

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.2553	0.2624	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	0.0048	0.0049	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	0.0003	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>
		<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	13,535	8.1693	8.1724	8.1800	8.1800	20	163,600.00		
	Sep 2012 ZAAD	Future	3,160	8.2081	8.2112	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	100	8.2543	8.2569	0.0000	0.0000	0	0.00		
			<u>16,795</u>					<u>20.00</u>	<u>163,600.00</u>	<u>1 474 349.00</u>	<u>10 097 437 052.80</u>
		<b>Total</b>	<b>16,795</b>					<b>20.00</b>	<b>163,600.00</b>	<b>1 474 549.00</b>	<b>10 097 503 176.80</b>
Future	Jun 2012 ZACA	Future	10	8.1283	8.1229	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>21 040.00</u>	<u>149 825 973.50</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>21 040.00</b>	<b>149 825 973.50</b>
Future	Jun 2012 ZAEU	Future	47,543	10.5533	10.6051	10.5940	10.5601	16	169,380.20		
	Sep 2012 ZAEU	Future	10,652	10.6995	10.7528	0.0000	0.0000	0	0.00		
	Dec 2012 ZAEU	Future	16,893	10.8427	10.8969	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	500	11.2496	11.3038	0.0000	0.0000	0	0.00		
			<u>75,588</u>					<u>16.00</u>	<u>169,380.20</u>	<u>2 150 586.00</u>	<u>23 623 147 136.30</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	3.0000	1.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	5.0000	3.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.80 Put	1,000	11.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.85 Put	5,120	13.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Call	5,120	532.0000	565.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Put	5,120	29.0000	10.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.30 Call	800	325.0000	355.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	10.55 Call	5,120	172.0000	201.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	169.0000	146.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	27.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	61.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	224.0000	238.0000	0.0000	0.0000	0	0.00		
			<u>70,945</u>					<i>0.00</i>	<i>0.00</i>	<i>499 364.00</i>	<i>143 557 549.20</i>
	<b>Total</b>		<b>146,533</b>					<b>16.00</b>	<b>169,380.20</b>	<b>2 649 950.00</b>	<b>23 766 704 685.50</b>
<b>Future</b>											
Jun 2012	ZAFR	Future	41,314	8.7854	8.8329	0.0000	0.0000	2,500	21,982,500.00		
Sep 2012	ZAFR	Future	75	8.9154	8.9633	0.0000	0.0000	0	0.00		
			<u>41,389</u>					<i>2,500.00</i>	<i>21,982,500.00</i>	<i>191 826.00</i>	<i>1 610 086 656.70</i>
	<b>Total</b>		<b>41,389</b>					<b>2,500.00</b>	<b>21,982,500.00</b>	<b>191 826.00</b>	<b>1 610 086 656.70</b>
<b>Future</b>											
Jun 2012	ZAGB	Future	72,861	13.0662	13.1319	13.1000	13.0775	1,863	24,391,422.50		
Sep 2012	ZAGB	Future	2,310	13.2289	13.2948	0.0000	0.0000	0	0.00		
			<u>75,171</u>					<i>1,863.00</i>	<i>24,391,422.50</i>	<i>1 896 541.00</i>	<i>23 136 777 202.30</i>
<b>Option</b>											
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	28.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	414.0000	448.0000	0.0000	0.0000	0	0.00		
			<u>54,000</u>					<i>0.00</i>	<i>0.00</i>	<i>312 574.00</i>	<i>117 650 366.90</i>
	<b>Total</b>		<b>129,171</b>					<b>1,863.00</b>	<b>24,391,422.50</b>	<b>2 209 115.00</b>	<b>23 254 427 569.20</b>
<b>Future</b>											
Jun 2012	ZAJY	Future	3,849	0.1035	0.1046	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	25	0.1050	0.1061	0.0000	0.0000	0	0.00		
			<u>3,874</u>					<i>0.00</i>	<i>0.00</i>	<i>122 420.00</i>	<i>1 117 747 578.40</i>
	<b>Total</b>		<b>3,874</b>					<b>0.00</b>	<b>0.00</b>	<b>122 420.00</b>	<b>1 117 747 578.40</b>
<b>Future</b>											
Jun 2012	ZAUM	Future	854	8.2700	8.3052	8.2755	8.2700	10	8,272,750.00		
Sep 2012	ZAUM	Future	2	8.3775	8.4128	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.4776	8.5126	0.0000	0.0000	0	0.00		
			<u>858</u>					<i>10.00</i>	<i>8,272,750.00</i>	<i>12 767.00</i>	<i>9 507 385 900.00</i>
	<b>Total</b>		<b>858</b>					<b>10.00</b>	<b>8,272,750.00</b>	<b>12 973.00</b>	<b>9 513 938 766.00</b>
<b>Future</b>											
Jun 2012	ZAUS	Future	285,239	8.2700	8.3052	8.3060	8.2477	18,385	152,041,836.00		
Sep 2012	ZAUS	Future	41,294	8.3775	8.4128	8.4090	8.3500	4,998	41,952,206.30		
Dec 2012	ZAUS	Future	28,379	8.4776	8.5126	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	9,490	8.5820	8.6167	8.6050	8.6050	5	43,025.00		

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Dec 2013	ZAUS	Future	659	8.7845	8.8167	0.0000	0.0000	0	0.00		
			<u>365,061</u>					<u>23,388.00</u>	<u>194,037,067.30</u>	<u>27 719 528.00</u>	<u>220 345 120 932.00</u>
<b>Option</b>											
Jun 2012	ZAUS	6.75 Call	4,850	1520.0000	1555.0000	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	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	4.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	628.0000	664.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	8.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	10.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	12.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	15.0000	17.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	49.0000	48.0000	0.0000	0.0000	100	3,400.00		
Jun 2012	ZAUS	8.10 Call	6,700	250.0000	283.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	80.0000	78.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	192.0000	223.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	316.0000	301.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	525.0000	503.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	36.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1244.0000	1281.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	17.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1101.0000	1139.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	30.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	38.0000	41.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	72.0000	73.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	123.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	3,925	158.0000	0.0000	0.0000	0.0000	3,925	642,287.00		
Sep 2012	ZAUS	8.10 Put	2,000	201.0000	197.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	341.0000	368.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	305.0000	331.0000	0.0000	0.0000	2,000	642,800.00		
Sep 2012	ZAUS	8.60 Call	2,000	274.0000	297.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	497.0000	484.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	20,100	233.0000	255.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	644.0000	629.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	163.0000	180.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	149.0000	164.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	698.0000	730.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	220.0000	217.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	370.0000	361.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	433.0000	457.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	320.0000	339.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	298.0000	316.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	310.0000	305.0000	0.0000	0.0000	0	0.00		

<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>
Mar 2013	ZAUS	9.10 Call	180	429.0000	448.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1899.0000	1905.0000	0.0000	0.0000	0	0.00		
			<u>240,545</u>					<u>6,025.00</u>	<u>1,288,487.00</u>	<u>3 269 971.00</u>	<u>1 628 942 634.83</u>
		<b>Total</b>	<b>605,606</b>					<b>29,413.00</b>	<b>195,325,554.30</b>	<b>30 989 499.00</b>	<b>221 974 063 566.83</b>

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<b>Grand Total</b>	<b>973,906</b>	<b>33,822.00</b>	<b>250 305 207.00</b>	<b>39,435,711</b>	<b>302,500,650,953.03</b>
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