

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.3327	0.3056	0.0000	0.0000	0	0.00	
				<u>5,670</u>					<u>0.00</u>	<u>0.00</u>	<u>5,853.00</u>
			Total	5,670					0.00	0.00	5,853.00
											547,086.60
Future											
	Jun 2012	CABB	Future	8,000	0.0030	0.0036	0.0000	0.0000	0	0.00	
				<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8,000.00</u>
			Total	8,000					0.00	0.00	8,000.00
											800,000.00
Future											
	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>
			Total	16,000					0.00	0.00	16,000.00
											640,000.00
Future											
	Jun 2012	ZAAD	Future	13,535	8.1991	8.1561	0.0000	0.0000	0	0.00	
	Sep 2012	ZAAD	Future	3,160	8.2424	8.2004	0.0000	0.0000	0	0.00	
	Dec 2012	ZAAD	Future	1,115	8.2906	8.2479	0.0000	0.0000	0	0.00	
				<u>17,810</u>					<u>0.00</u>	<u>0.00</u>	<u>1,475,464.00</u>
			Total	17,810					0.00	0.00	1,475,664.00
											10,106,624,652.80
											10,106,690,776.80
Future											
	Jun 2012	ZACA	Future	10	8.1652	8.1418	0.0000	0.0000	0	0.00	
				<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>21,040.00</u>
			Total	10					0.00	0.00	21,040.00
											149,825,973.50
Future											
	Jun 2012	ZAEU	Future	47,225	10.5191	10.5152	10.5330	10.5260	84	884,184.00	
	Sep 2012	ZAEU	Future	14,257	10.6670	10.6643	10.6440	10.6440	0	0.00	
	Dec 2012	ZAEU	Future	18,272	10.8103	10.8088	10.7910	10.7910	0	0.00	
	Dec 2013	ZAEU	Future	500	11.2299	11.2275	0.0000	0.0000	0	0.00	
				<u>80,254</u>					<u>84.00</u>	<u>884,184.00</u>	<u>2,158,378.00</u>
											23,707,395,867.50
Option											
	Jun 2012	ZAEU	9.45 Put	15,360	2.0000	2.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.60 Put	1,000	2.0000	3.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.80 Put	1,000	4.0000	6.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	9.85 Put	5,120	5.0000	7.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.05 Call	5,120	482.0000	481.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.05 Put	5,120	13.0000	16.0000	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	10.30 Call	800	283.0000	285.0000	0.0000	0.0000	0	0.00	

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Jun 2012	ZAEU	10.55 Call	5,120	148.0000	153.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	179.0000	188.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	22.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	46.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	153.0000	156.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	218.0000	220.0000	0.0000	0.0000	0	0.00		
			72,445					0.00	0.00	500,864.00	143,737,549.20
	Total		152,699					84.00	884,184.00	2,659,242.00	23,851,133,416.70
Future											
Jun 2012	ZAFR	Future	11,122	8.7562	8.7482	0.0000	0.0000	3,805	33,329,897.50		
Sep 2012	ZAFR	Future	50	8.8923	8.8839	0.0000	0.0000	0	0.00		
			11,172					3,805.00	33,329,897.50	222,043.00	1,875,827,373.00
	Total		11,172					3,805.00	33,329,897.50	222,043.00	1,875,827,373.00
Future											
Jun 2012	ZAGB	Future	72,452	13.1420	13.1025	0.0000	0.0000	525	6,886,110.00		
Sep 2012	ZAGB	Future	2,375	13.3092	13.2709	13.3200	13.3200	500	6,660,000.00		
			74,827					1,025.00	13,546,110.00	1,898,635.00	23,164,468,782.30
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	26.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	448.0000	433.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		128,827					1,025.00	13,546,110.00	2,211,209.00	23,282,119,149.20
Future											
Jun 2012	ZAJY	Future	3,849	0.1056	0.1053	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	25	0.1071	0.1068	0.0000	0.0000	0	0.00		
			3,874					0.00	0.00	122,445.00	1,118,013,330.90
	Total		3,874					0.00	0.00	122,445.00	1,118,013,330.90
Future											
Jun 2012	ZAUM	Future	797	8.4039	8.3579	8.4420	8.3717	0	0.00		
Sep 2012	ZAUM	Future	2	8.5149	8.4694	8.4700	8.4696	0	0.00		
Dec 2012	ZAUM	Future	2	8.6172	8.5719	8.5720	8.5072	0	0.00		
			801					0.00	0.00	12,851.00	9,578,196,750.00
	Total		801					0.00	0.00	13,057.00	9,584,749,616.00
Future											
Jun 2012	ZAUS	Future	290,918	8.4039	8.3579	8.4370	8.3270	11,306	94,724,393.60		
Sep 2012	ZAUS	Future	62,494	8.5149	8.4694	8.5288	8.4518	2,980	25,279,932.50		
Dec 2012	ZAUS	Future	28,419	8.6172	8.5719	8.5760	8.5729	1	8,576.00		

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Mar 2013	ZAUS	Future	12,490	8.7240	8.6779	0.0000	0.0000	3,000	26,017,500.00		
Dec 2013	ZAUS	Future	659	8.9298	8.8835	0.0000	0.0000	0	0.00		
			<u>394,980</u>					<u>17,287.00</u>	<u>146,030,402.10</u>	<u>27,802,820.00</u>	<u>221,049,492,811.00</u>

Option

Jun 2012	ZAUS	6.75 Call	4,850	1654.0000	1608.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.00 Put	2,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.05 Put	20,100	0.0000	0.0000	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	758.0000	714.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	4.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	5.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	6.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	8.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	20.0000	31.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	343.0000	313.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	39.0000	55.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	10,000	272.0000	246.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	221.0000	254.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	412.0000	450.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	52.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1380.0000	1337.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	15.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1237.0000	1195.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	28.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	35.0000	41.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	58.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	98.0000	113.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	3,925	125.0000	141.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	156.0000	177.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	2,500	222.0000	245.0000	0.0000	0.0000	2,500	600,000.00		
Sep 2012	ZAUS	8.40 Call	2,500	415.0000	394.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	373.0000	354.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	336.0000	319.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	421.0000	450.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	22,600	289.0000	273.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	560.0000	591.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	207.0000	194.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	189.0000	178.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	804.0000	775.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	187.0000	203.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	315.0000	337.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	505.0000	485.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	380.0000	362.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.10 Call	540	355.0000	338.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	269.0000	287.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	493.0000	474.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2002.0000	1969.0000	0.0000	0.0000	0	0.00		
			<u>265,545</u>					<u>2,500.00</u>	<u>600,000.00</u>	<u>3,294,971.00</u>	<u>1,632,353,034.83</u>
	Total		660,525					19,787.00	146,630,402.10	31,097,791.00	222,681,845,845.83

Grand Total	1,005,388							24,701.00	194,390,593.60	39,586,830	303,666,558,462.03
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