

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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        | 0.1250   | 0.0623 | 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>      |
|        |          |      | <b>Total</b> | <b>12,500</b> |          |        |        |              | <b>0.00</b>   | <b>0.00</b>         | 12,500.00           | 1,090,000.00             |
| Future | Jun 2012 | CAAZ | Future       | 5,670         | 0.1896   | 0.1215 | 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>        |
|        |          |      | <b>Total</b> | <b>5,670</b>  |          |        |        |              | <b>0.00</b>   | <b>0.00</b>         | 5,853.00            | 547,086.60               |
| Future | Jun 2012 | CABA | Future       | 8,000         | 0.2028   | 0.2048 | 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>        |
|        |          |      | <b>Total</b> | <b>8,000</b>  |          |        |        |              | <b>0.00</b>   | <b>0.00</b>         | 8,000.00            | 800,000.00               |
| Future | Jun 2012 | CABB | Future       | 8,000         | 0.0089   | 0.0208 | 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>        |
|        |          |      | <b>Total</b> | <b>8,000</b>  |          |        |        |              | <b>0.00</b>   | <b>0.00</b>         | 8,000.00            | 800,000.00               |
| Future | Jun 2012 | CABC | Future       | 16,000        | 0.1773   | 0.1195 | 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>      |
|        |          |      | <b>Total</b> | <b>16,000</b> |          |        |        |              | <b>0.00</b>   | <b>0.00</b>         | 16,000.00           | 1,280,000.00             |
| Future | Jun 2012 | CABD | Future       | 16,000        | 0.0052   | 0.0104 | 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>        |
|        |          |      | <b>Total</b> | <b>16,000</b> |          |        |        |              | <b>0.00</b>   | <b>0.00</b>         | 16,000.00           | 640,000.00               |
| Future | Jun 2012 | ZAAD | Future       | 22,825        | 8.2474   | 8.0775 | 8.2360 | 8.1880       | 466           | 3,823,330.00        |                     |                          |
|        | Sep 2012 | ZAAD | Future       | 2,636         | 8.2817   | 8.1097 | 0.0000 | 0.0000       | 0             | 0.00                |                     |                          |
|        | Dec 2012 | ZAAD | Future       | 100           | 8.3197   | 8.1463 | 0.0000 | 0.0000       | 0             | 0.00                |                     |                          |
|        |          |      |              | <u>25,561</u> |          |        |        |              | <u>466.00</u> | <u>3,823,330.00</u> | <u>1,462,696.00</u> | <u>10,002,896,087.10</u> |
|        |          |      | <b>Total</b> | <b>25,561</b> |          |        |        |              | <b>466.00</b> | <b>3,823,330.00</b> | 1,462,896.00        | 10,002,962,211.10        |
| Future | Jun 2012 | ZACA | Future       | 10            | 8.0572   | 7.9516 | 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>    |
|        |          |      | <b>Total</b> | <b>10</b>     |          |        |        |              | <b>0.00</b>   | <b>0.00</b>         | 20,970.00           | 149,246,313.50           |

