

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.3258	0.3327	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	CABB	Future	8,000	0.0017	0.0030	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	0.0000	0.0001	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	13,535	8.2258	8.1991	0.0000	0.0000	60	492,150.00		
	Sep 2012	ZAAD	Future	3,160	8.2681	8.2424	0.0000	0.0000	0	0.00		
	Dec 2012	ZAAD	Future	1,115	8.3151	8.2906	0.0000	0.0000	0	0.00		
				<u>17,810</u>					<u>60.00</u>	<u>492,150.00</u>	<u>1 475 524.00</u>	<u>10 107 116 802.80</u>
			Total	17,810					60.00	492,150.00	1 475 724.00	10 107 182 926.80
Future												
	Jun 2012	ZACA	Future	10	8.1561	8.1652	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>
			Total	10					0.00	0.00	21 040.00	149 825 973.50
Future												
	Jun 2012	ZAEU	Future	47,224	10.4898	10.5191	10.5000	10.4665	33	345,455.20		
	Sep 2012	ZAEU	Future	14,257	10.6373	10.6670	0.0000	0.0000	0	0.00		
	Dec 2012	ZAEU	Future	18,272	10.7800	10.8103	0.0000	0.0000	0	0.00		
	Dec 2013	ZAEU	Future	500	11.1954	11.2299	0.0000	0.0000	0	0.00		
				<u>80,253</u>					<u>33.00</u>	<u>345,455.20</u>	<u>2 158 411.00</u>	<u>23 707 741 322.70</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	2.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.80 Put	1,000	4.0000	4.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.85 Put	5,120	5.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.05 Call	5,120	453.0000	482.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.05 Put	5,120	13.0000	13.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.30 Call	800	254.0000	283.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	10.55 Call	5,120	122.0000	148.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	182.0000	179.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	26.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	51.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	157.0000	153.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	199.0000	218.0000	0.0000	0.0000	0	0.00		
			72,445					0.00	0.00	500 864.00	143 737 549.20
	Total		152,698					33.00	345,455.20	2 659 275.00	23 851 478 871.90
Future											
Jun 2012	ZAFR	Future	11,122	8.7269	8.7562	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.8641	8.8923	0.0000	0.0000	0	0.00		
			11,172					0.00	0.00	222 043.00	1 875 827 373.00
	Total		11,172					0.00	0.00	222 043.00	1 875 827 373.00
Future											
Jun 2012	ZAGB	Future	72,052	13.1271	13.1420	0.0000	0.0000	400	5,240,560.00		
Sep 2012	ZAGB	Future	2,375	13.2942	13.3092	0.0000	0.0000	0	0.00		
			74,427					400.00	5,240,560.00	1 899 035.00	23 169 709 342.30
Option											
Jun 2012	ZAGB	11.10 Put	24,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	26.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	429.0000	448.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312 574.00	117 650 366.90
	Total		128,427					400.00	5,240,560.00	2 211 609.00	23 287 359 709.20
Future											
Jun 2012	ZAJY	Future	3,849	0.1052	0.1056	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	25	0.1067	0.1071	0.0000	0.0000	0	0.00		
			3,874					0.00	0.00	122 445.00	1 118 013 330.90
	Total		3,874					0.00	0.00	122 445.00	1 118 013 330.90
Future											
Jun 2012	ZAUM	Future	797	8.3648	8.4039	0.0000	0.0000	0	0.00		
Sep 2012	ZAUM	Future	2	8.4755	8.5149	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.5773	8.6172	0.0000	0.0000	0	0.00		
			801					0.00	0.00	12 851.00	9 578 196 750.00
	Total		801					0.00	0.00	13 057.00	9 584 749 616.00
Future											
Jun 2012	ZAUS	Future	292,605	8.3648	8.4039	8.3770	8.3000	10,253	85,908,982.10		
Sep 2012	ZAUS	Future	65,459	8.4755	8.5149	8.4850	8.4356	4,014	33,934,387.30		
Dec 2012	ZAUS	Future	28,419	8.5773	8.6172	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	Future	12,490	8.6822	8.7240	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.8878	8.9298	0.0000	0.0000	0	0.00		
			<u>399,632</u>					<u>14,267.00</u>	<u>119,843,369.40</u>	<u>27 817 087.00</u>	<u>221 169 336 180.40</u>

Option

Jun 2012	ZAUS	6.75 Call	4,850	1615.0000	1654.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	719.0000	758.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	4.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	5.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	6.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	7.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	20.0000	20.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	305.0000	343.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	40.0000	39.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	236.0000	272.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	235.0000	221.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	435.0000	412.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	38.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1340.0000	1380.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	15.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1197.0000	1237.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	27.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	34.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	58.0000	58.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	100.0000	98.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	3,925	128.0000	125.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	163.0000	156.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	231.0000	222.0000	0.0000	0.0000	2,500	637,500.00		
Sep 2012	ZAUS	8.40 Call	2,500	385.0000	415.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	345.0000	373.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Put	2,000	370.0000	358.0000	0.0000	0.0000	2,000	706,000.00		
Sep 2012	ZAUS	8.60 Call	2,000	310.0000	336.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	435.0000	421.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	27,100	265.0000	289.0000	0.0000	0.0000	9,000	2,206,500.00		
Sep 2012	ZAUS	8.80 Put	1,500	577.0000	560.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	188.0000	207.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	171.0000	189.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	768.0000	804.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	191.0000	187.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	325.0000	315.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	478.0000	505.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.00 Call	5,500	355.0000	380.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	331.0000	355.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	280.0000	269.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	471.0000	493.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1994.0000	2002.0000	0.0000	0.0000	0	0.00		
			<u>274,545</u>					<u>13,500.00</u>	<u>3,550,000.00</u>	<u>3 308 471.00</u>	<u>1 635 903 034.83</u>
	Total		<u>674,177</u>					<u>27,767.00</u>	<u>123,393,369.40</u>	<u>31 125 558.00</u>	<u>222 805 239 215.23</u>

Grand Total	<u>1,018,639</u>							<u>28,260.00</u>	<u>129 471 534.60</u>	<u>39,615,090</u>	<u>303,796,029,996.63</u>
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