

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	0.2756	0.2955	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	0.0080	0.0048	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	0.0006	0.0003	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	8.2159	8.3059	8.2220	8.2160	35	287,654.50		
	Sep 2012	ZAAD	Future	3,160	8.2542	8.3407	8.3000	8.3000	25	207,500.00		
	Dec 2012	ZAAD	Future	100	8.3003	8.3846	0.0000	0.0000	0	0.00		
				<u>16,815</u>					<u>60.00</u>	<u>495,154.50</u>	<u>1 474 329.00</u>	<u>10 097 273 452.80</u>
			Total	16,815					60.00	495,154.50	1 474 529.00	10 097 339 576.80
Future												
	Jun 2012	ZACA	Future	10	8.1959	8.2352	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	10.6142	10.6457	0.0000	0.0000	0	0.00		
	Sep 2012	ZAEU	Future	10,652	10.7618	10.7943	10.8500	10.8500	5	54,250.00		
	Dec 2012	ZAEU	Future	16,893	10.9054	10.9414	0.0000	0.0000	0	0.00		
	Dec 2013	ZAEU	Future	500	11.3168	11.3580	0.0000	0.0000	0	0.00		
				<u>75,536</u>					<u>5.00</u>	<u>54,250.00</u>	<u>2 150 530.00</u>	<u>23 622 552 756.10</u>
Option												
	Jun 2012	ZAEU	9.45 Put	15,360	2.0000	1.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.60 Put	1,000	3.0000	2.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.80 Put	1,000	5.0000	3.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.85 Put	5,120	6.0000	4.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.05 Call	5,120	574.0000	603.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.05 Put	5,120	10.0000	7.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.30 Call	800	367.0000	383.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAEU	10.55 Call	5,120	214.0000	220.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	150.0000	124.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	19.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	34.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	240.0000	230.0000	0.0000	0.0000	0	0.00		
			<u>70,945</u>					<i>0.00</i>	<i>0.00</i>	<i>499 364.00</i>	<i>143 557 549.20</i>
	Total		146,481					5.00	54,250.00	2 649 894.00	23 766 110 305.30
Future											
Jun 2012	ZAFR	Future	37,189	8.8404	8.8647	0.0000	0.0000	2,000	17,734,200.00		
Sep 2012	ZAFR	Future	75	8.9707	8.9950	9.0000	9.0000	25	225,000.00		
			<u>37,264</u>					<i>2,025.00</i>	<i>17,959,200.00</i>	<i>187 651.00</i>	<i>1 573 293 999.20</i>
	Total		37,264					2,025.00	17,959,200.00	187 651.00	1 573 293 999.20
Future											
Jun 2012	ZAGB	Future	78,549	13.1934	13.2460	13.3220	13.1800	6,188	82,022,063.00		
Sep 2012	ZAGB	Future	2,310	13.3563	13.4100	13.3210	13.3210	50	670,992.50		
			<u>80,859</u>					<i>6,238.00</i>	<i>82,693,055.50</i>	<i>1 890 338.00</i>	<i>23 055 201 911.80</i>
Option											
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	28.0000	23.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	477.0000	468.0000	0.0000	0.0000	0	0.00		
			<u>54,000</u>					<i>0.00</i>	<i>0.00</i>	<i>312 574.00</i>	<i>117 650 366.90</i>
	Total		134,859					6,238.00	82,693,055.50	2 202 912.00	23 172 852 278.70
Future											
Jun 2012	ZAJY	Future	3,849	0.1052	0.1052	0.1058	0.1058	10	105,800.00		
Sep 2012	ZAJY	Future	25	0.1067	0.1067	0.0000	0.0000	0	0.00		
			<u>3,874</u>					<i>10.00</i>	<i>105,800.00</i>	<i>122 414.00</i>	<i>1 117 684 338.40</i>
	Total		3,874					10.00	105,800.00	122 414.00	1 117 684 338.40
Future											
Jun 2012	ZAUM	Future	721	8.3435	8.3757	8.4095	8.3665	54	45,249,600.00		
Sep 2012	ZAUM	Future	2	8.4509	8.4840	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.5507	8.5863	0.0000	0.0000	0	0.00		
			<u>725</u>					<i>54.00</i>	<i>45,249,600.00</i>	<i>12 532.00</i>	<i>9 312 056 300.00</i>
	Total		725					54.00	45,249,600.00	12 738.00	9 318 609 166.00
Future											
Jun 2012	ZAUS	Future	282,498	8.3435	8.3757	8.4646	8.3150	13,293	111,802,355.20		
Sep 2012	ZAUS	Future	38,165	8.4509	8.4840	8.5650	8.4200	3,416	28,909,645.50		
Dec 2012	ZAUS	Future	28,379	8.5507	8.5863	8.6165	8.6165	5	43,082.50		
Mar 2013	ZAUS	Future	9,495	8.6550	8.6954	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	Future	659	8.8563	8.9022	0.0000	0.0000	0	0.00		
			<u>359,196</u>					<u>16,714.00</u>	<u>140,755,083.20</u>	<u>27 686 904.00</u>	<u>220 074 072 788.00</u>
Option											
Jun 2012	ZAUS	6.75 Call	4,850	1594.0000	1626.0000	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	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.50 Put	12,000	4.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	701.0000	732.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	8.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	10.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	12.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	16.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	44.0000	33.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	314.0000	334.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	71.0000	58.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	251.0000	267.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	280.0000	255.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	475.0000	447.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	55.0000	59.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1317.0000	1348.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	16.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1174.0000	1203.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	29.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	37.0000	31.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	63.0000	54.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	110.0000	97.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	178.0000	160.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.40 Call	2,500	382.0000	392.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	308.0000	315.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	457.0000	431.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	20,100	263.0000	269.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	599.0000	571.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	186.0000	189.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	169.0000	172.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	746.0000	767.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	195.0000	181.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	334.0000	313.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	464.0000	475.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	343.0000	351.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	319.0000	327.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	278.0000	261.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	449.0000	461.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1910.0000	1929.0000	0.0000	0.0000	0	0.00		

<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>
		234,620					0.00	0.00	3 263 946.00	1 627 654 147.83
	Total	593,816					16,714.00	140,755,083.20	30 950 850.00	221 701 726 935.83

Grand Total	963,514						25,106.00	287 312 143.20	39,386,367	301,913,795,553.83
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