

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	0.0862	0.0649	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 CABA	Future	8,000	0.3325	0.3417	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 CABB	Future	8,000	0.0032	0.0052	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	0.0007	0.0011	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	22,614	7.9821	7.9500	7.9500	7.9440	200	1,589,400.00		
	Sep 2012 ZAAD	Future	2,681	8.0207	7.9883	8.0310	8.0310	20	160,620.00		
	Dec 2012 ZAAD	Future	100	8.0653	8.0314	0.0000	0.0000	0	0.00		
			<u>25,395</u>					<u>220.00</u>	<u>1,750,020.00</u>	<u>1,463,782.00</u>	<u>10,011,706,467.60</u>
		<b>Total</b>	<b>25,395</b>					<b>220.00</b>	<b>1,750,020.00</b>	1,463,982.00	10,011,772,591.60
Future	Jun 2012 ZACA	Future	10	7.9055	7.8728	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>20,970.00</u>	<u>149,246,313.50</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	20,970.00	149,246,313.50
Future	Jun 2012 ZAEU	Future	45,866	10.3184	10.2269	10.3530	10.2136	3,500	36,055,995.00		
	Sep 2012 ZAEU	Future	9,231	10.4630	10.3700	10.5100	10.3573	1,725	17,975,960.00		
	Dec 2012 ZAEU	Future	12,000	10.6085	10.5145	10.6510	10.5325	1,250	13,231,310.00		
	Dec 2013 ZAEU	Future	500	11.0052	10.9082	0.0000	0.0000	0	0.00		
			<u>67,597</u>					<u>6,475.00</u>	<u>67,263,265.00</u>	<u>2,135,200.00</u>	<u>23,460,920,498.60</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	4.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	6.0000	9.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	9.80 Put	1,000	13.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	18.0000	29.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	319.0000	254.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	158.0000	121.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	75.0000	56.0000	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	51.0000	66.0000	0.0000	0.0000	0	0.00		
			55,785					0.00	0.00	463,324.00	138,171,053.20
	<b>Total</b>		<b>123,382</b>					<b>6,475.00</b>	<b>67,263,265.00</b>	2,598,524.00	23,599,091,551.80
<b>Future</b>											
Jun 2012	ZAFR	Future	26,099	8.5919	8.5150	0.0000	0.0000	5,325	45,507,450.00		
Sep 2012	ZAFR	Future	50	8.7188	8.6404	0.0000	0.0000	0	0.00		
			26,149					5,325.00	45,507,450.00	168,396.00	1,405,355,820.20
	<b>Total</b>		<b>26,149</b>					<b>5,325.00</b>	<b>45,507,450.00</b>	168,396.00	1,405,355,820.20
<b>Future</b>											
Jun 2012	ZAGB	Future	67,914	12.7045	12.5976	12.6095	12.6095	1,646	20,763,029.80		
Sep 2012	ZAGB	Future	2,223	12.8664	12.7578	12.7710	12.7710	500	6,385,500.00		
Dec 2012	ZAGB	Future	0	13.0242	12.9140	12.9375	12.9375	500	6,468,750.00		
			70,137					2,646.00	33,617,279.80	1,874,073.00	22,840,786,403.80
<b>Option</b>											
Jun 2012	ZAGB	11.10 Put	24,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	32.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	224.0000	198.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	<b>Total</b>		<b>124,137</b>					<b>2,646.00</b>	<b>33,617,279.80</b>	2,186,647.00	22,958,436,770.70
<b>Future</b>											
Jun 2012	ZAJY	Future	3,849	0.0985	0.0968	0.0000	0.0000	0	0.00		
			3,849					0.00	0.00	121,111.00	1,104,408,638.40
	<b>Total</b>		<b>3,849</b>					<b>0.00</b>	<b>0.00</b>	121,111.00	1,104,408,638.40
<b>Future</b>											
Jun 2012	ZAUM	Future	768	7.8663	7.7739	7.8500	7.7975	10	7,823,750.00		
Sep 2012	ZAUM	Future	2	7.9711	7.8773	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.0738	7.9787	0.0000	0.0000	0	0.00		
			772					10.00	7,823,750.00	12,264.00	9,093,002,200.00
	<b>Total</b>		<b>772</b>					<b>10.00</b>	<b>7,823,750.00</b>	12,470.00	9,099,555,066.00
<b>Future</b>											
Jun 2012	ZAUS	Future	248,168	7.8663	7.7739	7.8700	7.7535	25,976	202,488,319.50		
Sep 2012	ZAUS	Future	31,351	7.9711	7.8773	7.9700	7.8800	1,575	12,464,301.00		

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Dec 2012	ZAUS	Future	22,316	8.0738	7.9787	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	8,623	8.1857	8.0890	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.3903	8.2922	0.0000	0.0000	0	0.00		
			<u>311,117</u>					<u>27,551.00</u>	<u>214,952,620.50</u>	<u>27,396,924.00</u>	<u>217,700,091,703.60</u>
<b>Option</b>											
Jun 2012	ZAUS	6.75 Call	4,850	1117.0000	1025.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	3.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	26.0000	43.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	275.0000	213.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	59.0000	89.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	75.0000	110.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	93.0000	134.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	100	114.0000	0.0000	0.0000	0.0000	100	10,100.00		
Jun 2012	ZAUS	8.00 Put	2,000	234.0000	301.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	75.0000	57.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	309.0000	383.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	56.0000	43.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	660.0000	747.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	899.0000	988.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	12.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	851.0000	766.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	30.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	719.0000	640.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	65.0000	84.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	87.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	154.0000	193.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	250.0000	301.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	373.0000	435.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	165.0000	144.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	129.0000	113.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	758.0000	836.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	932.0000	1014.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	75.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	68.0000	60.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	426.0000	383.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	352.0000	404.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	162.0000	147.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	438.0000	493.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	260.0000	239.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1511.0000	1451.0000	0.0000	0.0000	0	0.00		
			<u>191,420</u>					<u>100.00</u>	<u>10,100.00</u>	<u>3,179,446.00</u>	<u>1,611,061,372.83</u>
	<b>Total</b>		<b>502,537</b>					<b>27,651.00</b>	<b>214,962,720.50</b>	<b>30,576,370.00</b>	<b>219,311,153,076.43</b>

<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>
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Grand Total		843,901					42,327.00	370,924,485.30	38,904,809	298,655,372,808.73
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