| DATE          | CONTRACT     |            | OPEN INT       | MTM      | PREV MTM | HIGH    | LOW     | DAILY VOLUME    | DAILY VALUE          | CUMULATIVE VOLUME   | CUMULATIVE VALUE         |
|---------------|--------------|------------|----------------|----------|----------|---------|---------|-----------------|----------------------|---------------------|--------------------------|
| <b>Future</b> |              |            |                |          |          |         |         |                 |                      |                     |                          |
| Jun 2012      | ZAEU         | Future     | 45,099         | 10.5921  | 10.3219  | 10.5715 | 10.4200 | 350             | 3,664,257.50         |                     |                          |
| Sep 2012      | ZAEU         | Future     | 6,216          | 10.7427  | 10.4675  | 10.6500 | 10.6500 | 1,222           | 13,020,690.00        |                     |                          |
| Dec 2012      | ZAEU         | Future     | 8,000          | 10.8919  | 10.6124  | 10.7619 | 10.7560 | 200             | 2,151,960.00         |                     |                          |
| Dec 2013      | ZAEU         | Future     | 500            | 11.2702  | 10.9839  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
|               |              |            | <u>59,815</u>  |          |          |         |         | <u>1,772.00</u> | <u>18,836,907.50</u> | <u>2,103,293.00</u> | <u>23,126,088,500.50</u> |
| <b>Option</b> |              |            |                |          |          |         |         |                 |                      |                     |                          |
| Jun 2012      | ZAEU         | 9.45 Put   | 15,360         | 6.0000   | 13.0000  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Jun 2012      | ZAEU         | 9.60 Put   | 1,000          | 8.0000   | 21.0000  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Jun 2012      | ZAEU         | 9.80 Put   | 1,000          | 15.0000  | 38.0000  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Jun 2012      | ZAEU         | 9.85 Put   | 5,120          | 17.0000  | 45.0000  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Jun 2012      | ZAEU         | 10.05 Call | 5,120          | 573.0000 | 367.0000 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Jun 2012      | ZAEU         | 10.30 Call | 1,000          | 381.0000 | 222.0000 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Jun 2012      | ZAEU         | 10.55 Call | 15,360         | 236.0000 | 133.0000 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2012      | ZAEU         | 9.45 Put   | 10,200         | 26.0000  | 40.0000  | 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>    |
|               | <b>Total</b> |            | <b>113,975</b> |          |          |         |         | <b>1,772.00</b> | <b>18,836,907.50</b> | <b>2,562,907.00</b> | <b>23,263,842,678.30</b> |
| <b>Future</b> |              |            |                |          |          |         |         |                 |                      |                     |                          |
| Jun 2012      | ZAFR         | Future     | 32,519         | 8.8173   | 8.5900   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2012      | ZAFR         | Future     | 50             | 8.9518   | 8.7199   | 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>  |
|               | <b>Total</b> |            | <b>32,569</b>  |          |          |         |         | <b>0.00</b>     | <b>0.00</b>          | <b>157,436.00</b>   | <b>1,311,388,012.20</b>  |
| <b>Future</b> |              |            |                |          |          |         |         |                 |                      |                     |                          |
| Jun 2012      | ZAGB         | Future     | 61,889         | 12.8081  | 12.4948  | 12.8200 | 12.6521 | 703             | 8,928,277.00         |                     |                          |
| Sep 2012      | ZAGB         | Future     | 2,323          | 12.9706  | 12.6535  | 12.9200 | 12.9200 | 25              | 323,000.00           |                     |                          |
| Dec 2012      | ZAGB         | Future     | 0              | 13.1298  | 12.8101  | 12.9960 | 12.9890 | 250             | 3,248,335.00         |                     |                          |
|               |              |            | <u>64,212</u>  |          |          |         |         | <u>978.00</u>   | <u>12,499,612.00</u> | <u>1,845,974.00</u> | <u>22,483,090,146.90</u> |
| <b>Option</b> |              |            |                |          |          |         |         |                 |                      |                     |                          |
| Jun 2012      | ZAGB         | 11.10 Put  | 24,000         | 10.0000  | 16.0000  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Jun 2012      | ZAGB         | 12.50 Call | 24,000         | 451.0000 | 290.0000 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2012      | ZAGB         | 11.35 Put  | 6,000          | 42.0000  | 56.0000  | 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>     |
|               | <b>Total</b> |            | <b>118,212</b> |          |          |         |         | <b>978.00</b>   | <b>12,499,612.00</b> | <b>2,078,548.00</b> | <b>22,580,680,913.80</b> |
| <b>Future</b> |              |            |                |          |          |         |         |                 |                      |                     |                          |
| Jun 2012      | ZAJY         | Future     | 3,839          | 0.1000   | 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>  |
|               | <b>Total</b> |            | <b>3,839</b>   |          |          |         |         | <b>0.00</b>     | <b>0.00</b>          | <b>120,788.00</b>   | <b>1,101,249,499.40</b>  |
| <b>Future</b> |              |            |                |          |          |         |         |                 |                      |                     |                          |
| Jun 2012      | ZAUM         | Future     | 830            | 8.0922   | 7.8966   | 8.1000  | 8.0250  | 4               | 3,225,000.00         |                     |                          |

| DATE | CONTRACT |              | OPEN INT   | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE         | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|------|----------|--------------|------------|-----|----------|------|-----|--------------|---------------------|-------------------|------------------|
|      |          |              | 830        |     |          |      |     | 4.00         | 3,225,000.00        | 12,065.00         | 8,936,075,500.00 |
|      |          | <b>Total</b> | <b>830</b> |     |          |      |     | <b>4.00</b>  | <b>3,225,000.00</b> | 12,271.00         | 8,942,628,366.00 |

