

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-April-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future	Jun 2012 CAAZ	Future	5,670	0.0737	0.0940	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	0.3141	0.2661	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	0.0052	0.0073	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	0.0012	0.0024	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	8.0868	8.0954	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,636	8.1222	8.1307	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	100	8.1627	8.1706	0.0000	0.0000	0	0.00		
			<u>25,345</u>					<u>0.00</u>	<u>0.00</u>	<u>1,463,502.00</u>	<u>10,009,476,135.10</u>
		Total	25,345					0.00	0.00	1,463,702.00	10,009,542,259.10
Future	Jun 2012 ZACA	Future	10	7.8939	7.9608	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	45,863	10.3284	10.3804	10.2900	10.2900	90	926,100.00		
	Sep 2012 ZAEU	Future	8,381	10.4739	10.5261	0.0000	0.0000	0	0.00		
	Dec 2012 ZAEU	Future	12,000	10.6212	10.6730	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	500	11.0211	11.0641	0.0000	0.0000	0	0.00		
			<u>66,744</u>					<u>90.00</u>	<u>926,100.00</u>	<u>2,127,175.00</u>	<u>23,377,687,348.40</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	6.0000	7.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	10.0000	11.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	9.80 Put	1,000	19.0000	20.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	23.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	338.0000	388.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	181.0000	220.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	91.0000	118.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	38.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	67.0000	62.0000	0.0000	0.0000	0	0.00		
			55,785					0.00	0.00	463,089.00	138,145,052.80
	Total		122,529					90.00	926,100.00	2,590,264.00	23,515,832,401.20
Future											
Jun 2012	ZAFR	Future	30,849	8.5989	8.6418	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.7259	8.7698	0.0000	0.0000	0	0.00		
			30,899					0.00	0.00	162,036.00	1,351,002,719.70
	Total		30,899					0.00	0.00	162,036.00	1,351,002,719.70
Future											
Jun 2012	ZAGB	Future	65,817	12.6705	12.6940	0.0000	0.0000	2,350	29,770,035.00		
Sep 2012	ZAGB	Future	2,223	12.8316	12.8551	0.0000	0.0000	0	0.00		
			68,040					2,350.00	29,770,035.00	1,865,276.00	22,729,697,683.60
Option											
Jun 2012	ZAGB	11.10 Put	24,000	5.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	36.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	221.0000	256.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		122,040					2,350.00	29,770,035.00	2,177,850.00	22,847,348,050.50
Future											
Jun 2012	ZAJY	Future	3,849	0.0977	0.0971	0.0000	0.0000	0	0.00		
			3,849					0.00	0.00	121,101.00	1,104,311,138.40
	Total		3,849					0.00	0.00	121,101.00	1,104,311,138.40
Future											
Jun 2012	ZAUM	Future	718	7.8032	7.8426	0.0000	0.0000	0	0.00		
Sep 2012	ZAUM	Future	2	7.9069	7.9468	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.0091	8.0492	0.0000	0.0000	0	0.00		
			722					0.00	0.00	12,199.00	9,042,336,950.00
	Total		722					0.00	0.00	12,405.00	9,048,889,816.00
Future											
Jun 2012	ZAUS	Future	239,056	7.8032	7.8426	7.8100	7.7749	21,580	167,741,976.20		
Sep 2012	ZAUS	Future	28,881	7.9069	7.9468	7.9130	7.8800	398	3,146,214.00		
Dec 2012	ZAUS	Future	22,316	8.0091	8.0492	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	Future	8,623	8.1206	8.1607	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.3230	8.3621	0.0000	0.0000	0	0.00		
			<u>299,535</u>					<u>21,978.00</u>	<u>170,888,190.20</u>	<u>27,348,443.00</u>	<u>217,322,037,668.30</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1055.0000	1094.0000	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	4.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	41.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	237.0000	274.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	84.0000	81.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	104.0000	100.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	126.0000	121.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	285.0000	269.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	67.0000	87.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	364.0000	344.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	51.0000	68.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	722.0000	692.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	961.0000	928.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	12.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	797.0000	836.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	40.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	669.0000	709.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	82.0000	82.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	106.0000	107.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	185.0000	181.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	289.0000	283.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	420.0000	409.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	156.0000	178.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	124.0000	142.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	817.0000	795.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	993.0000	968.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	74.0000	85.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	67.0000	78.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	400.0000	436.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	391.0000	387.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	157.0000	176.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	478.0000	475.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	253.0000	276.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1461.0000	1509.0000	0.0000	0.0000	0	0.00		
			<u>191,320</u>					<u>0.00</u>	<u>0.00</u>	<u>3,179,346.00</u>	<u>1,611,051,272.83</u>
	Total		490,855					21,978.00	170,888,190.20	30,527,789.00	218,933,088,941.13

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Grand Total		833,919					24,418.00	201,584,325.20	38,832,456	297,975,614,619.63
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