

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-June-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	2,835	0.4669	0.4522	0.0000	0.0000	5,670	2,314,777.50		
			<u>2,835</u>					<u>5,670.00</u>	<u>2,314,777.50</u>	<u>11,523.00</u>	<u>2,861,864.10</u>
		<b>Total</b>	<b>2,835</b>					<b>5,670.00</b>	<b>2,314,777.50</b>	11,523.00	2,861,864.10
<b>Future</b>											
Jun 2012	CABB	Future	8,000	0.0008	0.0008	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>
		<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8,000.00	800,000.00
<b>Future</b>											
Jun 2012	CABD	Future	16,000	0.0000	0.0000	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>
		<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	16,000.00	640,000.00
<b>Future</b>											
Jun 2012	ZAAD	Future	13,522	8.3285	8.3158	8.3286	8.3286	2	16,657.20		
Sep 2012	ZAAD	Future	3,160	8.3753	8.3624	8.3624	8.3624	7	58,536.80		
Dec 2012	ZAAD	Future	2,050	8.4230	8.4107	0.0000	0.0000	935	7,884,387.50		
			<u>18,732</u>					<u>944.00</u>	<u>7,959,581.50</u>	<u>1,476,489.00</u>	<u>10,115,249,182.80</u>
		<b>Total</b>	<b>18,732</b>					<b>944.00</b>	<b>7,959,581.50</b>	1,476,689.00	10,115,315,306.80
<b>Future</b>											
Jun 2012	ZACA	Future	10	8.2914	8.2852	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>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	21,040.00	149,825,973.50
<b>Future</b>											
Jun 2012	ZAEU	Future	47,173	10.6819	10.6115	10.7080	10.5950	1,801	19,229,620.00		
Sep 2012	ZAEU	Future	16,606	10.8337	10.7612	10.8205	10.8205	2	21,641.00		
Dec 2012	ZAEU	Future	19,192	10.9754	10.9032	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.3901	11.3157	11.5532	11.5532	435	5,025,642.00		
			<u>83,406</u>					<u>2,238.00</u>	<u>24,276,903.00</u>	<u>2,184,731.00</u>	<u>23,991,180,587.90</u>
		<b>Total</b>									
<b>Option</b>											
Jun 2012	ZAEU	9.45 Put	15,360	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.60 Put	1,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.80 Put	1,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	3.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	637.0000	567.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Put	5,120	5.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	800	404.0000	344.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	10.55 Call	5,120	219.0000	171.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	87.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	20.0000	19.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	33.0000	34.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	118.0000	122.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	279.0000	238.0000	0.0000	0.0000	0	0.00		
			72,445					0.00	0.00	500,964.00	143,760,325.20
	<b>Total</b>		<b>155,851</b>					<b>2,238.00</b>	<b>24,276,903.00</b>	2,685,695.00	24,134,940,913.10
<b>Future</b>											
Jun 2012	ZAFR	Future	12,986	8.8929	8.8332	0.0000	0.0000	20,675	183,687,037.50		
Sep 2012	ZAFR	Future	50	9.0318	8.9693	0.0000	0.0000	0	0.00		
			13,036					20,675.00	183,687,037.50	246,411.00	2,091,567,323.40
	<b>Total</b>		<b>13,036</b>					<b>20,675.00</b>	<b>183,687,037.50</b>	246,411.00	2,091,567,323.40
<b>Future</b>											
Jun 2012	ZAGB	Future	67,577	13.2543	13.2101	13.2101	13.2101	107	1,405,440.70		
Sep 2012	ZAGB	Future	5,231	13.4234	13.3784	13.4465	13.3285	56	750,610.00		
Dec 2012	ZAGB	Future	700	13.5757	13.5306	13.5850	13.5850	700	9,509,500.00		
			73,508					863.00	11,665,550.70	1,907,543.00	23,282,516,309.90
<b>Option</b>											
Jun 2012	ZAGB	11.10 Put	24,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	11.35 Put	6,000	25.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	513.0000	485.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	<b>Total</b>		<b>127,508</b>					<b>863.00</b>	<b>11,665,550.70</b>	2,220,117.00	23,400,166,676.80
<b>Future</b>											
Jun 2012	ZAJY	Future	520	0.1105	0.1093	0.1110	0.1110	5	55,500.00		
Sep 2012	ZAJY	Future	3,329	0.1122	0.1108	0.1110	0.1110	25	277,500.00		
			3,849					30.00	333,000.00	129,133.00	1,190,641,558.10
	<b>Total</b>		<b>3,849</b>					<b>30.00</b>	<b>333,000.00</b>	129,133.00	1,190,641,558.10
<b>Future</b>											
Jun 2012	ZAUM	Future	797	8.6354	8.5820	8.6805	8.5945	25	21,571,500.00		
Sep 2012	ZAUM	Future	2	8.7486	8.6951	8.7945	8.7080	15	13,116,000.00		
Dec 2012	ZAUM	Future	2	8.8490	8.7969	0.0000	0.0000	0	0.00		
			801					40.00	34,687,500.00	12,906.00	9,625,594,500.00
	<b>Total</b>		<b>801</b>					<b>40.00</b>	<b>34,687,500.00</b>	13,112.00	9,632,147,366.00
<b>Future</b>											
Jun 2012	ZAUS	Future	276,099	8.6354	8.5820	8.7100	8.5220	43,339	373,640,382.20		
Sep 2012	ZAUS	Future	105,137	8.7486	8.6951	8.8000	8.6400	30,164	263,423,424.50		

