

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	0.0657	0.0386	0.0000	0.0000	0	0.00		
				12,500					0.00	0.00	12,500.00	1,090,000.00
			Total	12,500					0.00	0.00	12,500.00	1,090,000.00
Future	Jun 2012	CAAZ	Future	5,670	0.1222	0.0896	0.0000	0.0000	0	0.00		
				5,670					0.00	0.00	5,853.00	547,086.60
			Total	5,670					0.00	0.00	5,853.00	547,086.60
Future	Jun 2012	CABA	Future	8,000	0.1989	0.1799	0.0000	0.0000	0	0.00		
				8,000					0.00	0.00	8,000.00	800,000.00
			Total	8,000					0.00	0.00	8,000.00	800,000.00
Future	Jun 2012	CABB	Future	8,000	0.0200	0.0301	0.0000	0.0000	0	0.00		
				8,000					0.00	0.00	8,000.00	800,000.00
			Total	8,000					0.00	0.00	8,000.00	800,000.00
Future	Jun 2012	CABC	Future	16,000	0.1228	0.1089	0.0000	0.0000	0	0.00		
				16,000					0.00	0.00	16,000.00	1,280,000.00
			Total	16,000					0.00	0.00	16,000.00	1,280,000.00
Future	Jun 2012	CABD	Future	16,000	0.0110	0.0147	0.0000	0.0000	0	0.00		
				16,000					0.00	0.00	16,000.00	640,000.00
			Total	16,000					0.00	0.00	16,000.00	640,000.00
Future	Jun 2012	ZAAD	Future	22,825	8.0375	7.9954	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,636	8.0702	8.0269	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.1073	8.0613	0.0000	0.0000	0	0.00		
				25,561					0.00	0.00	1,462,215.00	9,998,951,857.10
			Total	25,561					0.00	0.00	1,462,415.00	9,999,017,981.10
Future	Jun 2012	ZACA	Future	10	7.9123	7.8306	0.0000	0.0000	0	0.00		
				10					0.00	0.00	20,970.00	149,246,313.50
			Total	10					0.00	0.00	20,970.00	149,246,313.50

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Future											
Jun 2012	ZAEU	Future	45,074	10.3673	10.3606	10.3825	10.3825	2,000	20,700,700.00		
Sep 2012	ZAEU	Future	4,310	10.5124	10.5053	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	8,000	10.6571	10.6483	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.0209	10.9937	0.0000	0.0000	0	0.00		
			<u>57,884</u>					<u>2,000.00</u>	<u>20,700,700.00</u>	<u>2,100,286.00</u>	<u>23,094,299,483.00</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	11.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	18.0000	23.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	33.0000	43.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	39.0000	50.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	401.0000	410.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	248.0000	257.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	152.0000	159.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	36.0000	37.0000	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		112,044					2,000.00	20,700,700.00	2,559,900.00	23,232,053,660.80
Future											
Jun 2012	ZAFR	Future	32,519	8.6186	8.6113	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.7455	8.7381	0.0000	0.0000	0	0.00		
			<u>32,569</u>					<u>0.00</u>	<u>0.00</u>	<u>157,436.00</u>	<u>1,311,388,012.20</u>
	Total		32,569					0.00	0.00	157,436.00	1,311,388,012.20
Future											
Jun 2012	ZAGB	Future	62,339	12.5334	12.3907	12.5243	12.4876	1,818	22,723,443.70		
Sep 2012	ZAGB	Future	2,363	12.6927	12.5484	12.6950	12.6700	960	12,186,950.00		
			<u>64,702</u>					<u>2,778.00</u>	<u>34,910,393.70</u>	<u>1,844,529.00</u>	<u>22,464,634,151.90</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	16.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	312.0000	253.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	52.0000	66.0000	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		118,702					2,778.00	34,910,393.70	2,077,103.00	22,562,224,918.80
Future											
Jun 2012	ZAJY	Future	3,839	0.0959	0.0944	0.0960	0.0955	537	5,159,600.00		
			<u>3,839</u>					<u>537.00</u>	<u>5,159,600.00</u>	<u>120,788.00</u>	<u>1,101,249,499.40</u>
	Total		3,839					537.00	5,159,600.00	120,788.00	1,101,249,499.40
Future											
Jun 2012	ZAUM	Future	830	7.9001	7.7626	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	193,409	7.9001	7.7626	7.9180	7.8080	16,269	128,022,076.40		
Sep 2012	ZAUS	Future	10,823	8.0054	7.8661	8.0091	7.9450	1,284	10,231,032.00		
Dec 2012	ZAUS	Future	21,886	8.1097	7.9679	8.1283	8.0677	3,243	26,249,272.40		
Mar 2013	ZAUS	Future	8,593	8.2240	8.0754	8.1737	8.1737	62	506,149.40		
Dec 2013	ZAUS	Future	659	8.4153	8.2646	0.0000	0.0000	0	0.00		
			235,370					20,858.00	165,008,530.20	26,955,828.00	214,190,556,501.50
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1154.0000	1018.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	8.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	10.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	56.0000	93.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	351.0000	265.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	101.0000	152.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	120.0000	176.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	141.0000	202.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	278.0000	370.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	148.0000	110.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	348.0000	447.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	123.0000	92.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	674.0000	793.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	900.0000	1026.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	44.0000	34.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	904.0000	782.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	49.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	777.0000	663.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	190.0000	247.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	289.0000	361.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	411.0000	495.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	230.0000	191.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	189.0000	157.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	784.0000	891.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	952.0000	1064.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	120.0000	101.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	111.0000	93.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	494.0000	427.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	384.0000	459.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	215.0000	186.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	474.0000	552.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	323.0000	283.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1550.0000	1459.0000	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	420,444					20,858.00	165,008,530.20	30,124,582.00	215,800,794,358.33

Grand Total	780,169						26,173.00	225,779,223.90	38,275,800	294,108,377,490.23
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