

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	0.3056	0.3522	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>	5,853.00	547,086.60
Future	Jun 2012 CABB	Future	8,000	0.0036	0.0026	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>	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>
		<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	16,000.00	640,000.00
Future	Jun 2012 ZAAD	Future	13,535	8.1561	8.2122	0.0000	0.0000	0	0.00		
Sep 2012 ZAAD	Future	3,160	8.2004	8.2559	0.0000	0.0000	0	0.00			
Dec 2012 ZAAD	Future	1,115	8.2479	8.3066	8.2400	8.2400	1,115	9,187,600.00			
			<u>17,810</u>					<u>1,115.00</u>	<u>9,187,600.00</u>	<u>1,475,464.00</u>	<u>10,106,624,652.80</u>
		<b>Total</b>	<b>17,810</b>					<b>1,115.00</b>	<b>9,187,600.00</b>	1,475,664.00	10,106,690,776.80
Future	Jun 2012 ZACA	Future	10	8.1418	8.2306	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>	21,040.00	149,825,973.50
Future	Jun 2012 ZAEU	Future	47,309	10.5152	10.6559	10.5723	10.5016	150	1,582,465.20		
Sep 2012 ZAEU	Future	14,257	10.6643	10.8073	10.7120	10.7100	2,800	29,988,950.00			
Dec 2012 ZAEU	Future	18,272	10.8088	10.9542	0.0000	0.0000	908	9,941,692.00			
Dec 2013 ZAEU	Future	500	11.2275	11.3805	0.0000	0.0000	0	0.00			
			<u>80,338</u>					<u>3,858.00</u>	<u>41,513,107.20</u>	<u>2,158,294.00</u>	<u>23,706,511,683.50</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	6.0000	3.0000	0.0000	0.0000	0	0.00			
Jun 2012 ZAEU	9.85 Put	5,120	7.0000	4.0000	0.0000	0.0000	0	0.00			
Jun 2012 ZAEU	10.05 Call	5,120	481.0000	613.0000	0.0000	0.0000	0	0.00			
Jun 2012 ZAEU	10.05 Put	5,120	16.0000	7.0000	0.0000	0.0000	0	0.00			
Jun 2012 ZAEU	10.30 Call	800	285.0000	391.0000	0.0000	0.0000	0	0.00			

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Jun 2012	ZAEU	10.55 Call	5,120	153.0000	224.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	188.0000	118.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	21.0000	17.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	45.0000	30.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	156.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	220.0000	254.0000	0.0000	0.0000	0	0.00		
			72,445					0.00	0.00	500,864.00	143,737,549.20
	<b>Total</b>		<b>152,783</b>					<b>3,858.00</b>	<b>41,513,107.20</b>	2,659,158.00	23,850,249,232.70
<b>Future</b>											
Jun 2012	ZAFR	Future	14,927	8.7482	8.8704	0.0000	0.0000	19,675	172,502,530.00		
Sep 2012	ZAFR	Future	50	8.8839	9.0064	8.9000	8.9000	25	222,500.00		
			14,977					19,700.00	172,725,030.00	218,238.00	1,842,497,475.50
	<b>Total</b>		<b>14,977</b>					<b>19,700.00</b>	<b>172,725,030.00</b>	218,238.00	1,842,497,475.50
<b>Future</b>											
Jun 2012	ZAGB	Future	72,977	13.1025	13.2969	0.0000	0.0000	440	5,782,576.00		
Sep 2012	ZAGB	Future	2,375	13.2709	13.4670	13.3800	13.3800	5	66,900.00		
			75,352					445.00	5,849,476.00	1,897,610.00	23,150,922,672.30
<b>Option</b>											
Jun 2012	ZAGB	11.10 Put	24,000	1.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	27.0000	24.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	433.0000	516.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	<b>Total</b>		<b>129,352</b>					<b>445.00</b>	<b>5,849,476.00</b>	2,210,184.00	23,268,573,039.20
<b>Future</b>											
Jun 2012	ZAJY	Future	3,849	0.1053	0.1067	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	25	0.1068	0.1082	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	774	8.3579	8.4653	8.3470	8.3470	5	4,173,500.00		
Sep 2012	ZAUM	Future	2	8.4694	8.5776	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.5719	8.6804	0.0000	0.0000	0	0.00		
			778					5.00	4,173,500.00	12,851.00	9,578,196,750.00
	<b>Total</b>		<b>778</b>					<b>5.00</b>	<b>4,173,500.00</b>	13,057.00	9,584,749,616.00
<b>Future</b>											
Jun 2012	ZAUS	Future	289,737	8.3579	8.4653	8.4500	8.3300	21,577	181,599,258.80		
Sep 2012	ZAUS	Future	62,674	8.4694	8.5776	8.5585	8.4400	13,054	110,864,771.00		
Dec 2012	ZAUS	Future	28,419	8.5719	8.6804	8.6495	8.6495	40	345,980.00		

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Mar 2013	ZAUS	Future	9,490	8.6779	8.7869	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.8835	8.9930	0.0000	0.0000	0	0.00		
			<u>390,979</u>					<u>34,671.00</u>	<u>292,810,009.80</u>	<u>27,785,533.00</u>	<u>220,903,462,408.90</u>

Option

Jun 2012	ZAUS	6.75 Call	4,850	1608.0000	1715.0000	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	3.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	714.0000	819.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	6.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	7.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	9.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	12.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	31.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	313.0000	400.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	55.0000	35.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	246.0000	324.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	254.0000	192.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	450.0000	369.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	46.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1337.0000	1442.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	18.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1195.0000	1299.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	33.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	41.0000	34.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	69.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	113.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	3,925	141.0000	115.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	177.0000	144.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	2,500	245.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	394.0000	454.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	354.0000	408.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	319.0000	367.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	450.0000	389.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	22,600	273.0000	315.0000	0.0000	0.0000	2,500	684,000.00		
Sep 2012	ZAUS	8.80 Put	1,500	591.0000	521.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	194.0000	223.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	178.0000	203.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	775.0000	856.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	203.0000	176.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	337.0000	294.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	485.0000	539.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	362.0000	403.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.10 Call	540	338.0000	376.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	287.0000	255.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	474.0000	517.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1969.0000	2053.0000	0.0000	0.0000	0	0.00		
			<u>265,545</u>					<u>2,500.00</u>	<u>684,000.00</u>	<u>3,292,471.00</u>	<u>1,631,753,034.83</u>
	<b>Total</b>		<b>656,524</b>					<b>37,171.00</b>	<b>293,494,009.80</b>	<b>31,078,004.00</b>	<b>222,535,215,443.73</b>

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<b>Grand Total</b>	<b>1,005,778</b>	<b>62,294.00</b>	<b>526,942,723.00</b>	<b>39,562,129</b>	<b>303,472,167,868.43</b>
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