

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	0.1076	0.1250	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	0.1713	0.1896	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	0.1733	0.2028	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	0.0103	0.0089	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	0.1876	0.1773	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	0.0065	0.0052	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	22,825	8.2503	8.2474	8.2620	8.2520	24	198,216.00		
	Sep 2012	ZAAD	Future	2,636	8.2839	8.2817	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.3221	8.3197	0.0000	0.0000	0	0.00		
				<u>25,561</u>					<u>24.00</u>	<u>198,216.00</u>	<u>1 462 720.00</u>	<u>10 003 094 303.10</u>
			Total	25,561					24.00	198,216.00	1 462 920.00	10 003 160 427.10
Future	Jun 2012	ZACA	Future	10	8.0294	8.0572	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	46,299	10.5763	10.5921	10.5970	10.5940	1,570	16,636,400.00		
Sep 2012	ZAEU	Future	6,216	10.7262	10.7427	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	8,000	10.8752	10.8919	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.2536	11.2702	0.0000	0.0000	0	0.00		
			<u>61,015</u>					<u>1,570.00</u>	<u>16,636,400.00</u>	<u>2 104 863.00</u>	<u>23 142 724 900.50</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	7.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	10.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	18.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	21.0000	17.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	568.0000	573.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	380.0000	381.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	235.0000	236.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	37.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	59.0000	0.0000	0.0000	0.0000	1,625	169,000.00		
			<u>55,785</u>					<u>1,625.00</u>	<u>169,000.00</u>	<u>461 239.00</u>	<u>137 923 177.80</u>
		Total	116,800					3,195.00	16,805,400.00	2 566 102.00	23 280 648 078.30
Future											
Jun 2012	ZAFR	Future	32,519	8.8083	8.8173	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.9424	8.9518	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	63,055	12.8126	12.8081	12.9100	12.8065	11,792	151,254,412.90		
Sep 2012	ZAGB	Future	2,323	12.9752	12.9706	12.9604	12.9604	5	64,802.00		
			<u>65,378</u>					<u>11,797.00</u>	<u>151,319,214.90</u>	<u>1 857 771.00</u>	<u>22 634 409 361.80</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	465.0000	451.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	42.0000	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	119,378					11,797.00	151,319,214.90	2 090 345.00	22 732 000 128.70
Future											
Jun 2012	ZAJY	Future	3,839	0.0995	0.1000	0.0000	0.0000	0	0.00		
			<u>3,839</u>					<u>0.00</u>	<u>0.00</u>	<u>120 788.00</u>	<u>1 101 249 499.40</u>
		Total	3,839					0.00	0.00	120 788.00	1 101 249 499.40
Future											
Jun 2012	ZAUM	Future	830	8.0566	8.0922	8.1250	8.0355	8	6,447,750.00		

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			830					8.00	6,447,750.00	12 073.00	8 942 523 250.00
		Total	830					8.00	6,447,750.00	12 279.00	8 949 076 116.00

Future

Jun 2012	ZAUS	Future	199,235	8.0566	8.0922	8.1325	8.0185	26,220	211,797,870.80		
Sep 2012	ZAUS	Future	11,388	8.1638	8.1998	8.2065	8.1730	226	1,843,880.50		
Dec 2012	ZAUS	Future	21,916	8.2691	8.3054	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	8,623	8.3845	8.4221	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.5791	8.6163	0.0000	0.0000	0	0.00		
			241,821					26,446.00	213,641,751.30	27 022 763.00	214 727 930 024.10

Option

Jun 2012	ZAUS	6.75 Call	4,850	1309.0000	1344.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	5.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	5.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	31.0000	26.0000	0.0000	0.0000	2,000	65,000.00		
Jun 2012	ZAUS	7.65 Call	6,700	462.0000	489.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	55.0000	47.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	68.0000	57.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	82.0000	70.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	185.0000	165.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	198.0000	209.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	241.0000	217.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	164.0000	172.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	537.0000	506.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	755.0000	722.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	53.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1052.0000	1086.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	38.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	917.0000	950.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	86.0000	0.0000	0.0000	0.0000	246	24,108.00		
Sep 2012	ZAUS	7.70 Put	2,500	137.0000	126.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	216.0000	197.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	320.0000	297.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	278.0000	286.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	226.0000	233.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	662.0000	633.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	823.0000	792.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	143.0000	146.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	131.0000	134.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	578.0000	591.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	309.0000	286.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	250.0000	252.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	396.0000	372.0000	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	9.10 Call	180	369.0000	373.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1664.0000	1679.0000	0.0000	0.0000	0	0.00		
			<u>183,320</u>					<u>2,246.00</u>	<u>89,108.00</u>	<u>3 171 000.00</u>	<u>1 610 326 964.83</u>
		Total	425,141					28,692.00	213,730,859.30	30 193 763.00	216 338 256 988.93

Grand Total	790,298	43,716.00	388 501 440.20	38,364,942	294,878,024,944.23
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