

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	0.0855	0.0832	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	0.1647	0.1551	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	0.2115	0.2033	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	0.0116	0.0120	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	0.2096	0.2166	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	0.0055	0.0061	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	8.2610	8.2462	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,636	8.2949	8.2801	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.3336	8.3183	0.0000	0.0000	0	0.00		
				<u>25,560</u>					<u>0.00</u>	<u>0.00</u>	<u>1,463,001.00</u>	<u>10,005,415,091.60</u>
			Total	25,560					0.00	0.00	1,463,201.00	10,005,481,215.60
Future	Jun 2012	ZACA	Future	10	8.0103	8.0173	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2012	ZAEU	Future	45,544	10.4998	10.4803	10.4890	10.4640	40	419,185.00		
Sep 2012	ZAEU	Future	5,716	10.6490	10.6292	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	12,000	10.7986	10.7787	0.0000	0.0000	4,000	43,154,400.00		
Dec 2013	ZAEU	Future	500	11.1836	11.1609	0.0000	0.0000	0	0.00		
			<u>63,760</u>					<u>4,040.00</u>	<u>43,573,585.00</u>	<u>2,115,420.00</u>	<u>23,254,844,410.50</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	6.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	10.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	20.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	23.0000	29.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	496.0000	486.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	320.0000	314.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	194.0000	190.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	30.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	66.0000	55.0000	0.0000	0.0000	0	0.00		
			<u>55,785</u>					<u>0.00</u>	<u>0.00</u>	<u>462,864.00</u>	<u>138,092,177.80</u>
	Total		119,545					4,040.00	43,573,585.00	2,578,284.00	23,392,936,588.30
Future											
Jun 2012	ZAFR	Future	32,519	8.7355	8.7197	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.8691	8.8523	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	63,489	12.7267	12.7088	12.7510	12.7505	490	6,247,867.50		
Sep 2012	ZAGB	Future	2,323	12.8887	12.8708	0.0000	0.0000	0	0.00		
			<u>65,812</u>					<u>490.00</u>	<u>6,247,867.50</u>	<u>1,858,478.00</u>	<u>22,643,420,696.70</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	10.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	24,000	404.0000	394.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	42.0000	44.0000	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		119,812					490.00	6,247,867.50	2,091,052.00	22,741,011,463.60
Future											
Jun 2012	ZAJY	Future	3,899	0.0999	0.0989	0.0960	0.0960	6	57,600.00		
			<u>3,899</u>					<u>6.00</u>	<u>57,600.00</u>	<u>120,940.00</u>	<u>1,102,737,098.40</u>
	Total		3,899					6.00	57,600.00	120,940.00	1,102,737,098.40
Future											
Jun 2012	ZAUM	Future	790	8.0324	8.0074	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			790					0.00	0.00	12,118.00	8,978,666,750.00
		Total	790					0.00	0.00	12,324.00	8,985,219,616.00

Future

Jun 2012	ZAUS	Future	251,333	8.0324	8.0074	8.0930	8.0075	120,505	969,776,063.50		
Sep 2012	ZAUS	Future	10,753	8.1395	8.1144	8.1760	8.1290	420	3,433,042.50		
Dec 2012	ZAUS	Future	21,916	8.2455	8.2202	8.2730	8.2730	250	2,068,250.00		
Mar 2013	ZAUS	Future	8,623	8.3614	8.3357	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.5592	8.5318	0.0000	0.0000	0	0.00		
			293,284					121,175.00	975,277,356.00	27,188,851.00	216,062,992,010.50

Option

Jun 2012	ZAUS	6.75 Call	4,850	1284.0000	1260.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	5.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	30.0000	35.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	436.0000	420.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	54.0000	63.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	67.0000	77.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	82.0000	94.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	189.0000	204.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	180.0000	174.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	248.0000	267.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	148.0000	143.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	551.0000	575.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	772.0000	797.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	46.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1024.0000	1001.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	35.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	889.0000	867.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	85.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	139.0000	146.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	221.0000	233.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	328.0000	342.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	264.0000	257.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	214.0000	209.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	675.0000	695.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	837.0000	858.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	132.0000	130.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	121.0000	119.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	560.0000	548.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	315.0000	328.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	239.0000	233.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	400.0000	413.0000	0.0000	0.0000	0	0.00		

<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>
Mar 2013	ZAUS	9.10 Call	180	354.0000	348.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1646.0000	1630.0000	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>
		Total	476,604					121,175.00	975,277,356.00	30,360,097.00	217,673,343,083.33

Grand Total	844,959	125,711.00	1,025,156,408.50	38,544,643	296,374,362,771.03
--------------------	----------------	-------------------	-------------------------	-------------------	---------------------------