**Future**

|          |      |        |                |        |        |        |        |                  |                       |                      |                           |
|----------|------|--------|----------------|--------|--------|--------|--------|------------------|-----------------------|----------------------|---------------------------|
| Jun 2012 | ZAUS | Future | 201,596        | 8.0922 | 7.8966 | 8.1000 | 7.9530 | 25,547           | 204,902,532.10        |                      |                           |
| Sep 2012 | ZAUS | Future | 11,488         | 8.1998 | 8.0015 | 8.1805 | 8.0752 | 2,117            | 17,196,210.00         |                      |                           |
| Dec 2012 | ZAUS | Future | 21,916         | 8.3054 | 8.1053 | 8.2230 | 8.2230 | 60               | 493,080.00            |                      |                           |
| Mar 2013 | ZAUS | Future | 8,623          | 8.4221 | 8.2197 | 8.3410 | 8.3410 | 60               | 500,160.00            |                      |                           |
| Dec 2013 | ZAUS | Future | 659            | 8.6163 | 8.4121 | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
|          |      |        | <b>244,282</b> |        |        |        |        | <b>27,784.00</b> | <b>223,091,982.10</b> | <b>26,996,317.00</b> | <b>214,514,288,272.80</b> |

**Option**

|          |      |           |        |           |           |        |        |   |      |  |  |
|----------|------|-----------|--------|-----------|-----------|--------|--------|---|------|--|--|
| Jun 2012 | ZAUS | 6.75 Call | 4,850  | 1344.0000 | 1150.0000 | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 7.00 Put  | 2,000  | 5.0000    | 8.0000    | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 7.05 Put  | 20,100 | 5.0000    | 9.0000    | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 7.50 Put  | 14,000 | 26.0000   | 55.0000   | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 7.65 Call | 6,700  | 489.0000  | 347.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 7.65 Put  | 100    | 47.0000   | 100.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 7.70 Put  | 10,000 | 57.0000   | 119.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 7.75 Put  | 5,000  | 70.0000   | 140.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 8.00 Put  | 2,000  | 165.0000  | 278.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 8.10 Call | 20,100 | 209.0000  | 145.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 8.10 Put  | 132    | 217.0000  | 348.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 8.20 Call | 10,000 | 172.0000  | 121.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 8.50 Put  | 100    | 506.0000  | 675.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 8.75 Put  | 132    | 722.0000  | 902.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Jun 2012 | ZAUS | 8.85 Call | 5,000  | 55.0000   | 42.0000   | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 7.15 Call | 16,000 | 1086.0000 | 900.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 7.15 Put  | 9,200  | 36.0000   | 49.0000   | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 7.30 Call | 37,000 | 950.0000  | 773.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 7.70 Put  | 2,500  | 126.0000  | 190.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 7.90 Put  | 360    | 197.0000  | 290.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 8.10 Put  | 2,000  | 297.0000  | 412.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 8.40 Call | 2,500  | 286.0000  | 228.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 8.60 Call | 2,000  | 233.0000  | 187.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 8.60 Put  | 4,000  | 633.0000  | 786.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 8.80 Put  | 1,500  | 792.0000  | 954.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 9.10 Call | 360    | 146.0000  | 119.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Sep 2012 | ZAUS | 9.20 Call | 5,500  | 134.0000  | 109.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Dec 2012 | ZAUS | 8.00 Call | 300    | 591.0000  | 491.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Dec 2012 | ZAUS | 8.00 Put  | 540    | 286.0000  | 386.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Dec 2012 | ZAUS | 9.10 Call | 540    | 252.0000  | 212.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Mar 2013 | ZAUS | 8.10 Put  | 180    | 372.0000  | 475.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |
| Mar 2013 | ZAUS | 9.10 Call | 180    | 373.0000  | 321.0000  | 0.0000 | 0.0000 | 0 | 0.00 |  |  |

| <u>DATE</u> | <u>CONTRACT</u> | <u>OPEN INT</u> | <u>MTM</u>            | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u>     | <u>DAILY VALUE</u>           | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE VALUE</u>   |
|-------------|-----------------|-----------------|-----------------------|-----------------|-------------|------------|-------------------------|------------------------------|--------------------------|---------------------------|
| Dec 2014    | ZAUS            | 8.00 Call       | 200                   | 1679.0000       | 1548.0000   | 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>   |
|             |                 | <b>Total</b>    | <b><u>429,356</u></b> |                 |             |            | <b><u>27,784.00</u></b> | <b><u>223,091,982.10</u></b> | <u>30,165,071.00</u>     | <u>216,124,526,129.63</u> |

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|                    |                       |  |  |  |  |  |                         |                              |                          |                                  |
|--------------------|-----------------------|--|--|--|--|--|-------------------------|------------------------------|--------------------------|----------------------------------|
| <b>Grand Total</b> | <b><u>790,522</u></b> |  |  |  |  |  | <b><u>31,004.00</u></b> | <b><u>261,476,831.60</u></b> | <b><u>38,321,226</u></b> | <b><u>294,489,523,504.03</u></b> |
|--------------------|-----------------------|--|--|--|--|--|-------------------------|------------------------------|--------------------------|----------------------------------|

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