

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-May-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
	Jun 2012	CAAZ	Future	5,670	0.2681	0.2187	0.0000	0.0000	0	0.00	
				<u>5,670</u>					<u>0.00</u>	<u>0.00</u>	<u>5 853.00</u>
			<b>Total</b>	<b>5,670</b>					<b>0.00</b>	<b>0.00</b>	<b>5 853.00</b>
											<u>547 086.60</u>
<b>Future</b>											
	Jun 2012	CABB	Future	8,000	0.0028	0.0038	0.0000	0.0000	0	0.00	
				<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8 000.00</u>
			<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	<b>8 000.00</b>
											<u>800 000.00</u>
<b>Future</b>											
	Jun 2012	CABD	Future	16,000	0.0001	0.0002	0.0000	0.0000	0	0.00	
				<u>16,000</u>					<u>0.00</u>	<u>0.00</u>	<u>16 000.00</u>
			<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	<b>16 000.00</b>
											<u>640 000.00</u>
<b>Future</b>											
	Jun 2012	ZAAD	Future	17,560	8.2618	8.1714	8.2400	8.1950	44	361,352.50	
	Sep 2012	ZAAD	Future	3,160	8.2991	8.2102	0.0000	0.0000	0	0.00	
	Dec 2012	ZAAD	Future	100	8.3425	8.2549	0.0000	0.0000	0	0.00	
				<u>20,820</u>					<u>44.00</u>	<u>361,352.50</u>	<u>1 470 204.00</u>
			<b>Total</b>	<b>20,820</b>					<b>44.00</b>	<b>361,352.50</b>	<b>1 470 404.00</b>
											<u>10 063 168 626.30</u>
											<u>10 063 234 750.30</u>
<b>Future</b>											
	Jun 2012	ZACA	Future	10	8.2730	8.1888	8.1910	8.1910	20	163,960.00	
	Sep 2012	ZACA	Future	0	8.3617	8.2778	8.3140	8.3140	50	415,700.00	
				<u>10</u>					<u>70.00</u>	<u>579,660.00</u>	<u>21 040.00</u>
			<b>Total</b>	<b>10</b>					<b>70.00</b>	<b>579,660.00</b>	<b>21 040.00</b>
											<u>149 825 973.50</u>
<b>Future</b>											
	Jun 2012	ZAEU	Future	45,687	10.6197	10.5516	10.6223	10.5470	650	6,871,567.00	
	Sep 2012	ZAEU	Future	10,657	10.7664	10.6993	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	Future	16,893	10.9125	10.8454	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	Future	500	11.3209	11.2523	0.0000	0.0000	0	0.00	
				<u>73,737</u>					<u>650.00</u>	<u>6,871,567.00</u>	<u>2 148 192.00</u>
											<u>23 597 633 197.10</u>
<b>Option</b>											
	Jun 2012	ZAEU	9.45 Put	15,360	1.0000	1.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.60 Put	1,000	2.0000	2.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.80 Put	1,000	4.0000	4.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.85 Put	5,120	5.0000	5.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.05 Call	5,120	579.0000	514.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.05 Put	5,120	9.0000	12.0000	0.0000	0.0000	5,120	92,672.00	

