

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	0.1390	0.1475	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 CABA	Future	8,000	0.1097	0.0989	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 CABB	Future	8,000	0.0045	0.0056	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	0.0003	0.0005	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	17,604	8.1193	8.0743	8.1220	8.1130	405	3,287,145.00		
	Sep 2012 ZAAD	Future	3,035	8.1586	8.1158	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	100	8.2033	8.1636	0.0000	0.0000	0	0.00		
			<u>20,739</u>					<u>405.00</u>	<u>3,287,145.00</u>	<u>1,469,993.00</u>	<u>10,061,443,089.30</u>
		Total	20,739					405.00	3,287,145.00	1,470,193.00	10,061,509,213.30
Future	Jun 2012 ZACA	Future	10	8.0290	8.0332	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>
		Total	10					0.00	0.00	20,970.00	149,246,313.50
Future	Jun 2012 ZAEU	Future	45,849	10.4361	10.4453	10.4056	10.4056	37	385,007.20		
	Sep 2012 ZAEU	Future	10,657	10.5830	10.5931	0.0000	0.0000	0	0.00		
	Dec 2012 ZAEU	Future	16,893	10.7303	10.7412	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	500	11.1377	11.1507	0.0000	0.0000	0	0.00		
			<u>73,899</u>					<u>37.00</u>	<u>385,007.20</u>	<u>2,145,112.00</u>	<u>23,565,063,751.10</u>
Option	Jun 2012 ZAEU	9.45 Put	15,360	3.0000	2.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.60 Put	1,000	4.0000	3.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	9.80 Put	1,000	8.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	9.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	411.0000	416.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	1,000	228.0000	229.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	15,360	114.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	17.0000	17.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	46.0000	33.0000	0.0000	0.0000	0	0.00		
			55,785					0.00	0.00	463,324.00	138,171,053.20
	Total		129,684					37.00	385,007.20	2,608,436.00	23,703,234,804.30
Future											
Jun 2012	ZAFR	Future	26,769	8.6905	8.6969	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.8182	8.8256	0.0000	0.0000	0	0.00		
			26,819					0.00	0.00	173,136.00	1,445,914,017.20
	Total		26,819					0.00	0.00	173,136.00	1,445,914,017.20
Future											
Jun 2012	ZAGB	Future	68,777	13.0075	12.9961	12.9952	12.9590	641	8,333,869.00		
Sep 2012	ZAGB	Future	1,959	13.1726	13.1618	13.2212	13.0800	329	4,308,234.80		
			70,736					970.00	12,642,103.80	1,876,805.00	22,876,128,981.40
Option											
Jun 2012	ZAGB	11.10 Put	24,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	22.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	314.0000	320.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		124,736					970.00	12,642,103.80	2,189,379.00	22,993,779,348.30
Future											
Jun 2012	ZAJY	Future	3,849	0.1008	0.1015	0.0000	0.0000	1,000	10,145,000.00		
Sep 2012	ZAJY	Future	25	0.1022	0.1030	0.0000	0.0000	0	0.00		
			3,874					1,000.00	10,145,000.00	122,136.00	1,114,808,638.40
	Total		3,874					1,000.00	10,145,000.00	122,136.00	1,114,808,638.40
Future											
Jun 2012	ZAUM	Future	693	8.0515	8.0741	8.0580	8.0255	16	12,868,050.00		
Sep 2012	ZAUM	Future	2	8.1583	8.1813	8.1555	8.1555	5	4,077,750.00		
Dec 2012	ZAUM	Future	2	8.2623	8.2854	0.0000	0.0000	0	0.00		
			697					21.00	16,945,800.00	12,379.00	9,184,452,450.00
	Total		697					21.00	16,945,800.00	12,585.00	9,191,005,316.00
Future											
Jun 2012	ZAUS	Future	257,260	8.0515	8.0741	8.0905	8.0032	9,518	76,574,491.50		
Sep 2012	ZAUS	Future	34,704	8.1583	8.1813	8.1790	8.1016	2,880	23,493,297.00		

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Dec 2012	ZAUS	Future	23,336	8.2623	8.2854	8.2645	8.2645	1,770	14,630,001.00		
Mar 2013	ZAUS	Future	9,338	8.3758	8.3992	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.5851	8.6092	0.0000	0.0000	0	0.00		
			<u>325,297</u>					<u>14,168.00</u>	<u>114,697,789.50</u>	<u>27,501,505.00</u>	<u>218,535,974,634.50</u>

Option

Jun 2012	ZAUS	6.75 Call	4,850	1302.0000	1324.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	2.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	2.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	11.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	423.0000	442.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	100	22.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	30.0000	25.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	40.0000	34.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	52.0000	45.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	126.0000	115.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	20,100	132.0000	142.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	181.0000	168.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	100.0000	108.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	493.0000	475.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	724.0000	703.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	20.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1028.0000	1049.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	20.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	887.0000	907.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	39.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	54.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	96.0000	89.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	169.0000	158.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	269.0000	256.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	222.0000	229.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	174.0000	179.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	616.0000	598.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	781.0000	762.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	101.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	91.0000	93.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	521.0000	536.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	2,040	259.0000	251.0000	0.0000	0.0000	1,500	432,000.00		
Dec 2012	ZAUS	8.30 Put	6,000	432.0000	421.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	302.0000	310.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	1,500	217.0000	0.0000	0.0000	0.0000	3,000	681,000.00		
Dec 2012	ZAUS	9.10 Call	540	201.0000	207.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	340.0000	333.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	311.0000	319.0000	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	8.00 Call	200	1640.0000	1658.0000	0.0000	0.0000	0	0.00		
			<u>206,520</u>					<u>4,500.00</u>	<u>1,113,000.00</u>	<u>3,202,046.00</u>	<u>1,617,224,932.83</u>
		Total	<u>531,817</u>					<u>18,668.00</u>	<u>115,810,789.50</u>	<u>30,703,551.00</u>	<u>220,153,199,567.33</u>

Grand Total	<u>876,046</u>							<u>21,101.00</u>	<u>159,215,845.50</u>	<u>39,056,725</u>	<u>299,829,050,198.43</u>
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