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Dec 2012	ZAUS	Future	31,824	8.8490	8.7969	8.8900	8.8900	1,270	11,290,300.00		
Mar 2013	ZAUS	Future	12,490	8.9525	8.9009	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	9.1563	9.1053	9.2700	9.2700	542	5,024,340.00		
			<u>426,092</u>					<u>75,315.00</u>	<u>653,378,446.70</u>	<u>27,979,199.00</u>	<u>222,563,103,179.80</u>

Option

Jun 2012	ZAUS	6.75 Call	0	1885.0000	1832.0000	0.0000	0.0000	4,850	9,233,915.00		
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	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	986.0000	933.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.75 Put	5,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.80 Put	200	3.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	6.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	544.0000	493.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	9.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	7,000	449.0000	402.0000	0.0000	0.0000	3,000	1,138,200.00		
Jun 2012	ZAUS	8.50 Put	100	87.0000	109.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	225.0000	260.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	83.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1608.0000	1556.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	9.0000	11.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1462.0000	1411.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	18.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	23.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	37.0000	44.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	60.0000	71.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	3,925	80.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	105.0000	119.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	150.0000	167.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	507.0000	477.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	459.0000	432.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	310.0000	337.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	29,600	397.0000	372.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	378.0000	354.0000	0.0000	0.0000	250	109,895.00		
Sep 2012	ZAUS	8.80 Put	1,500	429.0000	459.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	283.0000	265.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	258.0000	241.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	236.0000	0.0000	0.0000	0.0000	500	129,152.50		
Dec 2012	ZAUS	8.00 Call	300	991.0000	952.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	142.0000	155.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	247.0000	263.0000	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>
Dec 2012	ZAUS	8.60 Call	6,000	643.0000	612.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	489.0000	463.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	457.0000	432.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	228.0000	237.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	618.0000	585.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2242.0000	2184.0000	0.0000	0.0000	0	0.00		
			<u>265,195</u>					<u>8,600.00</u>	<u>10,611,162.50</u>	<u>3,324,771.00</u>	<u>1,649,367,249.33</u>
	<b>Total</b>		<b>691,287</b>					<b>83,915.00</b>	<b>663,989,609.20</b>	<b>31,303,970.00</b>	<b>224,212,470,429.13</b>

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<b>Grand Total</b>	<b>1,037,909</b>	<b>114,375.00</b>	<b>928,913,959.40</b>	<b>39,866,176</b>	<b>305,945,743,304.43</b>
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