	367.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	257.0000	231.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	159.0000	146.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	37.0000	57.0000	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	114,044					2,448.00	25,379,542.50	2,557,900.00	23,211,352,960.80
Future											
Jun 2012	ZAFR	Future	32,519	8.6113	8.5521	0.0000	0.0000	465	4,036,804.50		
Sep 2012	ZAFR	Future	50	8.7381	8.6784	0.0000	0.0000	0	0.00		
			<u>32,569</u>					<u>465.00</u>	<u>4,036,804.50</u>	<u>157,436.00</u>	<u>1,311,388,012.20</u>
		Total	32,569					465.00	4,036,804.50	157,436.00	1,311,388,012.20
Future											
Jun 2012	ZAGB	Future	64,057	12.3907	12.3803	12.4202	12.4202	9,230	114,033,429.60		
Sep 2012	ZAGB	Future	1,413	12.5484	12.5389	0.0000	0.0000	0	0.00		
			<u>65,470</u>					<u>9,230.00</u>	<u>114,033,429.60</u>	<u>1,841,751.00</u>	<u>22,429,723,758.20</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	21.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	253.0000	257.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	66.0000	64.0000	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	119,470					9,230.00	114,033,429.60	2,074,325.00	22,527,314,525.10
Future											
Jun 2012	ZAJY	Future	3,351	0.0944	0.0942	0.0950	0.0950	8	76,000.00		
			<u>3,351</u>					<u>8.00</u>	<u>76,000.00</u>	<u>120,251.00</u>	<u>1,096,089,899.40</u>
		Total	3,351					8.00	76,000.00	120,251.00	1,096,089,899.40
Future											
Jun 2012	ZAUM	Future	830	7.7626	7.7335	0.0000	0.0000	0	0.00		
			<u>830</u>					<u>0.00</u>	<u>0.00</u>	<u>12,061.00</u>	<u>8,932,850,500.00</u>

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Total			830					0.00	0.00	12,267.00	8,939,403,366.00
Future											
Jun 2012	ZAUS	Future	190,437	7.7626	7.7335	7.7825	7.7224	6,404	49,685,652.90		
Sep 2012	ZAUS	Future	10,923	7.8661	7.8372	7.8700	7.8240	523	4,109,890.00		
Dec 2012	ZAUS	Future	18,686	7.9679	7.9386	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	8,562	8.0754	8.0506	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.2646	8.2373	0.0000	0.0000	0	0.00		
			<u>229,267</u>					<u>6,927.00</u>	<u>53,795,542.90</u>	<u>26,934,970.00</u>	<u>214,025,547,971.30</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1018.0000	990.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	12.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	15.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	93.0000	108.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	265.0000	257.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	152.0000	174.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	176.0000	200.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	202.0000	227.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	370.0000	400.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	110.0000	111.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	447.0000	478.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	92.0000	93.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	793.0000	825.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	1026.0000	1057.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	34.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	782.0000	760.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	66.0000	73.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	663.0000	645.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	247.0000	270.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	361.0000	389.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	495.0000	525.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	191.0000	193.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	157.0000	160.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	891.0000	923.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1064.0000	1096.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	101.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	93.0000	96.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	427.0000	426.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	459.0000	487.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	186.0000	189.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	552.0000	578.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	283.0000	290.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1459.0000	1447.0000	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	414,341					6,927.00	53,795,542.90	30,103,724.00	215,635,785,828.13

Grand Total	776,346						19,078.00	197,321,319.50	38,249,627	293,882,598,266.33
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