

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.0025	0.0044	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	0.0940	0.0954	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	0.2661	0.2705	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	0.0073	0.0095	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	CABD	Future	16,000	0.0024	0.0029	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	22,609	8.0954	8.0591	8.0750	8.0750	100	808,250.00		
	Sep 2012	ZAAD	Future	2,636	8.1307	8.0936	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.1706	8.1319	0.0000	0.0000	0	0.00		
				<u>25,345</u>					<u>100.00</u>	<u>808,250.00</u>	<u>1,463,502.00</u>	<u>10,009,476,135.10</u>
			<b>Total</b>	<b>25,345</b>					<b>100.00</b>	<b>808,250.00</b>	1,463,702.00	10,009,542,259.10
Future	Jun 2012	ZACA	Future	10	7.9608	7.9535	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
Future	Jun 2012	ZAEU	Future	45,863	10.3804	10.3445	10.3320	10.3290	600	6,195,210.00		
	Sep 2012	ZAEU	Future	8,381	10.5261	10.4892	10.4775	10.4775	100	1,047,750.00		
	Dec 2012	ZAEU	Future	12,000	10.6730	10.6351	10.6295	10.6295	100	1,062,950.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Option	Dec 2013	ZAEU	Future	500	11.0641	11.0218	0.0000	0.0000	0	0.00		
				<u>66,744</u>					800.00	8,305,910.00	2,127,085.00	23,376,761,248.40
	Jun 2012	ZAEU	9.45 Put	15,360	7.0000	9.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.60 Put	1,000	11.0000	14.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.80 Put	1,000	20.0000	26.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.85 Put	5,120	24.0000	30.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.05 Call	5,120	388.0000	364.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.30 Call	1,000	220.0000	206.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.55 Call	15,360	118.0000	111.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAEU	9.45 Put	10,200	36.0000	29.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	62.0000	68.0000	0.0000	0.0000	0	0.00			
				<u>55,785</u>					0.00	0.00	463,089.00	138,145,052.80
			<b>Total</b>	<b>122,529</b>					<b>800.00</b>	<b>8,305,910.00</b>	2,590,174.00	23,514,906,301.20
Future	Jun 2012	ZAFR	Future	30,849	8.6418	8.6073	0.0000	0.0000	1,465	12,607,936.50		
	Sep 2012	ZAFR	Future	50	8.7698	8.7348	0.0000	0.0000	0	0.00		
				<u>30,899</u>					1,465.00	12,607,936.50	162,036.00	1,351,002,719.70
			<b>Total</b>	<b>30,899</b>					<b>1,465.00</b>	<b>12,607,936.50</b>	162,036.00	1,351,002,719.70
Future	Jun 2012	ZAGB	Future	63,467	12.6940	12.6321	0.0000	0.0000	435	5,505,925.50		
	Sep 2012	ZAGB	Future	2,223	12.8551	12.7916	0.0000	0.0000	0	0.00		
				<u>65,690</u>					435.00	5,505,925.50	1,862,926.00	22,699,927,648.60
Option	Jun 2012	ZAGB	11.10 Put	24,000	6.0000	8.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAGB	11.35 Put	6,000	38.0000	42.0000	0.0000	0.0000	0	0.00		
	Sep 2012	ZAGB	13.45 Call	24,000	256.0000	241.0000	0.0000	0.0000	0	0.00		
				<u>54,000</u>					0.00	0.00	312,574.00	117,650,366.90
		<b>Total</b>	<b>119,690</b>					<b>435.00</b>	<b>5,505,925.50</b>	2,175,500.00	22,817,578,015.50	
Future	Jun 2012	ZAJY	Future	3,849	0.0971	0.0964	0.0000	0.0000	0	0.00		
				<u>3,849</u>					0.00	0.00	121,101.00	1,104,311,138.40
			<b>Total</b>	<b>3,849</b>					<b>0.00</b>	<b>0.00</b>	121,101.00	1,104,311,138.40
Future	Jun 2012	ZAUM	Future	718	7.8426	7.8413	7.8375	7.7840	44	34,463,600.00		
	Sep 2012	ZAUM	Future	2	7.9468	7.9453	7.8955	7.8955	2	1,579,100.00		
	Dec 2012	ZAUM	Future	2	8.0492	8.0478	8.0025	8.0025	2	1,600,500.00		
				<u>722</u>					48.00	37,643,200.00	12,199.00	9,042,336,950.00
		<b>Total</b>	<b>722</b>					<b>48.00</b>	<b>37,643,200.00</b>	12,405.00	9,048,889,816.00	

<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>
<b>Future</b>											
Jun 2012	ZAUS	Future	240,465	7.8426	7.8413	7.8450	7.7800	13,675	106,891,631.50		
Sep 2012	ZAUS	Future	28,823	7.9468	7.9453	7.9315	7.8850	1,921	15,195,325.50		
Dec 2012	ZAUS	Future	22,316	8.0492	8.0478	8.0230	8.0020	1,395	11,200,485.00		
Mar 2013	ZAUS	Future	8,623	8.1607	8.1597	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.3621	8.3611	0.0000	0.0000	0	0.00		
			<u>300,886</u>					<u>16,991.00</u>	<u>133,287,442.00</u>	<u>27,326,465.00</u>	<u>217,151,149,478.10</u>
<b>Option</b>											
Jun 2012	ZAUS	6.75 Call	4,850	1094.0000	1093.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	3.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	40.0000	43.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	274.0000	277.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	81.0000	86.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	100.0000	105.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	121.0000	127.0000	0.0000	0.0000	100	12,200.00		
Jun 2012	ZAUS	8.00 Put	2,000	269.0000	276.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	87.0000	92.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	344.0000	351.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	68.0000	73.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	692.0000	697.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	928.0000	933.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	18.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	836.0000	837.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	39.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	709.0000	710.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	82.0000	85.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	107.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	181.0000	185.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	283.0000	287.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	409.0000	414.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	178.0000	182.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	142.0000	146.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	795.0000	801.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	968.0000	974.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	85.0000	90.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	78.0000	82.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	436.0000	439.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	387.0000	391.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	176.0000	181.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	475.0000	479.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	276.0000	282.0000	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	1509.0000	1510.0000	0.0000	0	0.00		
			<u>191,320</u>				<u>100.00</u>	<u>12,200.00</u>	<u>3,179,346.00</u>	<u>1,611,051,272.83</u>
		<b>Total</b>	<b><u>492,206</u></b>				<b><u>17,091.00</u></b>	<b><u>133,299,642.00</u></b>	<b><u>30,505,811.00</u></b>	<b><u>218,762,200,750.93</u></b>

---

<b>Grand Total</b>	<b><u>845,420</u></b>						<b><u>19,939.00</u></b>	<b><u>198,170,864.00</u></b>	<b><u>38,808,038</u></b>	<b><u>297,774,030,294.43</u></b>
--------------------	-----------------------	--	--	--	--	--	-------------------------	------------------------------	--------------------------	----------------------------------

---