

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.3010	0.3258	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	0.0016	0.0017	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	0.0000	0.0000	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	13,530	8.1963	8.2258	8.1945	8.1945	5	40,972.50		
	Sep 2012 ZAAD	Future	3,160	8.2387	8.2681	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	1,115	8.2867	8.3151	0.0000	0.0000	0	0.00		
			<u>17,805</u>					<u>5.00</u>	<u>40,972.50</u>	<u>1 475 529.00</u>	<u>10 107 157 775.30</u>
		<b>Total</b>	<b>17,805</b>					<b>5.00</b>	<b>40,972.50</b>	<b>1 475 729.00</b>	<b>10 107 223 899.30</b>
Future	Jun 2012 ZACA	Future	10	8.1357	8.1561	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	47,225	10.4292	10.4898	10.4900	10.4900	1	10,490.00		
	Sep 2012 ZAEU	Future	13,257	10.5759	10.6373	10.6453	10.6353	1,000	10,640,300.00		
	Dec 2012 ZAEU	Future	19,192	10.7177	10.7800	10.7600	10.7600	1,840	19,789,200.00		
	Dec 2013 ZAEU	Future	500	11.1260	11.1954	0.0000	0.0000	0	0.00		
			<u>80,174</u>					<u>2,841.00</u>	<u>30,439,990.00</u>	<u>2 161 252.00</u>	<u>23 738 181 312.70</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	2.0000	1.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	3.0000	2.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.80 Put	1,000	5.0000	4.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.85 Put	5,120	6.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Call	5,120	401.0000	453.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Put	5,120	22.0000	13.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.30 Call	800	213.0000	254.0000	0.0000	0.0000	100	22,776.00		

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Jun 2012	ZAEU	10.55 Call	5,120	99.0000	122.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	220.0000	182.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	26.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	59.0000	51.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	182.0000	157.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	184.0000	199.0000	0.0000	0.0000	0	0.00		
			72,445					100.00	22,776.00	500 964.00	143 760 325.20
	<b>Total</b>		<b>152,619</b>					<b>2,941.00</b>	<b>30,462,766.00</b>	2 662 216.00	23 881 941 637.90
<b>Future</b>											
Jun 2012	ZAFR	Future	7,569	8.6831	8.7269	0.0000	0.0000	3,553	30,830,446.90		
Sep 2012	ZAFR	Future	50	8.8221	8.8641	0.0000	0.0000	0	0.00		
			7,619					3,553.00	30,830,446.90	225 596.00	1 906 657 819.90
	<b>Total</b>		<b>7,619</b>					<b>3,553.00</b>	<b>30,830,446.90</b>	225 596.00	1 906 657 819.90
<b>Future</b>											
Jun 2012	ZAGB	Future	70,397	13.0428	13.1271	0.0000	0.0000	1,655	21,559,850.50		
Sep 2012	ZAGB	Future	2,375	13.2090	13.2942	0.0000	0.0000	0	0.00		
			72,772					1,655.00	21,559,850.50	1 900 690.00	23 191 269 192.80
<b>Option</b>											
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	384.0000	429.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312 574.00	117 650 366.90
	<b>Total</b>		<b>126,772</b>					<b>1,655.00</b>	<b>21,559,850.50</b>	2 213 264.00	23 308 919 559.70
<b>Future</b>											
Jun 2012	ZAJY	Future	3,849	0.1046	0.1052	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	25	0.1061	0.1067	0.0000	0.0000	0	0.00		
			3,874					0.00	0.00	122 445.00	1 118 013 330.90
	<b>Total</b>		<b>3,874</b>					<b>0.00</b>	<b>0.00</b>	122 445.00	1 118 013 330.90
<b>Future</b>											
Jun 2012	ZAUM	Future	797	8.3173	8.3648	8.3585	8.3585	5	4,179,250.00		
Sep 2012	ZAUM	Future	2	8.4276	8.4755	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.5289	8.5773	0.0000	0.0000	0	0.00		
			801					5.00	4,179,250.00	12 856.00	9 582 376 000.00
	<b>Total</b>		<b>801</b>					<b>5.00</b>	<b>4,179,250.00</b>	13 062.00	9 588 928 866.00
<b>Future</b>											
Jun 2012	ZAUS	Future	292,614	8.3173	8.3648	8.3785	8.3100	4,392	36,673,434.20		
Sep 2012	ZAUS	Future	64,163	8.4276	8.4755	8.4850	8.4355	2,094	17,734,559.00		
Dec 2012	ZAUS	Future	28,419	8.5289	8.5773	8.5686	8.5686	69	591,233.40		

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Mar 2013	ZAUS	Future	12,490	8.6332	8.6822	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.8379	8.8878	0.0000	0.0000	0	0.00		
			<u>398,345</u>					<u>6,555.00</u>	<u>54,999,226.60</u>	<u>27 823 642.00</u>	<u>221 224 335 407.00</u>

Option

Jun 2012	ZAUS	6.75 Call	4,850	1567.0000	1615.0000	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	671.0000	719.0000	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	8.0000	7.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.00 Put	2,000	26.0000	20.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.10 Call	6,700	266.0000	305.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.10 Put	6,832	49.0000	40.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.20 Call	10,000	200.0000	236.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.50 Put	100	264.0000	235.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.75 Put	132	472.0000	435.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.85 Call	5,000	30.0000	38.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	10.30 Call	0	0.0000	0.0000	0.0000	0.0000	200	45,552.00
Sep 2012	ZAUS	7.15 Call	16,000	1295.0000	1340.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.15 Put	9,200	17.0000	15.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.30 Call	37,000	1152.0000	1197.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.40 Put	8,000	31.0000	27.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.50 Put	246	39.0000	34.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.70 Put	2,500	67.0000	58.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.90 Put	20,360	111.0000	100.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.00 Put	3,925	140.0000	128.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.10 Put	2,000	180.0000	163.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.25 Put	5,000	251.0000	231.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.40 Call	2,500	361.0000	385.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.50 Call	2,000	324.0000	345.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.50 Put	2,000	396.0000	370.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.60 Call	2,000	291.0000	310.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.60 Put	4,000	463.0000	435.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.75 Call	27,100	249.0000	265.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.80 Put	1,500	608.0000	577.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	9.10 Call	360	177.0000	188.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	9.20 Call	5,500	161.0000	171.0000	0.0000	0.0000	0	0.00
Dec 2012	ZAUS	8.00 Call	300	736.0000	768.0000	0.0000	0.0000	0	0.00
Dec 2012	ZAUS	8.00 Put	6,040	207.0000	191.0000	0.0000	0.0000	0	0.00
Dec 2012	ZAUS	8.30 Put	6,000	347.0000	325.0000	0.0000	0.0000	0	0.00

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Dec 2012	ZAUS	8.60 Call	6,000	457.0000	478.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	341.0000	355.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	319.0000	331.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	295.0000	280.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	452.0000	471.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1940.0000	1994.0000	0.0000	0.0000	0	0.00		
			<u>274,545</u>					<u>200.00</u>	<u>45,552.00</u>	<u>3 308 671.00</u>	<u>1 635 948 586.83</u>
	<b>Total</b>		<b>672,890</b>					<b>6,755.00</b>	<b>55,044,778.60</b>	<b>31 132 313.00</b>	<b>222 860 283 993.83</b>

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<b>Grand Total</b>	<b>1,012,060</b>	<b>14,914.00</b>	<b>142 118 064.50</b>	<b>39,630,004</b>	<b>303,938,148,061.13</b>
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