

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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 | 0.0309 | 0.0293 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>12,500</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>12,500.00</u> |
| | | | Total | 12,500 | | | | | 0.00 | 0.00 | 12,500.00 |
| Future | | | | | | | | | | | |
| | Jun 2012 | CAAZ | Future | 5,670 | 0.1159 | 0.1096 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>5,670</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>5,853.00</u> |
| | | | Total | 5,670 | | | | | 0.00 | 0.00 | 5,853.00 |
| Future | | | | | | | | | | | |
| | Jun 2012 | CABA | Future | 8,000 | 0.2350 | 0.2323 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>8,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>8,000.00</u> |
| | | | Total | 8,000 | | | | | 0.00 | 0.00 | 8,000.00 |
| Future | | | | | | | | | | | |
| | Jun 2012 | CABB | Future | 8,000 | 0.0107 | 0.0135 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>8,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>8,000.00</u> |
| | | | Total | 8,000 | | | | | 0.00 | 0.00 | 8,000.00 |
| Future | | | | | | | | | | | |
| | Jun 2012 | CABD | Future | 16,000 | 0.0043 | 0.0056 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>16,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>16,000.00</u> |
| | | | Total | 16,000 | | | | | 0.00 | 0.00 | 16,000.00 |
| Future | | | | | | | | | | | |
| | Jun 2012 | ZAAD | Future | 22,609 | 8.1241 | 8.1227 | 8.1269 | 8.1269 | 15 | 121,903.50 | |
| | Sep 2012 | ZAAD | Future | 2,636 | 8.1577 | 8.1557 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2012 | ZAAD | Future | 100 | 8.1961 | 8.1933 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>25,345</u> | | | | | <u>15.00</u> | <u>121,903.50</u> | <u>1,463,302.00</u> |
| | | | Total | 25,345 | | | | | 15.00 | 121,903.50 | 1,463,502.00 |
| Future | | | | | | | | | | | |
| | Jun 2012 | ZACA | Future | 10 | 7.9533 | 7.9561 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>10</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>20,970.00</u> |
| | | | Total | 10 | | | | | 0.00 | 0.00 | 20,970.00 |
| Future | | | | | | | | | | | |
| | Jun 2012 | ZAEU | Future | 45,544 | 10.3936 | 10.3419 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2012 | ZAEU | Future | 5,706 | 10.5400 | 10.4879 | 10.4965 | 10.4965 | 10 | 104,965.00 | |
| | Dec 2012 | ZAEU | Future | 12,000 | 10.6874 | 10.6350 | 0.0000 | 0.0000 | 0 | 0.00 | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|------|--------------|----------------|----------|----------|---------|--------------|-------------------|---------------------|--------------------------|
| | Dec 2013 | ZAEU | Future | 500 | 11.0687 | 11.0152 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 63,750 | | | | 10.00 | 104,965.00 | 2,115,955.00 | 23,260,459,825.50 |
| Option | | | | | | | | | | | |
| | Jun 2012 | ZAEU | 9.45 Put | 15,360 | 9.0000 | 10.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2012 | ZAEU | 9.60 Put | 1,000 | 14.0000 | 17.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2012 | ZAEU | 9.80 Put | 1,000 | 28.0000 | 34.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2012 | ZAEU | 9.85 Put | 5,120 | 32.0000 | 39.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2012 | ZAEU | 10.05 Call | 5,120 | 413.0000 | 377.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2012 | ZAEU | 10.30 Call | 1,000 | 250.0000 | 225.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2012 | ZAEU | 10.55 Call | 15,360 | 144.0000 | 130.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2012 | ZAEU | 9.45 Put | 10,200 | 27.0000 | 32.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2012 | ZAEU | 9.75 Put | 1,625 | 64.0000 | 73.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 55,785 | | | | 0.00 | 0.00 | 462,864.00 | 138,092,177.80 |
| | | | Total | 119,535 | | | | 10.00 | 104,965.00 | 2,578,819.00 | 23,398,552,003.30 |
| Future | | | | | | | | | | | |
| | Jun 2012 | ZAFR | Future | 32,519 | 8.6504 | 8.6062 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2012 | ZAFR | Future | 50 | 8.7800 | 8.7352 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 32,569 | | | | 0.00 | 0.00 | 157,436.00 | 1,311,388,012.20 |
| | | | Total | 32,569 | | | | 0.00 | 0.00 | 157,436.00 | 1,311,388,012.20 |
| Future | | | | | | | | | | | |
| | Jun 2012 | ZAGB | Future | 63,479 | 12.6921 | 12.6234 | 12.6549 | 12.6549 | 10 | 126,549.00 | |
| | Sep 2012 | ZAGB | Future | 2,323 | 12.8530 | 12.7831 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 65,802 | | | | 10.00 | 126,549.00 | 1,858,542.00 | 22,644,230,679.30 |
| Option | | | | | | | | | | | |
| | Jun 2012 | ZAGB | 11.10 Put | 24,000 | 10.0000 | 12.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2012 | ZAGB | 11.35 Put | 6,000 | 44.0000 | 46.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2012 | ZAGB | 13.45 Call | 24,000 | 275.0000 | 263.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 54,000 | | | | 0.00 | 0.00 | 312,574.00 | 117,650,366.90 |
| | | | Total | 119,802 | | | | 10.00 | 126,549.00 | 2,171,116.00 | 22,761,881,046.20 |
| Future | | | | | | | | | | | |
| | Jun 2012 | ZAJY | Future | 3,849 | 0.0970 | 0.0969 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 3,849 | | | | 0.00 | 0.00 | 121,002.00 | 1,103,339,958.40 |
| | | | Total | 3,849 | | | | 0.00 | 0.00 | 121,002.00 | 1,103,339,958.40 |
| Future | | | | | | | | | | | |
| | Jun 2012 | ZAUM | Future | 790 | 7.9052 | 7.8776 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 790 | | | | 0.00 | 0.00 | 12,119.00 | 8,979,453,750.00 |
| | | | Total | 790 | | | | 0.00 | 0.00 | 12,325.00 | 8,986,006,616.00 |

