

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-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	0.1027	0.0598	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	0.2260	0.3524	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	0.0059	0.0044	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	0.0005	0.0009	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	17,637	8.0091	7.9878	8.0065	7.9835	159	1,271,335.40		
	Sep 2012 ZAAD	Future	2,681	8.0501	8.0279	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	100	8.0973	8.0736	0.0000	0.0000	0	0.00		
			<u>20,418</u>					<u>159.00</u>	<u>1,271,335.40</u>	<u>1,469,060.00</u>	<u>10,053,900,190.50</u>
		<b>Total</b>	<b>20,418</b>					<b>159.00</b>	<b>1,271,335.40</b>	1,469,260.00	10,053,966,314.50
Future	Jun 2012 ZACA	Future	10	7.9498	7.8988	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	45,986	10.3486	10.2763	10.2815	10.2527	1,271	13,031,757.70		
	Sep 2012 ZAEU	Future	10,547	10.4948	10.4207	10.4231	10.4231	1,316	13,682,424.60		
	Dec 2012 ZAEU	Future	12,000	10.6408	10.5651	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	500	11.0422	10.9623	0.0000	0.0000	0	0.00		
			<u>69,033</u>					<u>2,587.00</u>	<u>26,714,182.30</u>	<u>2,139,137.00</u>	<u>23,501,507,235.90</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	3.0000	4.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	5.0000	6.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	9.80 Put	1,000	11.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	14.0000	20.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	341.0000	284.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	174.0000	136.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	80.0000	62.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	16.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	45.0000	55.0000	0.0000	0.0000	0	0.00		
			55,785					0.00	0.00	463,324.00	138,171,053.20
	<b>Total</b>		<b>124,818</b>					<b>2,587.00</b>	<b>26,714,182.30</b>	2,602,461.00	23,639,678,289.10
<b>Future</b>											
Jun 2012	ZAFR	Future	26,389	8.6194	8.5551	0.0000	0.0000	2,325	19,948,965.00		
Sep 2012	ZAFR	Future	50	8.7469	8.6815	0.0000	0.0000	0	0.00		
			26,439					2,325.00	19,948,965.00	172,756.00	1,442,603,913.20
	<b>Total</b>		<b>26,439</b>					<b>2,325.00</b>	<b>19,948,965.00</b>	172,756.00	1,442,603,913.20
<b>Future</b>											
Jun 2012	ZAGB	Future	68,929	12.8530	12.7345	12.8090	12.7156	1,075	13,743,563.00		
Sep 2012	ZAGB	Future	2,223	13.0168	12.8962	0.0000	0.0000	0	0.00		
			71,152					1,075.00	13,743,563.00	1,875,160.00	22,854,682,801.20
<b>Option</b>											
Jun 2012	ZAGB	11.10 Put	24,000	1.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	27.0000	31.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	254.0000	224.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	<b>Total</b>		<b>125,152</b>					<b>1,075.00</b>	<b>13,743,563.00</b>	2,187,734.00	22,972,333,168.10
<b>Future</b>											
Jun 2012	ZAJY	Future	3,849	0.0998	0.0986	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	690	7.9635	7.8740	7.9750	7.9065	89	70,520,450.00		
Sep 2012	ZAUM	Future	2	8.0695	7.9786	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.1730	8.0810	0.0000	0.0000	0	0.00		
			694					89.00	70,520,450.00	12,355.00	9,165,099,150.00
	<b>Total</b>		<b>694</b>					<b>89.00</b>	<b>70,520,450.00</b>	12,561.00	9,171,652,016.00
<b>Future</b>											
Jun 2012	ZAUS	Future	248,376	7.9635	7.8740	7.9750	7.8882	34,999	276,549,616.00		
Sep 2012	ZAUS	Future	37,682	8.0695	7.9786	8.0730	7.9982	6,852	55,025,622.50		
Dec 2012	ZAUS	Future	22,316	8.1730	8.0810	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	Future	8,623	8.2860	8.1928	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.4931	8.3977	0.0000	0.0000	0	0.00		
			<u>317,656</u>					<u>41,851.00</u>	<u>331,575,238.50</u>	<u>27,450,631.00</u>	<u>218,125,431,663.10</u>
<b>Option</b>											
Jun 2012	ZAUS	6.75 Call	4,850	1214.0000	1125.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	2.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	15.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	347.0000	278.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	34.0000	54.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	45.0000	70.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	58.0000	88.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	73.0000	109.0000	0.0000	0.0000	100	8,100.00		
Jun 2012	ZAUS	8.00 Put	2,000	167.0000	226.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	97.0000	74.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	234.0000	300.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	73.0000	55.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	569.0000	650.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	805.0000	889.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	14.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	942.0000	857.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	23.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	803.0000	724.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	47.0000	62.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	64.0000	83.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	114.0000	148.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	197.0000	244.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	307.0000	365.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	185.0000	164.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	144.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	675.0000	749.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	845.0000	923.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	82.0000	74.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	74.0000	67.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	466.0000	426.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	293.0000	345.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	173.0000	162.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	381.0000	435.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	280.0000	263.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1579.0000	1524.0000	0.0000	0.0000	0	0.00		
			<u>191,520</u>					<u>100.00</u>	<u>8,100.00</u>	<u>3,179,546.00</u>	<u>1,611,069,472.83</u>
	<b>Total</b>		<b>509,176</b>					<b>41,951.00</b>	<b>331,583,338.50</b>	<b>30,630,177.00</b>	<b>219,736,501,135.93</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		848,226					48,186.00	463,781,834.20	38,973,369	299,286,742,768.83
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