

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.1475	0.1027	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	0.0989	0.2260	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	0.0056	0.0059	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	0.0005	0.0005	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	17,609	8.0743	8.0091	8.0696	8.0618	28	225,753.80		
	Sep 2012 ZAAD	Future	3,035	8.1158	8.0501	8.0600	8.0600	500	4,030,000.00		
	Dec 2012 ZAAD	Future	100	8.1636	8.0973	0.0000	0.0000	0	0.00		
			<u>20,744</u>					<u>528.00</u>	<u>4,255,753.80</u>	<u>1,469,588.00</u>	<u>10,058,155,944.30</u>
		Total	20,744					528.00	4,255,753.80	1,469,788.00	10,058,222,068.30
Future	Jun 2012 ZACA	Future	10	8.0332	7.9498	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	45,886	10.4453	10.3486	10.4700	10.4500	120	1,256,000.00		
	Sep 2012 ZAEU	Future	10,657	10.5931	10.4948	10.5900	10.5015	515	5,421,765.00		
	Dec 2012 ZAEU	Future	16,893	10.7412	10.6408	10.6632	10.6615	5,303	56,493,743.00		
	Dec 2013 ZAEU	Future	500	11.1507	11.0422	0.0000	0.0000	0	0.00		
			<u>73,936</u>					<u>5,938.00</u>	<u>63,171,508.00</u>	<u>2,145,075.00</u>	<u>23,564,678,743.90</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	2.0000	3.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	3.0000	5.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	9.80 Put	1,000	6.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	7.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	416.0000	341.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	229.0000	174.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	112.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	17.0000	16.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	33.0000	45.0000	0.0000	0.0000	0	0.00		
			55,785					0.00	0.00	463,324.00	138,171,053.20
	Total		129,721					5,938.00	63,171,508.00	2,608,399.00	23,702,849,797.10
Future											
Jun 2012	ZAFR	Future	26,769	8.6969	8.6194	0.0000	0.0000	380	3,310,104.00		
Sep 2012	ZAFR	Future	50	8.8256	8.7469	0.0000	0.0000	0	0.00		
			26,819					380.00	3,310,104.00	173,136.00	1,445,914,017.20
	Total		26,819					380.00	3,310,104.00	173,136.00	1,445,914,017.20
Future											
Jun 2012	ZAGB	Future	68,806	12.9961	12.8530	13.0358	12.9215	168	2,176,668.40		
Sep 2012	ZAGB	Future	1,938	13.1618	13.0168	13.1510	13.0700	507	6,627,408.00		
			70,744					675.00	8,804,076.40	1,875,835.00	22,863,486,877.60
Option											
Jun 2012	ZAGB	11.10 Put	24,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	22.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	320.0000	254.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		124,744					675.00	8,804,076.40	2,188,409.00	22,981,137,244.50
Future											
Jun 2012	ZAJY	Future	3,849	0.1015	0.0998	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	25	0.1030	0.1013	0.1020	0.1020	25	255,000.00		
			3,874					25.00	255,000.00	121,136.00	1,104,663,638.40
	Total		3,874					25.00	255,000.00	121,136.00	1,104,663,638.40
Future											
Jun 2012	ZAUM	Future	693	8.0741	7.9635	8.0500	8.0000	3	2,407,500.00		
Sep 2012	ZAUM	Future	2	8.1813	8.0695	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.2854	8.1730	0.0000	0.0000	0	0.00		
			697					3.00	2,407,500.00	12,358.00	9,167,506,650.00
	Total		697					3.00	2,407,500.00	12,564.00	9,174,059,516.00
Future											
Jun 2012	ZAUS	Future	255,021	8.0741	7.9635	8.1077	7.9595	30,606	246,037,293.90		
Sep 2012	ZAUS	Future	35,274	8.1813	8.0695	8.2026	8.0850	4,259	34,643,080.50		

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Dec 2012	ZAUS	Future	22,316	8.2854	8.1730	8.2000	8.1890	1,126	9,233,410.00		
Mar 2013	ZAUS	Future	9,338	8.3992	8.2860	8.2965	8.2930	715	5,931,397.50		
Dec 2013	ZAUS	Future	659	8.6092	8.4931	0.0000	0.0000	0	0.00		
			<u>322,608</u>					<u>36,706.00</u>	<u>295,845,181.90</u>	<u>27,487,337.00</u>	<u>218,421,276,845.00</u>

Option

Jun 2012	ZAUS	6.75 Call	4,850	1324.0000	1214.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	9.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	442.0000	347.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	18.0000	34.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	25.0000	45.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	34.0000	58.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	45.0000	73.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	115.0000	167.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	142.0000	97.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	168.0000	234.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	108.0000	73.0000	0.0000	0.0000	6,000	460,440.00		
Jun 2012	ZAUS	8.50 Put	100	475.0000	569.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	703.0000	805.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	22.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1049.0000	942.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	18.0000	23.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	907.0000	803.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	35.0000	47.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	49.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	89.0000	114.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	158.0000	197.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	256.0000	307.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	229.0000	185.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	179.0000	144.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	598.0000	675.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	762.0000	845.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	103.0000	82.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	93.0000	74.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	536.0000	466.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	251.0000	293.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	421.0000	0.0000	0.0000	0.0000	6,000	2,616,000.00		
Dec 2012	ZAUS	8.60 Call	6,000	310.0000	0.0000	0.0000	0.0000	6,000	1,966,020.00		
Dec 2012	ZAUS	9.10 Call	540	207.0000	173.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	333.0000	381.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	319.0000	280.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1658.0000	1579.0000	0.0000	0.0000	0	0.00		

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		203,520					18,000.00	5,042,460.00	3,197,546.00	1,616,111,932.83
	Total	526,128					54,706.00	300,887,641.90	30,684,883.00	220,037,388,777.83

Grand Total		870,407					62,255.00	383,091,584.10	39,035,624	299,669,834,352.93
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