Future

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|----------|----------|--------|----------------|--------|----------|--------|--------|------------------|-----------------------|----------------------|---------------------------|
| Jun 2012 | ZAUS | Future | 244,285 | 7.9052 | 7.8776 | 7.9330 | 7.8602 | 10,127 | 79,975,905.20 | | |
| Sep 2012 | ZAUS | Future | 16,378 | 8.0106 | 7.9825 | 8.0425 | 7.9772 | 6,010 | 48,264,228.50 | | |
| Dec 2012 | ZAUS | Future | 22,316 | 8.1149 | 8.0865 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | Future | 8,623 | 8.2291 | 8.2001 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | Future | 659 | 8.4272 | 8.3972 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>292,261</u> | | | | | <u>16,137.00</u> | <u>128,240,133.70</u> | <u>27,248,075.00</u> | <u>216,532,447,086.80</u> |

Option

| | | | | | | | | | | | |
|----------|------|-----------|----------------|-----------|-----------|--------|--------|-----------------|-------------------|---------------------|-------------------------|
| Jun 2012 | ZAUS | 6.75 Call | 4,850 | 1157.0000 | 1130.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.00 Put | 2,000 | 5.0000 | 5.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.05 Put | 20,100 | 5.0000 | 5.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.50 Put | 12,000 | 41.0000 | 47.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.65 Call | 6,700 | 335.0000 | 319.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.65 Put | 100 | 80.0000 | 91.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.70 Put | 10,000 | 97.0000 | 110.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.75 Put | 5,000 | 116.0000 | 131.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.00 Put | 2,000 | 249.0000 | 271.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.10 Call | 20,100 | 123.0000 | 121.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.10 Put | 132 | 318.0000 | 343.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.20 Call | 10,000 | 99.0000 | 98.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.50 Put | 100 | 649.0000 | 676.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.75 Put | 132 | 879.0000 | 907.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.85 Call | 5,000 | 29.0000 | 29.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.15 Call | 16,000 | 901.0000 | 880.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.15 Put | 9,200 | 40.0000 | 48.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.30 Call | 37,000 | 771.0000 | 752.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.40 Put | 8,000 | 80.0000 | 0.0000 | 0.0000 | 0.0000 | 8,000 | 688,000.00 | | |
| Sep 2012 | ZAUS | 7.50 Put | 246 | 103.0000 | 116.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.70 Put | 2,500 | 171.0000 | 187.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.90 Put | 360 | 267.0000 | 288.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.10 Put | 2,000 | 386.0000 | 410.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.40 Call | 2,500 | 211.0000 | 210.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.60 Call | 2,000 | 170.0000 | 171.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.60 Put | 4,000 | 759.0000 | 789.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.80 Put | 1,500 | 928.0000 | 959.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 9.10 Call | 360 | 104.0000 | 107.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 9.20 Call | 5,500 | 95.0000 | 99.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Call | 300 | 481.0000 | 473.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Put | 540 | 366.0000 | 387.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.10 Call | 540 | 200.0000 | 201.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.10 Put | 180 | 452.0000 | 472.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.10 Call | 180 | 306.0000 | 306.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 1552.0000 | 1537.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>191,320</u> | | | | | <u>8,000.00</u> | <u>688,000.00</u> | <u>3,179,246.00</u> | <u>1,611,039,072.83</u> |

| <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> |
|-------------|-----------------|--------------------|----------------|-----------------|-------------|------------|---------------------|-----------------------|--------------------------|---------------------------|
| | | Total | 483,581 | | | | 24,137.00 | 128,928,133.70 | 30,427,321.00 | 218,143,486,159.63 |
| | | Grand Total | 835,651 | | | | 24,172.00 | 129,281,551.20 | 38,708,830 | 296,878,182,298.43 |