

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	0.2709	0.2681	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	0.0038	0.0028	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	0.0001	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	13,555	8.2642	8.2618	8.2657	8.2435	4,055	33,526,662.00		
	Sep 2012 ZAAD	Future	3,160	8.3015	8.2991	8.3010	8.3010	10	83,010.00		
	Dec 2012 ZAAD	Future	100	8.3435	8.3425	0.0000	0.0000	0	0.00		
			<u>16,815</u>					<u>4,065.00</u>	<u>33,609,672.00</u>	<u>1,474,269.00</u>	<u>10,096,778,298.30</u>
		Total	16,815					4,065.00	33,609,672.00	1,474,469.00	10,096,844,422.30
Future	Jun 2012 ZACA	Future	10	8.2578	8.2730	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	47,491	10.6178	10.6197	10.6710	10.6185	1,843	19,658,542.00		
	Sep 2012 ZAEU	Future	10,657	10.7641	10.7664	0.0000	0.0000	0	0.00		
	Dec 2012 ZAEU	Future	16,893	10.9096	10.9125	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	500	11.3206	11.3209	0.0000	0.0000	0	0.00		
			<u>75,541</u>					<u>1,843.00</u>	<u>19,658,542.00</u>	<u>2,150,035.00</u>	<u>23,617,291,739.10</u>
		Total									
Option	Jun 2012 ZAEU	9.45 Put	15,360	1.0000	1.0000	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	576.0000	579.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Put	5,120	8.0000	9.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.30 Call	1,000	362.0000	363.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	10.55 Call	5,120	202.0000	198.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	134.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	13.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	26.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	211.0000	214.0000	0.0000	0.0000	0	0.00		
			71,145					0.00	0.00	499,164.00	143,480,749.20
	Total		146,686					1,843.00	19,658,542.00	2,649,199.00	23,760,772,488.30
Future											
Jun 2012	ZAFR	Future	35,189	8.8432	8.8385	0.0000	0.0000	6,825	60,714,517.50		
Sep 2012	ZAFR	Future	50	8.9707	8.9659	0.0000	0.0000	0	0.00		
			35,239					6,825.00	60,714,517.50	185,626.00	1,555,334,799.20
	Total		35,239					6,825.00	60,714,517.50	185,626.00	1,555,334,799.20
Future											
Jun 2012	ZAGB	Future	74,084	13.2673	13.3225	13.3900	13.2635	198	2,613,034.60		
Sep 2012	ZAGB	Future	2,117	13.4306	13.4872	13.5875	13.4200	578	7,775,657.50		
			76,201					776.00	10,388,692.10	1,883,750.00	22,967,817,100.30
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	21.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	459.0000	464.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		130,201					776.00	10,388,692.10	2,196,324.00	23,085,467,467.20
Future											
Jun 2012	ZAJY	Future	3,849	0.1037	0.1037	0.1035	0.1026	250	2,584,300.00		
Sep 2012	ZAJY	Future	25	0.1052	0.1052	0.0000	0.0000	0	0.00		
			3,874					250.00	2,584,300.00	122,386.00	1,117,392,938.40
	Total		3,874					250.00	2,584,300.00	122,386.00	1,117,392,938.40
Future											
Jun 2012	ZAUM	Future	672	8.3351	8.3084	8.4145	8.4145	55	46,279,750.00		
Sep 2012	ZAUM	Future	2	8.4417	8.4155	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.5422	8.5180	0.0000	0.0000	0	0.00		
			676					55.00	46,279,750.00	12,478.00	9,266,806,700.00
	Total		676					55.00	46,279,750.00	12,684.00	9,273,359,566.00
Future											
Jun 2012	ZAUS	Future	286,273	8.3351	8.3084	8.4248	8.3030	38,971	326,105,730.80		
Sep 2012	ZAUS	Future	35,198	8.4417	8.4155	8.5358	8.4000	3,190	27,060,578.00		
Dec 2012	ZAUS	Future	28,374	8.5422	8.5180	8.5591	8.5291	3,580	30,464,675.80		
Mar 2013	ZAUS	Future	9,495	8.6489	8.6275	0.0000	0.0000	194	1,687,256.80		

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Dec 2013	ZAUS	Future	659	8.8541	8.8350	0.0000	0.0000	0	0.00		
			359,999					45,935.00	385,318,241.40	27,659,109.00	219,840,563,885.80
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1585.0000	1559.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	1.0000	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	3.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	693.0000	666.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	8.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	12.0000	13.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	16.0000	16.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	42.0000	43.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	305.0000	279.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	70.0000	71.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	243.0000	216.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	282.0000	290.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	480.0000	495.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	52.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1305.0000	1279.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	13.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1161.0000	1134.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	24.0000	24.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	31.0000	30.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	54.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	97.0000	96.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	163.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	357.0000	330.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	285.0000	260.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	443.0000	445.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	20,100	242.0000	219.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	587.0000	592.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	168.0000	150.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	153.0000	136.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	730.0000	692.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	188.0000	174.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	326.0000	310.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	447.0000	409.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	328.0000	296.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	305.0000	275.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	268.0000	248.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	433.0000	399.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1892.0000	1840.0000	0.0000	0.0000	0	0.00		

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		234,620					0.00	0.00	3,262,946.00	1,627,396,147.83
	Total	594,619					45,935.00	385,318,241.40	30,922,055.00	221,467,960,033.63

Grand Total	957,790						59,749.00	558,553,715.00	39,348,122	301,523,310,668.63
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