

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.0598	0.0862	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	0.3524	0.3325	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	0.0044	0.0032	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	0.0009	0.0007	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	17,619	7.9878	7.9821	8.0000	7.9932	5,119	40,922,387.50		
	Sep 2012 ZAAD	Future	2,681	8.0279	8.0207	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	100	8.0736	8.0653	0.0000	0.0000	0	0.00		
			<u>20,400</u>					<u>5,119.00</u>	<u>40,922,387.50</u>	<u>1,468,901.00</u>	<u>10,052,628,855.10</u>
		Total	20,400					5,119.00	40,922,387.50	1,469,101.00	10,052,694,979.10
Future	Jun 2012 ZACA	Future	10	7.8988	7.9055	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	47,216	10.2763	10.3184	10.2991	10.2701	1,350	13,872,555.00		
	Sep 2012 ZAEU	Future	9,231	10.4207	10.4630	0.0000	0.0000	0	0.00		
	Dec 2012 ZAEU	Future	12,000	10.5651	10.6085	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	500	10.9623	11.0052	0.0000	0.0000	0	0.00		
			<u>68,947</u>					<u>1,350.00</u>	<u>13,872,555.00</u>	<u>2,136,550.00</u>	<u>23,474,793,053.60</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	4.0000	4.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	6.0000	6.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	9.80 Put	1,000	15.0000	13.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	20.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	284.0000	319.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	136.0000	158.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	62.0000	75.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	20.0000	19.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	55.0000	51.0000	0.0000	0.0000	0	0.00		
			55,785					0.00	0.00	463,324.00	138,171,053.20
	Total		124,732					1,350.00	13,872,555.00	2,599,874.00	23,612,964,106.80
Future											
Jun 2012	ZAFR	Future	24,064	8.5551	8.5919	0.0000	0.0000	2,035	17,299,128.00		
Sep 2012	ZAFR	Future	50	8.6815	8.7188	0.0000	0.0000	0	0.00		
			24,114					2,035.00	17,299,128.00	170,431.00	1,422,654,948.20
	Total		24,114					2,035.00	17,299,128.00	170,431.00	1,422,654,948.20
Future											
Jun 2012	ZAGB	Future	67,914	12.7345	12.7045	12.7362	12.7362	12	152,834.40		
Sep 2012	ZAGB	Future	2,223	12.8962	12.8664	0.0000	0.0000	0	0.00		
			70,137					12.00	152,834.40	1,874,085.00	22,840,939,238.20
Option											
Jun 2012	ZAGB	11.10 Put	24,000	3.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	31.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	224.0000	224.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		124,137					12.00	152,834.40	2,186,659.00	22,958,589,605.10
Future											
Jun 2012	ZAJY	Future	3,849	0.0986	0.0985	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	7.8740	7.8663	7.8825	7.8825	2	1,576,500.00		
Sep 2012	ZAUM	Future	2	7.9786	7.9711	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.0810	8.0738	0.0000	0.0000	0	0.00		
			772					2.00	1,576,500.00	12,266.00	9,094,578,700.00
	Total		772					2.00	1,576,500.00	12,472.00	9,101,131,566.00
Future											
Jun 2012	ZAUS	Future	245,862	7.8740	7.8663	7.9094	7.8624	11,414	90,223,068.10		
Sep 2012	ZAUS	Future	31,790	7.9786	7.9711	8.0138	7.9794	442	3,541,652.90		
Dec 2012	ZAUS	Future	22,316	8.0810	8.0738	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	Future	8,623	8.1928	8.1857	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.3977	8.3903	0.0000	0.0000	0	0.00		
			<u>309,250</u>					<u>11,856.00</u>	<u>93,764,721.00</u>	<u>27,408,780.00</u>	<u>217,793,856,424.60</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1125.0000	1117.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	2.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	22.0000	26.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	278.0000	275.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	54.0000	59.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	70.0000	75.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	88.0000	93.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	100	109.0000	114.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	226.0000	234.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	74.0000	75.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	300.0000	309.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	55.0000	56.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	650.0000	660.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	889.0000	899.0000	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	857.0000	851.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	28.0000	30.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	724.0000	719.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	62.0000	65.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	83.0000	87.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	148.0000	154.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	244.0000	250.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	365.0000	373.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	164.0000	165.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	128.0000	129.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	749.0000	758.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	923.0000	932.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	74.0000	75.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	67.0000	68.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	426.0000	426.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	345.0000	352.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	162.0000	162.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	435.0000	438.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	263.0000	260.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1524.0000	1511.0000	0.0000	0.0000	0	0.00		
			<u>191,420</u>					<u>0.00</u>	<u>0.00</u>	<u>3,179,446.00</u>	<u>1,611,061,372.83</u>
	Total		500,670					11,856.00	93,764,721.00	30,588,226.00	219,404,917,797.43

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Grand Total		836,354					20,374.00	167,588,125.90	38,925,183	298,822,960,934.63
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