

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-April-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
	Apr 2012	CAAY	Future	12,500	0.0293	0.0298	0.0000	0.0000	0	0.00	
				<u>12,500</u>					<u>0.00</u>	<u>0.00</u>	<u>12,500.00</u>
			<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	<b>12,500.00</b>
<b>Future</b>											
	Jun 2012	CAAZ	Future	5,670	0.1096	0.1060	0.0000	0.0000	0	0.00	
				<u>5,670</u>					<u>0.00</u>	<u>0.00</u>	<u>5,853.00</u>
			<b>Total</b>	<b>5,670</b>					<b>0.00</b>	<b>0.00</b>	<b>5,853.00</b>
<b>Future</b>											
	Jun 2012	CABA	Future	8,000	0.2323	0.2184	0.0000	0.0000	0	0.00	
				<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8,000.00</u>
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	<b>8,000.00</b>
<b>Future</b>											
	Jun 2012	CABB	Future	8,000	0.0135	0.0189	0.0000	0.0000	0	0.00	
				<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8,000.00</u>
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	<b>8,000.00</b>
<b>Future</b>											
	Jun 2012	CABD	Future	16,000	0.0056	0.0072	0.0000	0.0000	0	0.00	
				<u>16,000</u>					<u>0.00</u>	<u>0.00</u>	<u>16,000.00</u>
			<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	<b>16,000.00</b>
<b>Future</b>											
	Jun 2012	ZAAD	Future	22,624	8.1227	8.1272	0.0000	0.0000	0	0.00	
	Sep 2012	ZAAD	Future	2,636	8.1557	8.1609	0.0000	0.0000	0	0.00	
	Dec 2012	ZAAD	Future	100	8.1933	8.1981	0.0000	0.0000	0	0.00	
				<u>25,360</u>					<u>0.00</u>	<u>0.00</u>	<u>1,463,287.00</u>
			<b>Total</b>	<b>25,360</b>					<b>0.00</b>	<b>0.00</b>	<b>1,463,487.00</b>
<b>Future</b>											
	Jun 2012	ZACA	Future	10	7.9561	7.9559	0.0000	0.0000	0	0.00	
				<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>20,970.00</u>
			<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>20,970.00</b>
<b>Future</b>											
	Jun 2012	ZAEU	Future	45,544	10.3419	10.3407	10.3460	10.3460	25	258,650.00	
	Sep 2012	ZAEU	Future	5,716	10.4879	10.4876	10.5036	10.5036	500	5,251,800.00	
	Dec 2012	ZAEU	Future	12,000	10.6350	10.6344	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	11.0152	11.0093	0.0000	0.0000	0	0.00	
				63,760				525.00	5,510,450.00	2,115,945.00	23,260,354,860.50
<b>Option</b>											
	Jun 2012	ZAEU	9.45 Put	15,360	10.0000	10.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.60 Put	1,000	17.0000	17.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.80 Put	1,000	34.0000	33.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.85 Put	5,120	39.0000	38.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.05 Call	5,120	377.0000	378.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.30 Call	1,000	225.0000	231.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.55 Call	15,360	130.0000	138.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.45 Put	10,200	32.0000	43.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.75 Put	1,625	73.0000	90.0000	0.0000	0.0000	0	0.00	
				55,785				0.00	0.00	462,864.00	138,092,177.80
			<b>Total</b>	<b>119,545</b>				<b>525.00</b>	<b>5,510,450.00</b>	<b>2,578,809.00</b>	<b>23,398,447,038.30</b>
<b>Future</b>											
	Jun 2012	ZAFR	Future	32,519	8.6062	8.6060	0.0000	0.0000	0	0.00	
	Sep 2012	ZAFR	Future	50	8.7352	8.7358	0.0000	0.0000	0	0.00	
				32,569				0.00	0.00	157,436.00	1,311,388,012.20
			<b>Total</b>	<b>32,569</b>				<b>0.00</b>	<b>0.00</b>	<b>157,436.00</b>	<b>1,311,388,012.20</b>
<b>Future</b>											
	Jun 2012	ZAGB	Future	63,489	12.6234	12.5285	0.0000	0.0000	0	0.00	
	Sep 2012	ZAGB	Future	2,323	12.7831	12.6883	0.0000	0.0000	0	0.00	
				65,812				0.00	0.00	1,858,532.00	22,644,104,130.30
<b>Option</b>											
	Jun 2012	ZAGB	11.10 Put	24,000	12.0000	13.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAGB	11.35 Put	6,000	46.0000	47.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAGB	13.45 Call	24,000	263.0000	254.0000	0.0000	0.0000	0	0.00	
				54,000				0.00	0.00	312,574.00	117,650,366.90
			<b>Total</b>	<b>119,812</b>				<b>0.00</b>	<b>0.00</b>	<b>2,171,106.00</b>	<b>22,761,754,497.20</b>
<b>Future</b>											
	Jun 2012	ZAJY	Future	3,849	0.0969	0.0975	0.0000	0.0000	50	485,860.00	
				3,849				50.00	485,860.00	121,002.00	1,103,339,958.40
			<b>Total</b>	<b>3,849</b>				<b>50.00</b>	<b>485,860.00</b>	<b>121,002.00</b>	<b>1,103,339,958.40</b>
<b>Future</b>											
	Jun 2012	ZAUM	Future	790	7.8776	7.8655	0.0000	0.0000	0	0.00	
				790				0.00	0.00	12,119.00	8,979,453,750.00
			<b>Total</b>	<b>790</b>				<b>0.00</b>	<b>0.00</b>	<b>12,325.00</b>	<b>8,986,006,616.00</b>

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAUS	Future	244,157	7.8776	7.8655	7.9301	7.8687	15,279	120,663,830.20		
Sep 2012	ZAUS	Future	11,268	7.9825	7.9709	8.0274	7.9770	1,330	10,612,280.00		
Dec 2012	ZAUS	Future	22,316	8.0865	8.0748	0.0000	0.0000	400	3,247,520.00		
Mar 2013	ZAUS	Future	8,623	8.2001	8.1883	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.3972	8.3840	0.0000	0.0000	0	0.00		
			<u>287,023</u>					<u>17,009.00</u>	<u>134,523,630.20</u>	<u>27,231,938.00</u>	<u>216,404,206,953.10</u>
<b>Option</b>											
Jun 2012	ZAUS	6.75 Call	4,850	1130.0000	1118.0000	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	5.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	47.0000	54.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	319.0000	314.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	91.0000	99.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	110.0000	119.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	131.0000	140.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	271.0000	285.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	121.0000	123.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	343.0000	358.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	98.0000	100.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	676.0000	692.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	907.0000	923.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	29.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	880.0000	867.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	48.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	752.0000	742.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	116.0000	119.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	187.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	288.0000	298.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	410.0000	423.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	210.0000	211.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	171.0000	172.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	789.0000	801.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	959.0000	971.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	107.0000	107.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	99.0000	99.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	473.0000	472.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	387.0000	397.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	201.0000	200.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	472.0000	483.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	306.0000	304.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1537.0000	1531.0000	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>
	<b>Total</b>		<b>470,343</b>					<b>17,009.00</b>	<b>134,523,630.20</b>	<b>30,403,184.00</b>	<b>218,014,558,025.93</b>

<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>
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Grand Total		822,448					17,584.00	140,519,940.20	38,684,658	296,748,900,747.23
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