

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0.2955	0.2709	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 CABB	Future	8,000	0.0048	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>	<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	0.0002	0.0000	0.0000	0	0.00		
			<u>16,000</u>					<u>0.00</u>	<u>0.00</u>	<u>16,000.00</u>	<u>640,000.00</u>
		Total	16,000					0.00	0.00	16,000.00	640,000.00
Future	Jun 2012 ZAAD	Future	13,555	8.3059	8.2642	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	3,160	8.3407	8.3015	0.0000	0.0000	0	0.00		
	Dec 2012 ZAAD	Future	100	8.3846	8.3435	0.0000	0.0000	0	0.00		
			<u>16,815</u>					<u>0.00</u>	<u>0.00</u>	<u>1,474,269.00</u>	<u>10,096,778,298.30</u>
		Total	16,815					0.00	0.00	1,474,469.00	10,096,844,422.30
Future	Jun 2012 ZACA	Future	10	8.2352	8.2578	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>
		Total	10					0.00	0.00	21,040.00	149,825,973.50
Future	Jun 2012 ZAEU	Future	47,491	10.6457	10.6178	10.6225	10.6225	490	5,206,767.00		
	Sep 2012 ZAEU	Future	10,657	10.7943	10.7641	0.0000	0.0000	0	0.00		
	Dec 2012 ZAEU	Future	16,893	10.9414	10.9096	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	500	11.3580	11.3206	0.0000	0.0000	0	0.00		
			<u>75,541</u>					<u>490.00</u>	<u>5,206,767.00</u>	<u>2,150,525.00</u>	<u>23,622,498,506.10</u>
Option	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	3.0000	4.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	9.85 Put	5,120	4.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Call	5,120	603.0000	576.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Put	5,120	7.0000	8.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.30 Call	800	383.0000	362.0000	0.0000	0.0000	200	76,800.00		

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Jun 2012	ZAEU	10.55 Call	5,120	220.0000	202.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	124.0000	134.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	15.0000	13.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	25.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	230.0000	211.0000	0.0000	0.0000	0	0.00		
			70,945					200.00	76,800.00	499,364.00	143,557,549.20
	Total		146,486					690.00	5,283,567.00	2,649,889.00	23,766,056,055.30
Future											
Jun 2012	ZAFR	Future	35,189	8.8647	8.8432	0.0000	0.0000	0	0.00		
Sep 2012	ZAFR	Future	50	8.9950	8.9707	0.0000	0.0000	0	0.00		
			35,239					0.00	0.00	185,626.00	1,555,334,799.20
	Total		35,239					0.00	0.00	185,626.00	1,555,334,799.20
Future											
Jun 2012	ZAGB	Future	74,084	13.2460	13.2673	13.2530	13.2480	14	185,492.00		
Sep 2012	ZAGB	Future	2,285	13.4100	13.4306	13.4165	13.4165	336	4,506,264.00		
			76,369					350.00	4,691,756.00	1,884,100.00	22,972,508,856.30
Option											
Jun 2012	ZAGB	11.10 Put	24,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	23.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	468.0000	459.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		130,369					350.00	4,691,756.00	2,196,674.00	23,090,159,223.20
Future											
Jun 2012	ZAJY	Future	3,849	0.1052	0.1037	0.1032	0.1030	18	185,600.00		
Sep 2012	ZAJY	Future	25	0.1067	0.1052	0.0000	0.0000	0	0.00		
			3,874					18.00	185,600.00	122,404.00	1,117,578,538.40
	Total		3,874					18.00	185,600.00	122,404.00	1,117,578,538.40
Future											
Jun 2012	ZAUM	Future	672	8.3757	8.3351	0.0000	0.0000	0	0.00		
Sep 2012	ZAUM	Future	2	8.4840	8.4417	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.5863	8.5422	0.0000	0.0000	0	0.00		
			676					0.00	0.00	12,478.00	9,266,806,700.00
	Total		676					0.00	0.00	12,684.00	9,273,359,566.00
Future											
Jun 2012	ZAUS	Future	285,749	8.3757	8.3351	8.4098	8.3057	9,695	80,996,514.00		
Sep 2012	ZAUS	Future	35,189	8.4840	8.4417	8.5099	8.3988	1,356	11,499,218.00		
Dec 2012	ZAUS	Future	28,374	8.5863	8.5422	8.6029	8.6029	30	258,087.00		
Mar 2013	ZAUS	Future	9,495	8.6954	8.6489	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	Future	659	8.9022	8.8541	0.0000	0.0000	0	0.00		
			359,466					11,081.00	92,753,819.00	27,670,190.00	219,933,317,704.80
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1626.0000	1585.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	732.0000	693.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	6.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	7.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	9.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	12.0000	16.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	33.0000	42.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	334.0000	305.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	58.0000	70.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	267.0000	243.0000	0.0000	0.0000	1,000	258,000.00		
Jun 2012	ZAUS	8.50 Put	100	255.0000	282.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	447.0000	480.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	59.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1348.0000	1305.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	14.0000	13.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1203.0000	1161.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	25.0000	24.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	31.0000	31.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	54.0000	54.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	97.0000	97.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	160.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	392.0000	357.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	315.0000	285.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	431.0000	443.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	20,100	269.0000	242.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	571.0000	587.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	189.0000	168.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	172.0000	153.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	767.0000	730.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	181.0000	188.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	313.0000	326.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	475.0000	447.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	351.0000	328.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	327.0000	305.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	261.0000	268.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	461.0000	433.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1929.0000	1892.0000	0.0000	0.0000	0	0.00		

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		234,620					1,000.00	258,000.00	3,263,946.00	1,627,654,147.83
	Total	594,086					12,081.00	93,011,819.00	30,934,136.00	221,560,971,852.63

Grand Total	957,225						13,139.00	103,172,742.00	39,361,261	301,626,483,410.63
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