

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.2187	0.1679	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>
		<b>Total</b>	<b>5,670</b>					<b>0.00</b>	<b>0.00</b>	<b>5 853.00</b>	<b>547 086.60</b>
Future	Jun 2012 CABB	Future	8,000	0.0038	0.0037	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>
		<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	<b>8 000.00</b>	<b>800 000.00</b>
Future	Jun 2012 CABD	Future	16,000	0.0002	0.0002	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>
		<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	<b>16 000.00</b>	<b>640 000.00</b>
Future	Jun 2012 ZAAD	Future	17,604	8.1714	8.1401	8.1785	8.1785	17	139,034.50		
	Sep 2012 ZAAD	Future	3,160	8.2102	8.1790	0.0000	0.0000	25	204,900.00		
	Dec 2012 ZAAD	Future	100	8.2549	8.2235	0.0000	0.0000	0	0.00		
			<u>20,864</u>					<u>42.00</u>	<u>343,934.50</u>	<u>1 470 160.00</u>	<u>10 062 807 273.80</u>
		<b>Total</b>	<b>20,864</b>					<b>42.00</b>	<b>343,934.50</b>	<b>1 470 360.00</b>	<b>10 062 873 397.80</b>
Future	Jun 2012 ZACA	Future	10	8.1888	8.1353	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>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>20 970.00</b>	<b>149 246 313.50</b>
Future	Jun 2012 ZAEU	Future	45,977	10.5516	10.5073	10.6091	10.5739	1,835	19,446,257.00		
	Sep 2012 ZAEU	Future	10,657	10.6993	10.6544	0.0000	0.0000	0	0.00		
	Dec 2012 ZAEU	Future	16,893	10.8454	10.8011	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	500	11.2523	11.2086	0.0000	0.0000	0	0.00		
			<u>74,027</u>					<u>1,835.00</u>	<u>19,446,257.00</u>	<u>2 147 542.00</u>	<u>23 590 761 630.10</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	1.0000	2.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.80 Put	1,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.85 Put	5,120	5.0000	6.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Call	5,120	514.0000	471.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.30 Call	1,000	310.0000	272.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.55 Call	15,360	164.0000	137.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAEU	9.45 Put	10,200	11.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	23.0000	38.0000	0.0000	0.0000	0	0.00		
			<u>55,785</u>					<u>0.00</u>	<u>0.00</u>	<u>463 324.00</u>	<u>138 171 053.20</u>
	<b>Total</b>		<b>129,812</b>					<b>1,835.00</b>	<b>19,446,257.00</b>	<b>2 610 866.00</b>	<b>23 728 932 683.30</b>
<b>Future</b>											
Jun 2012	ZAFR	Future	27,749	8.7850	8.7498	0.0000	0.0000	4,830	41,414,818.00		
Sep 2012	ZAFR	Future	50	8.9136	8.8775	0.0000	0.0000	0	0.00		
			<u>27,799</u>					<u>4,830.00</u>	<u>41,414,818.00</u>	<u>178 186.00</u>	<u>1 489 241 647.20</u>
	<b>Total</b>		<b>27,799</b>					<b>4,830.00</b>	<b>41,414,818.00</b>	<b>178 186.00</b>	<b>1 489 241 647.20</b>
<b>Future</b>											
Jun 2012	ZAGB	Future	72,209	13.2330	13.0625	13.2303	13.2226	1,777	23,528,926.30		
Sep 2012	ZAGB	Future	1,964	13.3987	13.2275	0.0000	0.0000	0	0.00		
			<u>74,173</u>					<u>1,777.00</u>	<u>23,528,926.30</u>	<u>1 880 264.00</u>	<u>22 921 668 038.20</u>
<b>Option</b>											
Jun 2012	ZAGB	11.10 Put	24,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	20.0000	23.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	424.0000	352.0000	0.0000	0.0000	0	0.00		
			<u>54,000</u>					<u>0.00</u>	<u>0.00</u>	<u>312 574.00</u>	<u>117 650 366.90</u>
	<b>Total</b>		<b>128,173</b>					<b>1,777.00</b>	<b>23,528,926.30</b>	<b>2 192 838.00</b>	<b>23 039 318 405.10</b>
<b>Future</b>											
Jun 2012	ZAJY	Future	3,849	0.1030	0.1016	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	25	0.1045	0.1030	0.0000	0.0000	0	0.00		
			<u>3,874</u>					<u>0.00</u>	<u>0.00</u>	<u>122 136.00</u>	<u>1 114 808 638.40</u>
	<b>Total</b>		<b>3,874</b>					<b>0.00</b>	<b>0.00</b>	<b>122 136.00</b>	<b>1 114 808 638.40</b>
<b>Future</b>											
Jun 2012	ZAUM	Future	696	8.2149	8.1157	8.2500	8.2250	2	1,647,500.00		
Sep 2012	ZAUM	Future	2	8.3222	8.2228	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.4248	8.3265	0.0000	0.0000	0	0.00		
			<u>700</u>					<u>2.00</u>	<u>1,647,500.00</u>	<u>12 387.00</u>	<u>9 190 984 450.00</u>
	<b>Total</b>		<b>700</b>					<b>2.00</b>	<b>1,647,500.00</b>	<b>12 593.00</b>	<b>9 197 537 316.00</b>
<b>Future</b>											
Jun 2012	ZAUS	Future	294,290	8.2149	8.1157	8.2500	8.2000	61,266	504,260,891.90		
Sep 2012	ZAUS	Future	34,917	8.3222	8.2228	8.3513	8.3116	1,903	15,858,930.50		
Dec 2012	ZAUS	Future	24,850	8.4248	8.3265	8.4355	8.4355	1,454	12,268,896.20		
Mar 2013	ZAUS	Future	9,398	8.5359	8.4389	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.7444	8.6486	0.0000	0.0000	0	0.00		
			<u>364,114</u>					<u>64,623.00</u>	<u>532,388,718.60</u>	<u>27 585 610.00</u>	<u>219 227 062 163.20</u>
<b>Option</b>											

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Jun 2012	ZAUS	6.75 Call	4,850	1465.0000	1366.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	4.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	574.0000	481.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	9.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	11.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	14.0000	26.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	18.0000	36.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	61.0000	98.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	213.0000	161.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	98.0000	145.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	161.0000	124.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	358.0000	441.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	575.0000	666.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	32.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1186.0000	1090.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	14.0000	17.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1042.0000	947.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	25.0000	31.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	33.0000	44.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	64.0000	82.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	112.0000	145.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	195.0000	239.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	286.0000	249.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	226.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	504.0000	573.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	20,100	190.0000	165.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	658.0000	734.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	131.0000	115.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	119.0000	104.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	624.0000	562.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	4,040	199.0000	236.0000	0.0000	0.0000	2,000	428,000.00		
Dec 2012	ZAUS	8.30 Put	6,000	353.0000	403.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	369.0000	330.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	3,500	267.0000	239.0000	0.0000	0.0000	4,000	1,032,000.00		
Dec 2012	ZAUS	9.10 Call	540	247.0000	221.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	279.0000	319.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	366.0000	335.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1774.0000	1692.0000	0.0000	0.0000	0	0.00		
			<u>230,620</u>					<u>6,000.00</u>	<u>1,460,000.00</u>	<u>3 254 946.00</u>	<u>1 625 428 147.83</u>
	<b>Total</b>		<b>594,734</b>					<b>70,623.00</b>	<b>533,848,718.60</b>	<b>30 840 556.00</b>	<b>220 852 490 311.03</b>

<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>
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Grand Total		935,636					79,109.00	620 230 154.40	39,212,844	300,650,801,692.43
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