

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	0.0623	0.0657	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	0.1215	0.1222	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	0.2048	0.1989	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	0.0208	0.0200	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	0.1195	0.1228	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	0.0104	0.0110	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	8.0775	8.0375	8.0600	8.0600	15	120,900.00		
	Sep 2012	ZAAD	Future	2,636	8.1097	8.0702	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.1463	8.1073	0.0000	0.0000	0	0.00		
				25,561					15.00	120,900.00	1,462,230.00	9,999,072,757.10
			Total	25,561					15.00	120,900.00	1,462,430.00	9,999,138,881.10
Future	Jun 2012	ZACA	Future	10	7.9516	7.9123	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	10.3219	10.3673	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	5,355	10.4675	10.5124	10.4960	10.4960	1,235	12,952,110.00		
Dec 2012	ZAEU	Future	8,000	10.6124	10.6571	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	10.9839	11.0209	0.0000	0.0000	0	0.00		
			<u>58,929</u>					<u>1,235.00</u>	<u>12,952,110.00</u>	<u>2,101,521.00</u>	<u>23,107,251,593.00</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	13.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	21.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	38.0000	33.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	45.0000	39.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	367.0000	401.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	222.0000	248.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	133.0000	152.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	40.0000	36.0000	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	113,089					1,235.00	12,952,110.00	2,561,135.00	23,245,005,770.80
Future											
Jun 2012	ZAFR	Future	32,519	8.5900	8.6186	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.7199	8.7455	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	61,932	12.4948	12.5334	12.5550	12.4895	452	5,766,768.00		
Sep 2012	ZAGB	Future	2,348	12.6535	12.6927	12.6410	12.6410	15	189,615.00		
			<u>64,280</u>					<u>467.00</u>	<u>5,956,383.00</u>	<u>1,844,996.00</u>	<u>22,470,590,534.90</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	16.0000	16.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	290.0000	312.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	56.0000	52.0000	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	118,280					467.00	5,956,383.00	2,077,570.00	22,568,181,301.80
Future											
Jun 2012	ZAJY	Future	3,839	0.0959	0.0959	0.0000	0.0000	0	0.00		
			<u>3,839</u>					<u>0.00</u>	<u>0.00</u>	<u>120,788.00</u>	<u>1,101,249,499.40</u>
		Total	3,839					0.00	0.00	120,788.00	1,101,249,499.40
Future											
Jun 2012	ZAUM	Future	830	7.8966	7.9001	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>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Total			830					0.00	0.00	12,267.00	8,939,403,366.00
Future											
Jun 2012	ZAUS	Future	195,584	7.8966	7.9001	7.9400	7.8600	12,325	97,596,651.20		
Sep 2012	ZAUS	Future	10,723	8.0015	8.0054	8.0334	7.9750	380	3,043,138.00		
Dec 2012	ZAUS	Future	21,886	8.1053	8.1097	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	8,593	8.2197	8.2240	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.4121	8.4153	0.0000	0.0000	0	0.00		
			<u>237,445</u>					<u>12,705.00</u>	<u>100,639,789.20</u>	<u>26,968,533.00</u>	<u>214,291,196,290.70</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1150.0000	1154.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	8.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	9.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	14,000	55.0000	56.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	347.0000	351.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	100.0000	101.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	119.0000	120.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	140.0000	141.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	278.0000	278.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	145.0000	148.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	348.0000	348.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	121.0000	123.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	675.0000	674.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	902.0000	900.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	42.0000	44.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	900.0000	904.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	49.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	773.0000	777.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	190.0000	190.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	290.0000	289.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	412.0000	411.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	228.0000	230.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	187.0000	189.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	786.0000	784.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	954.0000	952.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	119.0000	120.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	109.0000	111.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	491.0000	494.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	386.0000	384.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	212.0000	215.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	475.0000	474.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	321.0000	323.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1548.0000	1550.0000	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	422,519					12,705.00	100,639,789.20	30,137,287.00	215,901,434,147.53

Grand Total	782,867						14,422.00	119,669,182.20	38,290,222	294,228,046,672.43
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