

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	0.0070	0.0211	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	0.0976	0.1195	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	0.2501	0.2359	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	0.0092	0.0078	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	0.0032	0.0031	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	8.0499	8.1092	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,636	8.0854	8.1434	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.1250	8.1827	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	7.9348	7.9587	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	45,544	10.3680	10.4079	10.4045	10.3622	2,100	21,764,850.00		
	Sep 2012	ZAEU	Future	8,281	10.5140	10.5549	10.5357	10.5357	500	5,267,850.00		
	Dec 2012	ZAEU	Future	12,000	10.6606	10.7028	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	11.0431	11.0815	0.0000	0.0000	0	0.00	
				66,325					2,600.00	27,032,700.00	2,125,752.00
Option											23,362,936,060.50
	Jun 2012	ZAEU	9.45 Put	15,360	8.0000	7.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.60 Put	1,000	13.0000	12.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.80 Put	1,000	24.0000	23.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.85 Put	5,120	28.0000	27.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.05 Call	5,120	384.0000	418.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.30 Call	1,000	222.0000	250.0000	0.0000	0.0000	225	52,875.00	
	Jun 2012	ZAEU	10.55 Call	15,360	122.0000	141.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.45 Put	10,200	37.0000	25.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.75 Put	1,625	65.0000	59.0000	0.0000	0.0000	0	0.00	
				55,785					225.00	52,875.00	463,089.00
			Total	122,110					2,825.00	27,085,575.00	2,588,841.00
											23,501,081,113.30
Future											
	Jun 2012	ZAFR	Future	32,519	8.6313	8.6623	0.0000	0.0000	0	0.00	
	Sep 2012	ZAFR	Future	50	8.7601	8.7920	0.0000	0.0000	0	0.00	
				32,569					0.00	0.00	157,436.00
			Total	32,569					0.00	0.00	157,436.00
											1,311,388,012.20
Future											
	Jun 2012	ZAGB	Future	64,517	12.6708	12.7596	12.7500	12.7500	2	25,500.00	
	Sep 2012	ZAGB	Future	2,223	12.8313	12.9217	0.0000	0.0000	0	0.00	
				66,740					2.00	25,500.00	1,861,426.00
											22,681,001,552.60
Option											
	Jun 2012	ZAGB	11.10 Put	24,000	8.0000	7.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAGB	11.35 Put	6,000	42.0000	37.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAGB	13.45 Call	24,000	258.0000	289.0000	0.0000	0.0000	0	0.00	
				54,000					0.00	0.00	312,574.00
			Total	120,740					2.00	25,500.00	2,174,000.00
											22,798,651,919.50
Future											
	Jun 2012	ZAJY	Future	3,849	0.0967	0.0978	0.0982	0.0976	36	352,080.00	
				3,849					36.00	352,080.00	121,101.00
			Total	3,849					36.00	352,080.00	121,101.00
											1,104,311,138.40
Future											
	Jun 2012	ZAUM	Future	758	7.8504	7.9284	0.0000	0.0000	0	0.00	
				758					0.00	0.00	12,151.00
			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	247,782	7.8504	7.9284	7.9069	7.8400	14,949	117,779,243.60		
Sep 2012	ZAUS	Future	27,779	7.9550	8.0342	8.0069	7.9925	6,061	48,510,199.00		
Dec 2012	ZAUS	Future	22,316	8.0579	8.1385	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	8,623	8.1703	8.2527	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.3694	8.4518	0.0000	0.0000	0	0.00		
			<u>307,159</u>					<u>21,010.00</u>	<u>166,289,442.60</u>	<u>27,298,043.00</u>	<u>216,928,271,594.30</u>

Option

Jun 2012	ZAUS	6.75 Call	4,850	1102.0000	1180.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	4.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	5.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	44.0000	31.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	287.0000	343.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	87.0000	65.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	105.0000	80.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	126.0000	98.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	273.0000	225.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	97.0000	122.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	347.0000	294.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	77.0000	97.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	691.0000	624.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	925.0000	854.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	21.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	846.0000	919.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	41.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	719.0000	786.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	85.0000	70.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	110.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	184.0000	154.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	286.0000	248.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	411.0000	365.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	187.0000	211.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	150.0000	169.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	795.0000	735.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	967.0000	904.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	91.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	83.0000	94.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	448.0000	486.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	390.0000	348.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	184.0000	200.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	479.0000	436.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	286.0000	309.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1526.0000	1573.0000	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	498,479				21,010.00	166,289,442.60	30,477,289.00	218,539,310,667.13
		Grand Total	854,030				23,873.00	193,752,597.60	38,771,835	297,439,517,969.23