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Jun 2012	ZAEU	10.30 Call	1,000	363.0000	310.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	5,120	198.0000	164.0000	0.0000	0.0000	10,240	1,757,184.00		
Jun 2012	ZAEU	10.55 Put	5,120	128.0000	162.0000	0.0000	0.0000	5,120	824,832.00		
Sep 2012	ZAEU	9.45 Put	10,200	14.0000	11.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	26.0000	23.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	214.0000	0.0000	0.0000	0.0000	15,360	2,635,008.00		
			71,145					35,840.00	5,309,696.00	499 164.00	143 480 749.20
	<b>Total</b>		<b>144,882</b>					<b>36,490.00</b>	<b>12,181,263.00</b>	2 647 356.00	23 741 113 946.30
<b>Future</b>											
Jun 2012	ZAFR	Future	28,364	8.8385	8.7850	0.0000	0.0000	615	5,378,634.50		
Sep 2012	ZAFR	Future	50	8.9659	8.9136	0.0000	0.0000	0	0.00		
			28,414					615.00	5,378,634.50	178 801.00	1 494 620 281.70
	<b>Total</b>		<b>28,414</b>					<b>615.00</b>	<b>5,378,634.50</b>	178 801.00	1 494 620 281.70
<b>Future</b>											
Jun 2012	ZAGB	Future	74,260	13.3225	13.2330	13.2800	13.2060	2,710	35,760,370.00		
Sep 2012	ZAGB	Future	1,964	13.4872	13.3987	0.0000	0.0000	0	0.00		
			76,224					2,710.00	35,760,370.00	1 882 974.00	22 957 428 408.20
<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	20.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	464.0000	424.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312 574.00	117 650 366.90
	<b>Total</b>		<b>130,224</b>					<b>2,710.00</b>	<b>35,760,370.00</b>	2 195 548.00	23 075 078 775.10
<b>Future</b>											
Jun 2012	ZAJY	Future	3,849	0.1037	0.1030	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	25	0.1052	0.1045	0.0000	0.0000	0	0.00		
			3,874					0.00	0.00	122 136.00	1 114 808 638.40
	<b>Total</b>		<b>3,874</b>					<b>0.00</b>	<b>0.00</b>	122 136.00	1 114 808 638.40
<b>Future</b>											
Jun 2012	ZAUM	Future	727	8.3084	8.2149	8.3000	8.1950	36	29,542,500.00		
Sep 2012	ZAUM	Future	2	8.4155	8.3222	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.5180	8.4248	0.0000	0.0000	0	0.00		
			731					36.00	29,542,500.00	12 423.00	9 220 526 950.00
	<b>Total</b>		<b>731</b>					<b>36.00</b>	<b>29,542,500.00</b>	12 629.00	9 227 079 816.00
<b>Future</b>											
Jun 2012	ZAUS	Future	297,752	8.3084	8.2149	8.3075	8.1933	25,002	206,642,450.20		
Sep 2012	ZAUS	Future	34,667	8.4155	8.3222	8.4132	8.3200	1,038	8,704,247.00		
Dec 2012	ZAUS	Future	26,374	8.5180	8.4248	8.4205	8.4205	1,524	12,836,784.00		

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Mar 2013	ZAUS	Future	9,398	8.6275	8.5359	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.8350	8.7444	0.0000	0.0000	0	0.00		
			<u>368,850</u>					<u>27,564.00</u>	<u>228,183,481.20</u>	<u>27 613 174.00</u>	<u>219 455 245 644.40</u>
<b>Option</b>											
Jun 2012	ZAUS	6.75 Call	4,850	1559.0000	1465.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	1.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	4.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	666.0000	574.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	8.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	10.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	13.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	16.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	43.0000	61.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	279.0000	213.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	71.0000	98.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	216.0000	161.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	290.0000	358.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	495.0000	575.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	42.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1279.0000	1186.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	14.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1134.0000	1042.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	24.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	30.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	55.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	96.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	163.0000	195.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	330.0000	286.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	260.0000	226.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	445.0000	504.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	20,100	219.0000	190.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	592.0000	658.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	150.0000	131.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	136.0000	119.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	692.0000	624.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	174.0000	199.0000	0.0000	0.0000	2,000	440,000.00		
Dec 2012	ZAUS	8.30 Put	6,000	310.0000	353.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	409.0000	369.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	296.0000	267.0000	0.0000	0.0000	4,000	1,012,000.00		
Dec 2012	ZAUS	9.10 Call	540	275.0000	247.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	248.0000	279.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	399.0000	366.0000	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	9.00 Call	0	728.0000	0.0000	0.0000	0.0000	2,000	516,000.00		
Dec 2014	ZAUS	8.00 Call	200	1840.0000	1774.0000	0.0000	0.0000	0	0.00		
			<u>234,620</u>					<u>8,000.00</u>	<u>1,968,000.00</u>	<u>3 262 946.00</u>	<u>1 627 396 147.83</u>
		<b>Total</b>	<b>603,470</b>					<b>35,564.00</b>	<b>230,151,481.20</b>	<b>30 876 120.00</b>	<b>221 082 641 792.23</b>

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<b>Grand Total</b>	<b>962,095</b>	<b>75,529.00</b>	<b>313 955 261.20</b>	<b>39,288,373</b>	<b>300,964,756,953.63</b>
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