

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0.0298	0.0855	0.0000	0.0000	0	0.00		
				12,500					0.00	0.00	12,500.00	1,090,000.00
			Total	12,500					0.00	0.00	12,500.00	1,090,000.00
Future	Jun 2012	CAAZ	Future	5,670	0.1060	0.1647	0.0000	0.0000	0	0.00		
				5,670					0.00	0.00	5,853.00	547,086.60
			Total	5,670					0.00	0.00	5,853.00	547,086.60
Future	Jun 2012	CABA	Future	8,000	0.2184	0.2115	0.0000	0.0000	0	0.00		
				8,000					0.00	0.00	8,000.00	800,000.00
			Total	8,000					0.00	0.00	8,000.00	800,000.00
Future	Jun 2012	CABB	Future	8,000	0.0189	0.0116	0.0000	0.0000	0	0.00		
				8,000					0.00	0.00	8,000.00	800,000.00
			Total	8,000					0.00	0.00	8,000.00	800,000.00
Future	Jun 2012	CABC	Future	0	0.3003	0.2096	0.0000	0.0000	16,000	3,353,600.00		
				0					16,000.00	3,353,600.00	32,000.00	4,633,600.00
			Total	0					16,000.00	3,353,600.00	32,000.00	4,633,600.00
Future	Jun 2012	CABD	Future	16,000	0.0072	0.0055	0.0000	0.0000	0	0.00		
				16,000					0.00	0.00	16,000.00	640,000.00
			Total	16,000					0.00	0.00	16,000.00	640,000.00
Future	Jun 2012	ZAAD	Future	22,624	8.1272	8.2610	8.1690	8.1320	286	2,326,090.00		
	Sep 2012	ZAAD	Future	2,636	8.1609	8.2949	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.1981	8.3336	0.0000	0.0000	0	0.00		
				25,360					286.00	2,326,090.00	1,463,287.00	10,007,741,181.60
			Total	25,360					286.00	2,326,090.00	1,463,487.00	10,007,807,305.60
Future	Jun 2012	ZACA	Future	10	7.9559	8.0103	0.0000	0.0000	0	0.00		
				10					0.00	0.00	20,970.00	149,246,313.50
			Total	10					0.00	0.00	20,970.00	149,246,313.50

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Future											
Jun 2012	ZAEU	Future	45,544	10.3407	10.4998	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	5,716	10.4876	10.6490	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	12,000	10.6344	10.7986	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.0093	11.1836	0.0000	0.0000	0	0.00		
			<u>63,760</u>					<u>0.00</u>	<u>0.00</u>	<u>2,115,420.00</u>	<u>23,254,844,410.50</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	10.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	17.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	33.0000	20.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	38.0000	23.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	378.0000	496.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	231.0000	320.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	138.0000	194.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	43.0000	30.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	90.0000	66.0000	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					0.00	0.00	2,578,284.00	23,392,936,588.30
Future											
Jun 2012	ZAFR	Future	32,519	8.6060	8.7355	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.7358	8.8691	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	12.5285	12.7267	12.6990	12.5865	54	683,433.60		
Sep 2012	ZAGB	Future	2,323	12.6883	12.8887	0.0000	0.0000	0	0.00		
			<u>65,812</u>					<u>54.00</u>	<u>683,433.60</u>	<u>1,858,532.00</u>	<u>22,644,104,130.30</u>
Option											
Jun 2012	ZAGB	11.10 Put	24,000	13.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	12.50 Call	0	293.0000	404.0000	0.0000	0.0000	24,000	8,308,320.00		
Jun 2012	ZAGB	12.50 Put	0	265.0000	177.0000	0.0000	0.0000	32,000	6,042,400.00		
Sep 2012	ZAGB	11.35 Put	6,000	47.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	254.0000	303.0000	0.0000	0.0000	24,000	5,708,880.00		
			<u>54,000</u>					<u>80,000.00</u>	<u>20,059,600.00</u>	<u>312,574.00</u>	<u>117,650,366.90</u>
		Total	119,812					80,054.00	20,743,033.60	2,171,106.00	22,761,754,497.20
Future											
Jun 2012	ZAJY	Future	3,899	0.0975	0.0999	0.0975	0.0975	12	117,000.00		
			<u>3,899</u>					<u>12.00</u>	<u>117,000.00</u>	<u>120,952.00</u>	<u>1,102,854,098.40</u>
		Total	3,899					12.00	117,000.00	120,952.00	1,102,854,098.40

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Future											
Jun 2012	ZAUM	Future	790	7.8655	8.0324	7.8700	7.8700	1	787,000.00		
			790					1.00	787,000.00	12,119.00	8,979,453,750.00
		Total	790					1.00	787,000.00	12,325.00	8,986,006,616.00
Future											
Jun 2012	ZAUS	Future	244,210	7.8655	8.0324	8.0250	7.8700	25,531	202,299,011.00		
Sep 2012	ZAUS	Future	10,753	7.9709	8.1395	8.0330	7.9732	547	4,392,301.40		
Dec 2012	ZAUS	Future	21,916	8.0748	8.2455	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	8,623	8.1883	8.3614	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.3840	8.5592	0.0000	0.0000	0	0.00		
			286,161					26,078.00	206,691,312.40	27,214,929.00	216,269,683,322.90
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1118.0000	1284.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	6.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	7.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	54.0000	30.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	314.0000	436.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	99.0000	54.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	119.0000	67.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	140.0000	82.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	285.0000	189.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	123.0000	180.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	358.0000	248.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	100.0000	148.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	692.0000	551.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	923.0000	772.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	32.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	867.0000	1024.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	46.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	742.0000	889.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	119.0000	85.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	196.0000	139.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	298.0000	221.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	423.0000	328.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	211.0000	264.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	172.0000	214.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	801.0000	675.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	971.0000	837.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	107.0000	132.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	99.0000	121.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	472.0000	560.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.00 Put	540	397.0000	315.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	200.0000	239.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	483.0000	400.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	304.0000	354.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1531.0000	1646.0000	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		<u>469,481</u>					<u>26,078.00</u>	<u>206,691,312.40</u>	<u>30,386,175.00</u>	<u>217,880,034,395.73</u>

Grand Total	821,636							122,431.00	234,018,036.00	38,667,074	296,608,380,807.03
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