

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-May-2012

<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>	
Future	Jun 2012	CAAZ	Future	5,670	0.0699	0.0737	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	0.3272	0.3141	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	0.0048	0.0052	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	0.0010	0.0012	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	8.0015	8.0868	0.0000	0.0000	0	0.00		
	Sep 2012	ZAAD	Future	2,661	8.0395	8.1222	8.0555	8.0555	25	201,387.50		
	Dec 2012	ZAAD	Future	100	8.0829	8.1627	0.0000	0.0000	0	0.00		
				<u>25,370</u>					<u>25.00</u>	<u>201,387.50</u>	<u>1,463,527.00</u>	<u>10,009,677,522.60</u>
			Total	25,370					25.00	201,387.50	1,463,727.00	10,009,743,646.60
Future	Jun 2012	ZACA	Future	10	7.8758	7.8939	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	45,866	10.2640	10.3284	10.2670	10.2416	125	1,282,285.20		
	Sep 2012	ZAEU	Future	8,381	10.4080	10.4739	0.0000	0.0000	0	0.00		
	Dec 2012	ZAEU	Future	12,000	10.5537	10.6212	0.0000	0.0000	0	0.00		
	Dec 2013	ZAEU	Future	500	10.9520	11.0211	0.0000	0.0000	0	0.00		
				<u>66,747</u>					<u>125.00</u>	<u>1,282,285.20</u>	<u>2,127,300.00</u>	<u>23,378,969,633.60</u>
Option	Jun 2012	ZAEU	9.45 Put	15,360	5.0000	6.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.60 Put	1,000	8.0000	10.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	9.80 Put	1,000	19.0000	19.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	25.0000	23.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	281.0000	338.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	137.0000	181.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	65.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	23.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	61.0000	67.0000	0.0000	0.0000	0	0.00		
			55,785					0.00	0.00	463,089.00	138,145,052.80
	Total		122,532					125.00	1,282,285.20	2,590,389.00	23,517,114,686.40
Future											
Jun 2012	ZAFR	Future	31,654	8.5419	8.5989	0.0000	0.0000	805	6,866,891.50		
Sep 2012	ZAFR	Future	50	8.6677	8.7259	0.0000	0.0000	0	0.00		
			31,704					805.00	6,866,891.50	162,841.00	1,357,869,611.20
	Total		31,704					805.00	6,866,891.50	162,841.00	1,357,869,611.20
Future											
Jun 2012	ZAGB	Future	63,388	12.6377	12.6705	12.6326	12.5841	2,551	32,188,822.80		
Sep 2012	ZAGB	Future	2,223	12.7988	12.8316	0.0000	0.0000	0	0.00		
			65,611					2,551.00	32,188,822.80	1,867,827.00	22,761,886,506.40
Option											
Jun 2012	ZAGB	11.10 Put	24,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	37.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	212.0000	221.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		119,611					2,551.00	32,188,822.80	2,180,401.00	22,879,536,873.30
Future											
Jun 2012	ZAJY	Future	3,849	0.0973	0.0977	0.0975	0.0975	10	97,500.00		
			3,849					10.00	97,500.00	121,111.00	1,104,408,638.40
	Total		3,849					10.00	97,500.00	121,111.00	1,104,408,638.40
Future											
Jun 2012	ZAUM	Future	768	7.8003	7.8032	7.7900	7.7900	50	38,950,000.00		
Sep 2012	ZAUM	Future	2	7.9040	7.9069	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.0060	8.0091	0.0000	0.0000	0	0.00		
			772					50.00	38,950,000.00	12,249.00	9,081,286,950.00
	Total		772					50.00	38,950,000.00	12,455.00	9,087,839,816.00
Future											
Jun 2012	ZAUS	Future	238,653	7.8003	7.8032	7.8120	7.7645	14,157	110,249,990.90		
Sep 2012	ZAUS	Future	28,914	7.9040	7.9069	7.8995	7.8800	223	1,759,409.00		
Dec 2012	ZAUS	Future	22,316	8.0060	8.0091	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	Future	8,623	8.1172	8.1206	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.3206	8.3230	0.0000	0.0000	0	0.00		
			<u>299,165</u>					<u>14,380.00</u>	<u>112,009,399.90</u>	<u>27,362,823.00</u>	<u>217,434,047,068.20</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1051.0000	1055.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	4.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	38.0000	41.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	231.0000	237.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	81.0000	84.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	100.0000	104.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	123.0000	126.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	283.0000	285.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	62.0000	67.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	362.0000	364.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	47.0000	51.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	722.0000	722.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	963.0000	961.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	10.0000	12.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	792.0000	797.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	38.0000	40.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	665.0000	669.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	81.0000	82.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	105.0000	106.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	184.0000	185.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	288.0000	289.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	419.0000	420.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	152.0000	156.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	120.0000	124.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	816.0000	817.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	992.0000	993.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	71.0000	74.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	64.0000	67.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	397.0000	400.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	391.0000	391.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	154.0000	157.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	480.0000	478.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	250.0000	253.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1466.0000	1461.0000	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		490,485					14,380.00	112,009,399.90	30,542,169.00	219,045,098,341.03

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Grand Total		832,003					17,946.00	191,596,286.90	38,850,402	298,167,210,906.53
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