

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.0211	0.0186	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	0.1195	0.1029	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	0.2359	0.2418	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	0.0078	0.0110	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	0.0031	0.0042	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	8.1092	8.1075	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,636	8.1434	8.1407	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.1827	8.1782	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	7.9587	7.9197	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	10.4079	10.3874	0.0000	0.0000	0	0.00		
	Sep 2012	ZAEU	Future	8,281	10.5549	10.5340	0.0000	0.0000	0	0.00		
	Dec 2012	ZAEU	Future	12,000	10.7028	10.6807	0.0000	0.0000	0	0.00		

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	Dec 2013	ZAEU	Future	500	11.0815	11.0604	0.0000	0.0000	0	0.00	
				68,325				0.00	0.00	2,123,152.00	23,335,903,360.50
Option											
	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	12.0000	15.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.80 Put	1,000	23.0000	28.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.85 Put	5,120	27.0000	33.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.05 Call	5,120	418.0000	406.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.30 Call	1,000	250.0000	243.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.55 Call	15,360	141.0000	137.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.45 Put	10,200	25.0000	38.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.75 Put	1,625	59.0000	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				0.00	0.00	2,586,016.00	23,473,995,538.30
Future											
	Jun 2012	ZAFR	Future	32,519	8.6623	8.6466	0.0000	0.0000	0	0.00	
	Sep 2012	ZAFR	Future	50	8.7920	8.7763	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	64,519	12.7596	12.6651	12.7500	12.7500	510	6,502,500.00	
	Sep 2012	ZAGB	Future	2,223	12.9217	12.8260	0.0000	0.0000	0	0.00	
				66,742				510.00	6,502,500.00	1,861,424.00	22,680,976,052.60
Option											
	Jun 2012	ZAGB	11.10 Put	24,000	7.0000	10.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAGB	11.35 Put	6,000	37.0000	43.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAGB	13.45 Call	24,000	289.0000	267.0000	0.0000	0.0000	0	0.00	
				54,000				0.00	0.00	312,574.00	117,650,366.90
			Total	120,742				510.00	6,502,500.00	2,173,998.00	22,798,626,419.50
Future											
	Jun 2012	ZAJY	Future	3,849	0.0978	0.0964	0.0986	0.0979	63	619,100.00	
				3,849				63.00	619,100.00	121,065.00	1,103,959,058.40
			Total	3,849				63.00	619,100.00	121,065.00	1,103,959,058.40
Future											
	Jun 2012	ZAUM	Future	758	7.9284	7.8607	0.0000	0.0000	0	0.00	
				758				0.00	0.00	12,151.00	9,004,693,750.00
			Total	758				0.00	0.00	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	246,005	7.9284	7.8607	7.9454	7.9050	12,283	97,298,966.20		
Sep 2012	ZAUS	Future	22,378	8.0342	7.9656	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	Future	22,316	8.1385	8.0691	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	8,623	8.2527	8.1824	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.4518	8.3801	0.0000	0.0000	0	0.00		
			<u>299,981</u>					<u>12,283.00</u>	<u>97,298,966.20</u>	<u>27,277,033.00</u>	<u>216,761,982,151.70</u>

Option

Jun 2012	ZAUS	6.75 Call	4,850	1180.0000	1113.0000	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	4.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	31.0000	45.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	343.0000	299.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	65.0000	88.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	80.0000	107.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	98.0000	128.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	225.0000	273.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	122.0000	107.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	294.0000	346.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	97.0000	86.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	624.0000	686.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	854.0000	919.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	27.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	919.0000	858.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	35.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	786.0000	732.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	70.0000	87.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	93.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	154.0000	187.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	248.0000	289.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	365.0000	413.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	211.0000	198.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	169.0000	160.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	735.0000	794.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	904.0000	965.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	103.0000	98.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	94.0000	90.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	486.0000	458.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	348.0000	389.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	200.0000	191.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	436.0000	475.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	309.0000	293.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1573.0000	1533.0000	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	491,301				12,283.00	97,298,966.20	30,456,279.00	218,373,021,224.53

	Grand Total	848,854					12,856.00	104,420,566.20	38,747,962	297,245,765,371.63
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