

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	0.1679	0.1390	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	0	0.0000	0.1097	0.0000	0.0000	8,000	0.00		
			<u>0</u>					<u>8,000.00</u>	<u>0.00</u>	<u>16,000.00</u>	<u>800,000.00</u>
		Total	0					8,000.00	0.00	16,000.00	800,000.00
Future											
Jun 2012	CABB	Future	8,000	0.0037	0.0045	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	0.0002	0.0003	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	17,604	8.1401	8.1193	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	3,160	8.1790	8.1586	8.1620	8.1620	125	1,020,250.00		
Dec 2012	ZAAD	Future	100	8.2235	8.2033	0.0000	0.0000	0	0.00		
			<u>20,864</u>					<u>125.00</u>	<u>1,020,250.00</u>	<u>1,470,118.00</u>	<u>10,062,463,339.30</u>
		Total	20,864					125.00	1,020,250.00	1,470,318.00	10,062,529,463.30
Future											
Jun 2012	ZACA	Future	10	8.1353	8.0290	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	45,799	10.5073	10.4361	10.5200	10.5100	595	6,251,622.00		
Sep 2012	ZAEU	Future	10,657	10.6544	10.5830	0.0000	0.0000	0	0.00		
Dec 2012	ZAEU	Future	16,893	10.8011	10.7303	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.2086	11.1377	0.0000	0.0000	0	0.00		
			<u>73,849</u>					<u>595.00</u>	<u>6,251,622.00</u>	<u>2,145,707.00</u>	<u>23,571,315,373.10</u>
		Total									
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	4.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	9.80 Put	1,000	5.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	6.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	471.0000	411.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	272.0000	228.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	137.0000	114.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	14.0000	17.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	38.0000	46.0000	0.0000	0.0000	0	0.00		
			55,785					0.00	0.00	463,324.00	138,171,053.20
	Total		129,634					595.00	6,251,622.00	2,609,031.00	23,709,486,426.30
Future											
Jun 2012	ZAFR	Future	26,989	8.7498	8.6905	0.0000	0.0000	220	1,912,812.00		
Sep 2012	ZAFR	Future	50	8.8775	8.8182	0.0000	0.0000	0	0.00		
			27,039					220.00	1,912,812.00	173,356.00	1,447,826,829.20
	Total		27,039					220.00	1,912,812.00	173,356.00	1,447,826,829.20
Future											
Jun 2012	ZAGB	Future	70,452	13.0625	13.0075	13.1100	13.0780	1,677	21,943,730.50		
Sep 2012	ZAGB	Future	1,964	13.2275	13.1726	13.2800	13.2800	5	66,400.00		
			72,416					1,682.00	22,010,130.50	1,878,487.00	22,898,139,111.90
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	23.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	352.0000	314.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		126,416					1,682.00	22,010,130.50	2,191,061.00	23,015,789,478.80
Future											
Jun 2012	ZAJY	Future	3,849	0.1016	0.1008	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	25	0.1030	0.1022	0.0000	0.0000	0	0.00		
			3,874					0.00	0.00	122,136.00	1,114,808,638.40
	Total		3,874					0.00	0.00	122,136.00	1,114,808,638.40
Future											
Jun 2012	ZAUM	Future	694	8.1157	8.0515	8.1410	8.1400	6	4,884,500.00		
Sep 2012	ZAUM	Future	2	8.2228	8.1583	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.3265	8.2623	0.0000	0.0000	0	0.00		
			698					6.00	4,884,500.00	12,385.00	9,189,336,950.00
	Total		698					6.00	4,884,500.00	12,591.00	9,195,889,816.00
Future											
Jun 2012	ZAUS	Future	260,856	8.1157	8.0515	8.1630	8.0932	17,554	142,777,192.40		
Sep 2012	ZAUS	Future	34,896	8.2228	8.1583	8.2743	8.2140	1,688	13,911,317.70		

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Dec 2012	ZAUS	Future	23,396	8.3265	8.2623	8.3310	8.3310	120	998,520.00		
Mar 2013	ZAUS	Future	9,398	8.4389	8.3758	8.4415	8.4415	120	1,011,780.00		
Dec 2013	ZAUS	Future	659	8.6486	8.5851	0.0000	0.0000	0	0.00		
			<u>329,205</u>					<u>19,482.00</u>	<u>158,698,810.10</u>	<u>27,520,987.00</u>	<u>218,694,673,444.60</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1366.0000	1302.0000	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	7.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	481.0000	423.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	15.0000	22.0000	0.0000	0.0000	6,700	94,403.00		
Jun 2012	ZAUS	7.70 Put	10,000	18.0000	30.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	26.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	36.0000	52.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	98.0000	126.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	161.0000	132.0000	0.0000	0.0000	13,400	2,355,318.00		
Jun 2012	ZAUS	8.10 Put	6,832	145.0000	181.0000	0.0000	0.0000	6,700	931,769.00		
Jun 2012	ZAUS	8.20 Call	10,000	124.0000	100.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	441.0000	493.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	666.0000	724.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	26.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1090.0000	1028.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	17.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	947.0000	887.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	31.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	44.0000	54.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	82.0000	96.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	145.0000	169.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	239.0000	269.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	249.0000	222.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	196.0000	174.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	573.0000	616.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	20,100	165.0000	0.0000	0.0000	0.0000	20,100	3,361,725.00		
Sep 2012	ZAUS	8.80 Put	1,500	734.0000	781.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	115.0000	101.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	104.0000	91.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	562.0000	521.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	2,040	236.0000	259.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	403.0000	432.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	330.0000	302.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	1,500	239.0000	217.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	221.0000	201.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	319.0000	340.0000	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	9.10 Call	180	335.0000	311.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1692.0000	1640.0000	0.0000	0.0000	0	0.00		
			<u>226,620</u>					<u>46,900.00</u>	<u>6,743,215.00</u>	<u>3,248,946.00</u>	<u>1,623,968,147.83</u>
		Total	555,825					66,382.00	165,442,025.10	30,769,933.00	220,318,641,592.43

Grand Total	894,030	77,010.00	201,521,339.60	39,133,735	300,030,571,538.03
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