

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-May-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	0.0649	0.0699	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	0.3417	0.3272	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	0.0048	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	0.0011	0.0010	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	22,614	7.9500	8.0015	7.9759	7.9410	35	278,925.00		
	Sep 2012 ZAAD	Future	2,661	7.9883	8.0395	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	100	8.0314	8.0829	0.0000	0.0000	0	0.00		
			<u>25,375</u>					<u>35.00</u>	<u>278,925.00</u>	<u>1,463,562.00</u>	<u>10,009,956,447.60</u>
		Total	25,375					35.00	278,925.00	1,463,762.00	10,010,022,571.60
Future	Jun 2012 ZACA	Future	10	7.8728	7.8758	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	10.2269	10.2640	10.2200	10.2200	400	4,085,000.00		
	Sep 2012 ZAEU	Future	9,406	10.3700	10.4080	10.3620	10.3426	1,025	10,602,600.00		
	Dec 2012 ZAEU	Future	12,000	10.5145	10.5537	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	500	10.9082	10.9520	0.0000	0.0000	0	0.00		
			<u>67,772</u>					<u>1,425.00</u>	<u>14,687,600.00</u>	<u>2,128,725.00</u>	<u>23,393,657,233.60</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	5.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	9.0000	8.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	9.80 Put	1,000	22.0000	19.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	29.0000	25.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	254.0000	281.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	121.0000	137.0000	0.0000	0.0000	235	26,000.40		
Jun 2012	ZAEU	10.55 Call	15,360	56.0000	65.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	26.0000	23.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	66.0000	61.0000	0.0000	0.0000	0	0.00		
			55,785					235.00	26,000.40	463,324.00	138,171,053.20
	Total		123,557					1,660.00	14,713,600.40	2,592,049.00	23,531,828,286.80
Future											
Jun 2012	ZAFR	Future	31,424	8.5150	8.5419	0.0000	0.0000	230	1,978,759.00		
Sep 2012	ZAFR	Future	50	8.6404	8.6677	0.0000	0.0000	0	0.00		
			31,474					230.00	1,978,759.00	163,071.00	1,359,848,370.20
	Total		31,474					230.00	1,978,759.00	163,071.00	1,359,848,370.20
Future											
Jun 2012	ZAGB	Future	66,768	12.5976	12.6377	12.5931	12.5547	3,600	45,282,617.60		
Sep 2012	ZAGB	Future	2,223	12.7578	12.7988	12.7515	12.7510	0	0.00		
			68,991					3,600.00	45,282,617.60	1,871,427.00	22,807,169,124.00
Option											
Jun 2012	ZAGB	11.10 Put	24,000	4.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	37.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	198.0000	212.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		122,991					3,600.00	45,282,617.60	2,184,001.00	22,924,819,490.90
Future											
Jun 2012	ZAJY	Future	3,849	0.0968	0.0973	0.0000	0.0000	0	0.00		
			3,849					0.00	0.00	121,111.00	1,104,408,638.40
	Total		3,849					0.00	0.00	121,111.00	1,104,408,638.40
Future											
Jun 2012	ZAUM	Future	768	7.7739	7.8003	7.7830	7.7830	5	3,891,500.00		
Sep 2012	ZAUM	Future	2	7.8773	7.9040	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	7.9787	8.0060	0.0000	0.0000	0	0.00		
			772					5.00	3,891,500.00	12,254.00	9,085,178,450.00
	Total		772					5.00	3,891,500.00	12,460.00	9,091,731,316.00
Future											
Jun 2012	ZAUS	Future	240,502	7.7739	7.8003	7.7925	7.7500	5,188	40,376,488.90		
Sep 2012	ZAUS	Future	30,276	7.8773	7.9040	7.8800	7.8550	1,362	10,715,526.00		
Dec 2012	ZAUS	Future	22,316	7.9787	8.0060	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	Future	8,623	8.0890	8.1172	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.2922	8.3206	0.0000	0.0000	0	0.00		
			<u>302,376</u>					<u>6,550.00</u>	<u>51,092,014.90</u>	<u>27,369,373.00</u>	<u>217,485,139,083.10</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1025.0000	1051.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	3.0000	3.0000	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	43.0000	38.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	213.0000	231.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	89.0000	81.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	110.0000	100.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	134.0000	123.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	301.0000	283.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	57.0000	62.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	383.0000	362.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	43.0000	47.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	747.0000	722.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	988.0000	963.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	766.0000	792.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	39.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	640.0000	665.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	84.0000	81.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	110.0000	105.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	193.0000	184.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	301.0000	288.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	435.0000	419.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	144.0000	152.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	113.0000	120.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	836.0000	816.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1014.0000	992.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	66.0000	71.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	60.0000	64.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	383.0000	397.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	404.0000	391.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	147.0000	154.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	493.0000	480.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	239.0000	250.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1451.0000	1466.0000	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		493,696					6,550.00	51,092,014.90	30,548,719.00	219,096,190,355.93

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Grand Total		839,394					12,080.00	117,237,416.90	38,862,482	298,284,448,323.43
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