

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.0186	0.0309	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	0.1029	0.1159	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	0.2418	0.2350	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	0.0110	0.0107	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	CABD	Future	16,000	0.0042	0.0043	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	22,609	8.1075	8.1241	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,636	8.1407	8.1577	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.1782	8.1961	0.0000	0.0000	0	0.00		
				<u>25,345</u>					<u>0.00</u>	<u>0.00</u>	<u>1,463,302.00</u>	<u>10,007,863,085.10</u>
			Total	25,345					0.00	0.00	1,463,502.00	10,007,929,209.10
Future												
	Jun 2012	ZACA	Future	10	7.9197	7.9533	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
Future												
	Jun 2012	ZAEU	Future	47,544	10.3874	10.3936	10.4095	10.3685	2,047	21,266,565.00		
	Sep 2012	ZAEU	Future	8,281	10.5340	10.5400	0.0000	0.0000	5,150	54,176,970.00		
	Dec 2012	ZAEU	Future	12,000	10.6807	10.6874	0.0000	0.0000	0	0.00		

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Option	Dec 2013	ZAEU	Future	500	11.0604	11.0687	0.0000	0.0000	0	0.00		
				68,325					7,197.00	75,443,535.00	2,123,152.00	23,335,903,360.50
	Jun 2012	ZAEU	9.45 Put	15,360	9.0000	9.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.60 Put	1,000	15.0000	14.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.80 Put	1,000	28.0000	28.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.85 Put	5,120	33.0000	32.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.05 Call	5,120	406.0000	413.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.30 Call	1,000	243.0000	250.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.55 Call	15,360	137.0000	144.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAEU	9.45 Put	10,200	38.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	64.0000	64.0000	0.0000	0.0000	0	0.00			
				55,785				0.00	0.00	462,864.00	138,092,177.80	
		Total		124,110				7,197.00	75,443,535.00	2,586,016.00	23,473,995,538.30	
Future	Jun 2012	ZAFR	Future	32,519	8.6466	8.6504	0.0000	0.0000	0	0.00		
	Sep 2012	ZAFR	Future	50	8.7763	8.7800	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	64,029	12.6651	12.6921	12.6998	12.6610	1,378	17,476,894.80		
	Sep 2012	ZAGB	Future	2,223	12.8260	12.8530	12.8490	12.8325	994	12,765,978.50		
				66,252					2,372.00	30,242,873.30	1,860,914.00	22,674,473,552.60
Option	Jun 2012	ZAGB	11.10 Put	24,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAGB	11.35 Put	6,000	43.0000	44.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAGB	13.45 Call	24,000	267.0000	275.0000	0.0000	0.0000	0	0.00		
				54,000					0.00	0.00	312,574.00	117,650,366.90
		Total		120,252				2,372.00	30,242,873.30	2,173,488.00	22,792,123,919.50	
Future	Jun 2012	ZAJY	Future	3,849	0.0964	0.0970	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	758	7.8607	7.9052	7.8875	7.8875	32	25,240,000.00		
				758					32.00	25,240,000.00	12,151.00	9,004,693,750.00
			Total		758				32.00	25,240,000.00	12,357.00	9,011,246,616.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAUS	Future	244,546	7.8607	7.9052	7.9025	7.8648	9,935	78,332,896.20		
Sep 2012	ZAUS	Future	22,378	7.9656	8.0106	7.9920	7.9920	6,635	53,052,230.00		
Dec 2012	ZAUS	Future	22,316	8.0691	8.1149	8.1045	8.1045	105	850,972.50		
Mar 2013	ZAUS	Future	8,623	8.1824	8.2291	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.3801	8.4272	0.0000	0.0000	0	0.00		
			<u>298,522</u>					<u>16,675.00</u>	<u>132,236,098.70</u>	<u>27,264,750.00</u>	<u>216,664,683,185.50</u>

Option

Jun 2012	ZAUS	6.75 Call	4,850	1113.0000	1157.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	4.0000	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	45.0000	41.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	299.0000	335.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	88.0000	80.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	107.0000	97.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	128.0000	116.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	273.0000	249.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	107.0000	123.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	346.0000	318.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	86.0000	99.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	686.0000	649.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	919.0000	879.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	25.0000	29.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	858.0000	901.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	42.0000	40.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	732.0000	771.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	87.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	112.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	187.0000	171.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	289.0000	267.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	413.0000	386.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	198.0000	211.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	160.0000	170.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	794.0000	759.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	965.0000	928.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	98.0000	104.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	90.0000	95.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	458.0000	481.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	389.0000	366.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	191.0000	200.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	475.0000	452.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	293.0000	306.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1533.0000	1552.0000	0.0000	0.0000	0	0.00		
			<u>191,320</u>					<u>0.00</u>	<u>0.00</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	489,842				16,675.00	132,236,098.70	30,443,996.00	218,275,722,258.33
		Grand Total	846,905				26,276.00	263,162,507.00	38,735,106	297,141,344,805.43