

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.0044	0.0070	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	0.0954	0.0976	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	0.2705	0.2501	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	0.0095	0.0092	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	CABD	Future	16,000	0.0029	0.0032	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	22,609	8.0591	8.0499	8.0400	8.0400	100	804,800.00		
	Sep 2012	ZAAD	Future	2,636	8.0936	8.0854	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	100	8.1319	8.1250	0.0000	0.0000	0	0.00		
				25,345					100.00	804,800.00	1,463,402.00	10,008,667,885.10
			Total	25,345					100.00	804,800.00	1,463,602.00	10,008,734,009.10
Future	Jun 2012	ZACA	Future	10	7.9535	7.9348	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
Future	Jun 2012	ZAEU	Future	45,563	10.3445	10.3680	10.3351	10.3205	533	5,519,277.90		
	Sep 2012	ZAEU	Future	8,281	10.4892	10.5140	0.0000	0.0000	0	0.00		
	Dec 2012	ZAEU	Future	12,000	10.6351	10.6606	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	11.0218	11.0431	0.0000	0.0000	0	0.00	
				<u>66,344</u>							
								533.00	5,519,277.90	2,126,285.00	23,368,455,338.40
Option											
	Jun 2012	ZAEU	9.45 Put	15,360	9.0000	8.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.60 Put	1,000	14.0000	13.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.80 Put	1,000	26.0000	24.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.85 Put	5,120	30.0000	28.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.05 Call	5,120	364.0000	384.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.30 Call	1,000	206.0000	222.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.55 Call	15,360	111.0000	122.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.45 Put	10,200	29.0000	37.0000	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	9.75 Put	1,625	68.0000	65.0000	0.0000	0.0000	0	0.00	
				<u>55,785</u>							
			Total	122,129				533.00	5,519,277.90	2,589,374.00	23,506,600,391.20
Future											
	Jun 2012	ZAFR	Future	29,384	8.6073	8.6313	0.0000	0.0000	3,135	27,006,771.00	
	Sep 2012	ZAFR	Future	50	8.7348	8.7601	0.0000	0.0000	0	0.00	
				<u>29,434</u>							
			Total	29,434				3,135.00	27,006,771.00	160,571.00	1,338,394,783.20
Future											
	Jun 2012	ZAGB	Future	63,902	12.6321	12.6708	12.6100	12.5720	1,065	13,420,170.50	
	Sep 2012	ZAGB	Future	2,223	12.7916	12.8313	0.0000	0.0000	0	0.00	
				<u>66,125</u>							
								1,065.00	13,420,170.50	1,862,491.00	22,694,421,723.10
Option											
	Jun 2012	ZAGB	11.10 Put	24,000	8.0000	8.0000	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	
	Sep 2012	ZAGB	13.45 Call	24,000	241.0000	258.0000	0.0000	0.0000	0	0.00	
				<u>54,000</u>							
			Total	120,125				1,065.00	13,420,170.50	2,175,065.00	22,812,072,090.00
Future											
	Jun 2012	ZAJY	Future	3,849	0.0964	0.0967	0.0000	0.0000	0	0.00	
				<u>3,849</u>							
			Total	3,849				0.00	0.00	121,101.00	1,104,311,138.40
Future											
	Jun 2012	ZAUM	Future	758	7.8413	7.8504	0.0000	0.0000	0	0.00	
				<u>758</u>							
			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	241,826	7.8413	7.8504	7.8482	7.8105	10,576	82,812,731.80		
Sep 2012	ZAUS	Future	27,814	7.9453	7.9550	7.9350	7.9250	855	6,777,710.00		
Dec 2012	ZAUS	Future	22,316	8.0478	8.0579	8.0235	8.0235	0	0.00		
Mar 2013	ZAUS	Future	8,623	8.1597	8.1703	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.3611	8.3694	0.0000	0.0000	0	0.00		
			<u>301,238</u>					<u>11,431.00</u>	<u>89,590,441.80</u>	<u>27,309,474.00</u>	<u>217,017,862,036.10</u>

Option

Jun 2012	ZAUS	6.75 Call	4,850	1093.0000	1102.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	4.0000	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	43.0000	44.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	277.0000	287.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	86.0000	87.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	105.0000	105.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	127.0000	126.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	276.0000	273.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	92.0000	97.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	351.0000	347.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	73.0000	77.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	697.0000	691.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	933.0000	925.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	20.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	837.0000	846.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	42.0000	41.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	710.0000	719.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	85.0000	85.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	110.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	185.0000	184.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	287.0000	286.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	414.0000	411.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	182.0000	187.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	146.0000	150.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	801.0000	795.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	974.0000	967.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	90.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	82.0000	83.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	439.0000	448.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	391.0000	390.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	181.0000	184.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	479.0000	479.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	282.0000	286.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1510.0000	1526.0000	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	492,558				11,431.00	89,590,441.80	30,488,720.00	218,628,901,108.93
		Grand Total	844,378				16,264.00	136,341,461.20	38,788,099	297,575,859,430.43