

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	0.4370	0.3010	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	0.0007	0.0016	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	0.0000	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>	16,000.00	640,000.00
Future	Jun 2012 ZAAD	Future	13,520	8.2853	8.1963	8.2000	8.2000	10	82,000.00		
	Sep 2012 ZAAD	Future	3,160	8.3294	8.2387	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	1,115	8.3796	8.2867	0.0000	0.0000	0	0.00		
			<u>17,795</u>					<u>10.00</u>	<u>82,000.00</u>	<u>1,475,539.00</u>	<u>10,107,239,775.30</u>
		<b>Total</b>	<b>17,795</b>					<b>10.00</b>	<b>82,000.00</b>	1,475,739.00	10,107,305,899.30
Future	Jun 2012 ZACA	Future	10	8.2768	8.1357	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	46,974	10.5763	10.4292	10.5555	10.4630	7,245	76,337,361.00		
	Sep 2012 ZAEU	Future	17,606	10.7261	10.5759	10.7110	10.6568	7,604	81,324,147.20		
	Dec 2012 ZAEU	Future	19,192	10.8713	10.7177	10.8500	10.8495	500	5,424,875.00		
	Dec 2013 ZAEU	Future	500	11.2892	11.1260	0.0000	0.0000	0	0.00		
			<u>84,272</u>					<u>15,349.00</u>	<u>163,086,383.20</u>	<u>2,176,601.00</u>	<u>23,901,267,695.90</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	3.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.80 Put	1,000	3.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.85 Put	5,120	4.0000	6.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Call	5,120	535.0000	401.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Put	5,120	9.0000	22.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.30 Call	800	317.0000	213.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAEU	10.55 Call	5,120	152.0000	99.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	126.0000	220.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	19.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	36.0000	59.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	124.0000	182.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	217.0000	184.0000	0.0000	0.0000	0	0.00		
			72,445					0.00	0.00	500,964.00	143,760,325.20
	<b>Total</b>		<b>156,717</b>					<b>15,349.00</b>	<b>163,086,383.20</b>	2,677,565.00	24,045,028,021.10
<b>Future</b>											
Jun 2012	ZAFR	Future	7,569	8.8010	8.6831	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.9385	8.8221	0.0000	0.0000	0	0.00		
			7,619					0.00	0.00	225,596.00	1,906,657,819.90
	<b>Total</b>		<b>7,619</b>					<b>0.00</b>	<b>0.00</b>	225,596.00	1,906,657,819.90
<b>Future</b>											
Jun 2012	ZAGB	Future	67,582	13.2469	13.0428	13.1820	13.0800	2,953	38,975,238.40		
Sep 2012	ZAGB	Future	5,120	13.4162	13.2090	13.4200	13.3900	2,845	38,055,703.60		
			72,702					5,798.00	77,030,942.00	1,906,488.00	23,268,300,134.80
<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	22.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	475.0000	384.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	<b>Total</b>		<b>126,702</b>					<b>5,798.00</b>	<b>77,030,942.00</b>	2,219,062.00	23,385,950,501.70
<b>Future</b>											
Jun 2012	ZAJY	Future	520	0.1081	0.1046	0.0000	0.0000	3,329	35,886,620.00		
Sep 2012	ZAJY	Future	3,329	0.1096	0.1061	0.0000	0.0000	3,329	36,408,607.20		
			3,849					6,658.00	72,295,227.20	129,103.00	1,190,308,558.10
	<b>Total</b>		<b>3,849</b>					<b>6,658.00</b>	<b>72,295,227.20</b>	129,103.00	1,190,308,558.10
<b>Future</b>											
Jun 2012	ZAUM	Future	797	8.5290	8.3173	0.0000	0.0000	0	0.00		
Sep 2012	ZAUM	Future	2	8.6420	8.4276	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.7452	8.5289	0.0000	0.0000	0	0.00		
			801					0.00	0.00	12,856.00	9,582,376,000.00
	<b>Total</b>		<b>801</b>					<b>0.00</b>	<b>0.00</b>	13,062.00	9,588,928,866.00
<b>Future</b>											
Jun 2012	ZAUS	Future	283,805	8.5290	8.3173	8.5510	8.3826	29,549	249,608,634.60		
Sep 2012	ZAUS	Future	76,177	8.6420	8.4276	8.6500	8.4967	25,609	219,337,426.00		
Dec 2012	ZAUS	Future	28,419	8.7452	8.5289	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2013	ZAUS	Future	12,490	8.8502	8.6332	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	9.0559	8.8379	0.0000	0.0000	0	0.00		
			<u>401,550</u>					<u>55,158.00</u>	<u>468,946,060.60</u>	<u>27,878,800.00</u>	<u>221,693,281,467.60</u>

Option

Jun 2012	ZAUS	6.75 Call	4,850	1779.0000	1567.0000	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	1.0000	2.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	7.65 Call	6,700	881.0000	671.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	7.65 Put	6,800	2.0000	4.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	7.70 Put	10,000	2.0000	5.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	7.75 Put	5,000	3.0000	6.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	7.80 Put	200	3.0000	8.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.00 Put	2,000	7.0000	26.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.10 Call	6,700	440.0000	266.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.10 Put	6,832	11.0000	49.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.20 Call	10,000	354.0000	200.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.50 Put	100	127.0000	264.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.75 Put	132	296.0000	472.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.85 Call	5,000	56.0000	30.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.15 Call	16,000	1501.0000	1295.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.15 Put	9,200	9.0000	17.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.30 Call	37,000	1356.0000	1152.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.40 Put	8,000	18.0000	31.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.50 Put	246	23.0000	39.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.70 Put	2,500	37.0000	67.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.90 Put	20,360	64.0000	111.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.00 Put	3,925	86.0000	140.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.10 Put	2,000	112.0000	180.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.25 Put	5,000	164.0000	251.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.40 Call	2,500	474.0000	361.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.50 Call	2,000	426.0000	324.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.50 Put	2,000	284.0000	396.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.60 Call	2,000	383.0000	291.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.60 Put	4,000	341.0000	463.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.75 Call	29,600	327.0000	249.0000	0.0000	0.0000	2,500	820,000.00
Sep 2012	ZAUS	8.80 Put	1,500	468.0000	608.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	9.10 Call	360	229.0000	177.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	9.20 Call	5,500	208.0000	161.0000	0.0000	0.0000	0	0.00
Dec 2012	ZAUS	8.00 Call	300	890.0000	736.0000	0.0000	0.0000	0	0.00
Dec 2012	ZAUS	8.00 Put	6,040	145.0000	207.0000	0.0000	0.0000	0	0.00
Dec 2012	ZAUS	8.30 Put	6,000	255.0000	347.0000	0.0000	0.0000	0	0.00
Dec 2012	ZAUS	8.60 Call	6,000	560.0000	457.0000	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Dec 2012	ZAUS	9.00 Call	5,500	418.0000	341.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	389.0000	319.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	230.0000	295.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	541.0000	452.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2102.0000	1940.0000	0.0000	0.0000	0	0.00		
			<u>277,045</u>					<u>2,500.00</u>	<u>820,000.00</u>	<u>3,311,171.00</u>	<u>1,636,768,586.83</u>
	<b>Total</b>		<b>678,595</b>					<b>57,658.00</b>	<b>469,766,060.60</b>	<b>31,189,971.00</b>	<b>223,330,050,054.43</b>

---

<b>Grand Total</b>	<b>1,021,758</b>							<b>85,473.00</b>	<b>782,260,613.00</b>	<b>39,715,477</b>	<b>304,720,408,674.13</b>
--------------------	------------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------

---