

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	0.0832	0.0736	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	0.1551	0.1441	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	0.2033	0.2008	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	0.0120	0.0123	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	0.2166	0.2178	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	0.0061	0.0068	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	22,824	8.2462	8.2636	8.2280	8.2280	44	362,032.00		
	Sep 2012	ZAAD	Future	2,636	8.2801	8.2966	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.3183	8.3329	0.0000	0.0000	0	0.00		
				<u>25,560</u>					<u>44.00</u>	<u>362,032.00</u>	<u>1 463 001.00</u>	<u>10 005 415 091.60</u>
			Total	25,560					44.00	362,032.00	1 463 201.00	10 005 481 215.60
Future	Jun 2012	ZACA	Future	10	8.0173	7.9919	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2012	ZAEU	Future	45,544	10.4803	10.5095	10.4762	10.4660	3,005	31,472,880.00		
Sep 2012	ZAEU	Future	5,716	10.6292	10.6586	10.6627	10.6381	510	5,425,677.00		
Dec 2012	ZAEU	Future	8,000	10.7787	10.8072	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.1609	11.1833	0.0000	0.0000	0	0.00		
			<u>59,760</u>					<u>3,515.00</u>	<u>36,898,557.00</u>	<u>2 111 380.00</u>	<u>23 211 270 825.50</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	8.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	12.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	24.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	29.0000	26.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	486.0000	510.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	314.0000	335.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	190.0000	208.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	33.0000	31.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	55.0000	67.0000	0.0000	0.0000	0	0.00		
			<u>55,785</u>					<u>0.00</u>	<u>0.00</u>	<u>462 864.00</u>	<u>138 092 177.80</u>
		Total	115,545					3,515.00	36,898,557.00	2 574 244.00	23 349 363 003.30
Future											
Jun 2012	ZAFR	Future	32,519	8.7197	8.7460	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.8523	8.8782	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	62,999	12.7088	12.7188	12.7225	12.6545	152	1,931,937.00		
Sep 2012	ZAGB	Future	2,323	12.8708	12.8813	0.0000	0.0000	0	0.00		
			<u>65,322</u>					<u>152.00</u>	<u>1,931,937.00</u>	<u>1 857 988.00</u>	<u>22 637 172 829.20</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	11.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	394.0000	406.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	44.0000	43.0000	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	119,322					152.00	1,931,937.00	2 090 562.00	22 734 763 596.10
Future											
Jun 2012	ZAJY	Future	3,899	0.0989	0.0986	0.0985	0.0985	24	236,400.00		
			<u>3,899</u>					<u>24.00</u>	<u>236,400.00</u>	<u>120 934.00</u>	<u>1 102 679 498.40</u>
		Total	3,899					24.00	236,400.00	120 934.00	1 102 679 498.40
Future											
Jun 2012	ZAUM	Future	790	8.0074	7.9745	8.0070	8.0070	5	4,003,500.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			790					5.00	4,003,500.00	12 118.00	8 978 666 750.00
		Total	790					5.00	4,003,500.00	12 324.00	8 985 219 616.00

Future

Jun 2012	ZAUS	Future	195,594	8.0074	7.9745	8.0100	7.9490	19,328	154,312,858.00		
Sep 2012	ZAUS	Future	10,738	8.1144	8.0815	8.1225	8.0625	1,525	12,331,987.50		
Dec 2012	ZAUS	Future	21,916	8.2202	8.1869	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	8,623	8.3357	8.3021	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.5318	8.4968	0.0000	0.0000	0	0.00		
			237,530					20,853.00	166,644,845.50	27 067 676.00	215 087 714 654.50

Option

Jun 2012	ZAUS	6.75 Call	4,850	1260.0000	1227.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	5.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	6.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	35.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	420.0000	397.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	63.0000	73.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	77.0000	89.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	94.0000	107.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	204.0000	227.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	174.0000	166.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	267.0000	292.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	143.0000	137.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	575.0000	606.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	797.0000	829.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	46.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1001.0000	971.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	37.0000	40.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	867.0000	838.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	91.0000	98.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	146.0000	158.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	233.0000	250.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	342.0000	364.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	257.0000	250.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	209.0000	204.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	695.0000	723.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	858.0000	888.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	130.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	119.0000	118.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	548.0000	533.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	328.0000	346.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	233.0000	230.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	413.0000	434.0000	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>
Mar 2013	ZAUS	9.10 Call	180	348.0000	344.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1630.0000	1609.0000	0.0000	0.0000	0	0.00		
			<u>183,320</u>					<u>0.00</u>	<u>0.00</u>	<u>3 171 246.00</u>	<u>1 610 351 072.83</u>
		Total	420,850					20,853.00	166,644,845.50	30 238 922.00	216 698 065 727.33

Grand Total	784,715	24,593.00	210 077 271.50	38,418,932	295,349,206,362.53
--------------------	----------------	------------------	-----------------------	-------------------	---------------------------
