

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	0.0736	0.1076	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	0.1441	0.1713	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	0.2008	0.1733	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	0.0123	0.0103	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	0.2178	0.1876	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	0.0068	0.0065	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	8.2636	8.2503	8.2915	8.2660	237	1,958,756.50		
	Sep 2012	ZAAD	Future	2,636	8.2966	8.2839	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.3329	8.3221	0.0000	0.0000	0	0.00		
				<u>25,560</u>					<u>237.00</u>	<u>1,958,756.50</u>	<u>1 462 957.00</u>	<u>10 005 053 059.60</u>
			Total	25,560					237.00	1,958,756.50	1 463 157.00	10 005 119 183.60
Future	Jun 2012	ZACA	Future	10	7.9919	8.0294	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

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Future											
Jun 2012	ZAEU	Future	47,299	10.5095	10.5763	10.5580	10.5280	3,000	31,626,000.00		
Sep 2012	ZAEU	Future	6,216	10.6586	10.7262	10.6840	10.6840	2	21,368.00		
Dec 2012	ZAEU	Future	8,000	10.8072	10.8752	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.1833	11.2536	0.0000	0.0000	0	0.00		
			<u>62,015</u>					<u>3,002.00</u>	<u>31,647,368.00</u>	<u>2 107 865.00</u>	<u>23 174 372 268.50</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	7.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	12.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	22.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	26.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	510.0000	568.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	335.0000	380.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	208.0000	235.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	31.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	67.0000	59.0000	0.0000	0.0000	1,625	169,000.00		
			<u>55,785</u>					<u>1,625.00</u>	<u>169,000.00</u>	<u>462 864.00</u>	<u>138 092 177.80</u>
		Total	117,800					4,627.00	31,816,368.00	2 570 729.00	23 312 464 446.30
Future											
Jun 2012	ZAFR	Future	32,519	8.7460	8.8083	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.8782	8.9424	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	63,024	12.7188	12.8126	12.8000	12.7750	65	831,530.40		
Sep 2012	ZAGB	Future	2,323	12.8813	12.9752	0.0000	0.0000	0	0.00		
			<u>65,347</u>					<u>65.00</u>	<u>831,530.40</u>	<u>1 857 836.00</u>	<u>22 635 240 892.20</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	11.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	406.0000	465.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	43.0000	42.0000	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	119,347					65.00	831,530.40	2 090 410.00	22 732 831 659.10
Future											
Jun 2012	ZAJY	Future	3,899	0.0986	0.0995	0.0997	0.0950	122	1,193,599.00		
			<u>3,899</u>					<u>122.00</u>	<u>1,193,599.00</u>	<u>120 910.00</u>	<u>1 102 443 098.40</u>
		Total	3,899					122.00	1,193,599.00	120 910.00	1 102 443 098.40
Future											
Jun 2012	ZAUM	Future	790	7.9745	8.0566	8.0350	8.0350	40	32,140,000.00		

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			790					40.00	32,140,000.00	12 113.00	8 974 663 250.00
		Total	790					40.00	32,140,000.00	12 319.00	8 981 216 116.00

Future

Jun 2012	ZAUS	Future	194,453	7.9745	8.0566	8.0545	7.9745	23,720	190,363,084.90		
Sep 2012	ZAUS	Future	11,378	8.0815	8.1638	8.1439	8.1170	240	1,951,260.00		
Dec 2012	ZAUS	Future	21,916	8.1869	8.2691	8.2544	8.2544	100	825,440.00		
Mar 2013	ZAUS	Future	8,623	8.3021	8.3845	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.4968	8.5791	0.0000	0.0000	0	0.00		
			237,029					24,060.00	193,139,784.90	27 046 823.00	214 921 069 809.00

Option

Jun 2012	ZAUS	6.75 Call	4,850	1227.0000	1309.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	6.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	7.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	40.0000	31.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	397.0000	462.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	73.0000	55.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	89.0000	68.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	107.0000	82.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	227.0000	185.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	166.0000	198.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	292.0000	241.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	137.0000	164.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	606.0000	537.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	829.0000	755.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	46.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	971.0000	1052.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	40.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	838.0000	917.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	98.0000	86.0000	0.0000	0.0000	246	24,108.00		
Sep 2012	ZAUS	7.70 Put	2,500	158.0000	137.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	250.0000	216.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	364.0000	320.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	250.0000	278.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	204.0000	226.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	723.0000	662.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	888.0000	823.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	128.0000	143.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	118.0000	131.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	533.0000	578.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	346.0000	309.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	230.0000	250.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	434.0000	396.0000	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	9.10 Call	180	344.0000	369.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1609.0000	1664.0000	0.0000	0.0000	0	0.00		
			<u>183,320</u>					<u>246.00</u>	<u>24,108.00</u>	<u>3 171 246.00</u>	<u>1 610 351 072.83</u>
		Total	<u>420,349</u>					<u>24,306.00</u>	<u>193,163,892.90</u>	<u>30 218 069.00</u>	<u>216 531 420 881.83</u>

Grand Total	<u>786,494</u>	<u>29,397.00</u>	<u>261 104 146.80</u>	<u>38,394,339</u>	<u>295,139,129,091.03</u>
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