

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.3522	0.2553	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	0.0026	0.0048	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	0.0001	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>
		Total	16,000					0.00	0.00	16 000.00	640 000.00
Future	Jun 2012 ZAAD	Future	13,535	8.2122	8.1693	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	3,160	8.2559	8.2081	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	100	8.3066	8.2543	0.0000	0.0000	0	0.00		
			<u>16,795</u>					<u>0.00</u>	<u>0.00</u>	<u>1 474 349.00</u>	<u>10 097 437 052.80</u>
		Total	16,795					0.00	0.00	1 474 549.00	10 097 503 176.80
Future	Jun 2012 ZACA	Future	10	8.2306	8.1283	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	47,443	10.6559	10.5533	10.6606	10.6606	500	5,333,190.00		
	Sep 2012 ZAEU	Future	11,952	10.8073	10.6995	0.0000	0.0000	1,500	16,255,200.00		
	Dec 2012 ZAEU	Future	17,818	10.9542	10.8427	10.9580	10.9580	1,850	20,263,050.00		
	Dec 2013 ZAEU	Future	500	11.3805	11.2496	0.0000	0.0000	0	0.00		
			<u>77,713</u>					<u>3,850.00</u>	<u>41,851,440.00</u>	<u>2 154 436.00</u>	<u>23 664 998 576.30</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	1.0000	3.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	2.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.80 Put	1,000	3.0000	11.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.85 Put	5,120	4.0000	13.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Call	5,120	613.0000	532.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Put	5,120	7.0000	29.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.30 Call	800	391.0000	325.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	10.55 Call	5,120	224.0000	172.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	118.0000	169.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	17.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	30.0000	61.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	112.0000	0.0000	0.0000	0.0000	1,500	180,000.00		
Sep 2012	ZAEU	11.25 Call	15,360	254.0000	224.0000	0.0000	0.0000	0	0.00		
			72,445					1,500.00	180,000.00	500 864.00	143 737 549.20
		Total	150,158					5,350.00	42,031,440.00	2 655 300.00	23 808 736 125.50
Future											
Jun 2012	ZAFR	Future	34,602	8.8704	8.7854	0.0000	0.0000	6,712	59,685,788.80		
Sep 2012	ZAFR	Future	75	9.0064	8.9154	0.0000	0.0000	0	0.00		
			34,677					6,712.00	59,685,788.80	198 538.00	1 669 772 445.50
		Total	34,677					6,712.00	59,685,788.80	198 538.00	1 669 772 445.50
Future											
Jun 2012	ZAGB	Future	73,217	13.2969	13.0662	13.3200	13.2495	564	7,491,814.00		
Sep 2012	ZAGB	Future	2,370	13.4670	13.2289	13.4030	13.4030	60	804,180.00		
			75,587					624.00	8,295,994.00	1 897 165.00	23 145 073 196.30
Option											
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	24.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	516.0000	414.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312 574.00	117 650 366.90
		Total	129,587					624.00	8,295,994.00	2 209 739.00	23 262 723 563.20
Future											
Jun 2012	ZAJY	Future	3,849	0.1067	0.1035	0.1063	0.1063	25	265,752.50		
Sep 2012	ZAJY	Future	25	0.1082	0.1050	0.0000	0.0000	0	0.00		
			3,874					25.00	265,752.50	122 445.00	1 118 013 330.90
		Total	3,874					25.00	265,752.50	122 445.00	1 118 013 330.90
Future											
Jun 2012	ZAUM	Future	779	8.4653	8.2700	8.4400	8.4335	79	66,637,350.00		
Sep 2012	ZAUM	Future	2	8.5776	8.3775	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.6804	8.4776	0.0000	0.0000	0	0.00		
			783					79.00	66,637,350.00	12 846.00	9 574 023 250.00
		Total	783					79.00	66,637,350.00	13 052.00	9 580 576 116.00
Future											
Jun 2012	ZAUS	Future	290,117	8.4653	8.2700	8.4954	8.3890	17,645	148,652,526.60		
Sep 2012	ZAUS	Future	52,263	8.5776	8.3775	8.6020	8.5157	13,689	116,878,940.50		
Dec 2012	ZAUS	Future	28,379	8.6804	8.4776	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	Future	9,490	8.7869	8.5820	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.9930	8.7845	0.0000	0.0000	0	0.00		
			<u>380,908</u>					<u>31,334.00</u>	<u>265,531,467.10</u>	<u>27 750 862.00</u>	<u>220 610 652 399.10</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1715.0000	1520.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	1.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	1.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	2.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	819.0000	628.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	4.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	5.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	6.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	8.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	21.0000	49.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	400.0000	250.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	35.0000	80.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	324.0000	192.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	192.0000	316.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	369.0000	525.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	66.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1442.0000	1244.0000	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	1299.0000	1101.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	26.0000	30.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	34.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	53.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	91.0000	123.0000	0.0000	0.0000	20,000	2,126,400.00		
Sep 2012	ZAUS	8.00 Put	3,925	115.0000	158.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	144.0000	201.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	454.0000	341.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	408.0000	305.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	367.0000	274.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	389.0000	497.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	20,100	315.0000	233.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	521.0000	644.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	223.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	203.0000	149.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	856.0000	698.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	176.0000	220.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	294.0000	370.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	539.0000	433.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	403.0000	320.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	376.0000	298.0000	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.10 Put	180	255.0000	310.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	517.0000	429.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2053.0000	1899.0000	0.0000	0.0000	0	0.00		
			<u>260,545</u>					<u>20,000.00</u>	<u>2,126,400.00</u>	<u>3 289 971.00</u>	<u>1 631 069 034.83</u>
		Total	641,453					51,334.00	267,657,867.10	31 040 833.00	222 241 721 433.93

Grand Total	1,007,007	64,124.00	444 574 192.40	39,499,835	302,945,225,145.43
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