

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.3190	0.3522	0.0000	0.0000	0	0.00		
				<u>2,835</u>					<u>0.00</u>	<u>0.00</u>	<u>11,523.00</u>	<u>2,861,864.10</u>
			<b>Total</b>	<b>2,835</b>					<b>0.00</b>	<b>0.00</b>	11,523.00	2,861,864.10
<b>Future</b>												
	Jun 2012	CABB	Future	8,000	0.0002	0.0005	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	13,531	8.2557	8.2626	8.2790	8.2370	515	4,262,605.00		
	Sep 2012	ZAAD	Future	3,404	8.2995	8.3067	8.3224	8.3224	250	2,080,600.00		
	Dec 2012	ZAAD	Future	2,050	8.3427	8.3525	0.0000	0.0000	0	0.00		
	Mar 2013	ZAAD	Future	2,000	8.3872	8.3995	0.0000	0.0000	0	0.00		
				<u>20,985</u>					<u>765.00</u>	<u>6,343,205.00</u>	<u>1,484,496.00</u>	<u>10,182,396,333.00</u>
			<b>Total</b>	<b>20,985</b>					<b>765.00</b>	<b>6,343,205.00</b>	1,484,696.00	10,182,462,457.00
<b>Future</b>												
	Jun 2012	ZACA	Future	45	8.1159	8.0959	8.1020	8.0840	49	396,653.00		
				<u>45</u>					<u>49.00</u>	<u>396,653.00</u>	<u>21,089.00</u>	<u>150,222,626.50</u>
			<b>Total</b>	<b>45</b>					<b>49.00</b>	<b>396,653.00</b>	21,089.00	150,222,626.50
<b>Future</b>												
	Jun 2012	ZAEU	Future	46,866	10.4418	10.4494	10.4700	10.4175	504	5,275,617.00		
	Sep 2012	ZAEU	Future	17,136	10.5903	10.5986	10.5710	10.5500	289	3,050,819.00		
	Dec 2012	ZAEU	Future	20,612	10.7285	10.7384	0.0000	0.0000	0	0.00		
	Dec 2013	ZAEU	Future	435	11.1219	11.1416	0.0000	0.0000	0	0.00		
				<u>85,049</u>					<u>793.00</u>	<u>8,326,436.00</u>	<u>2,190,705.00</u>	<u>24,055,435,931.50</u>
<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	1.0000	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	403.0000	411.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.05 Put	5,120	11.0000	12.0000	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	10.30 Call	800	194.0000	206.0000	0.0000	0.0000	240	46,051.20		
Jun 2012	ZAEU	10.55 Call	5,120	65.0000	80.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	173.0000	181.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	26.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	56.0000	58.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	174.0000	179.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	184.0000	200.0000	0.0000	0.0000	0	0.00		
			72,445					240.00	46,051.20	501,204.00	143,806,376.40
	<b>Total</b>		<b>157,494</b>					<b>1,033.00</b>	<b>8,372,487.20</b>	2,691,909.00	24,199,242,307.90
<b>Future</b>											
Jun 2012	ZAFR	Future	25,745	8.6964	8.7046	0.0000	0.0000	3,645	31,852,197.00		
Sep 2012	ZAFR	Future	50	8.8314	8.8415	0.0000	0.0000	0	0.00		
			25,795					3,645.00	31,852,197.00	268,332.00	2,285,492,262.90
	<b>Total</b>		<b>25,795</b>					<b>3,645.00</b>	<b>31,852,197.00</b>	268,332.00	2,285,492,262.90
<b>Future</b>											
Jun 2012	ZAGB	Future	71,778	12.9400	12.9305	12.8960	12.8600	6,098	78,977,234.00		
Sep 2012	ZAGB	Future	5,061	13.1072	13.0993	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	Future	700	13.2585	13.2522	0.0000	0.0000	0	0.00		
			77,539					6,098.00	78,977,234.00	1,915,834.00	23,390,108,484.70
<b>Option</b>											
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	28.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	361.0000	367.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	<b>Total</b>		<b>131,539</b>					<b>6,098.00</b>	<b>78,977,234.00</b>	2,228,408.00	23,507,758,851.60
<b>Future</b>											
Jun 2012	ZAJY	Future	520	0.1045	0.1058	0.1043	0.1039	73	759,290.00		
Sep 2012	ZAJY	Future	3,329	0.1060	0.1073	0.1073	0.1073	25	268,250.00		
			3,849					98.00	1,027,540.00	129,445.00	1,194,033,696.90
	<b>Total</b>		<b>3,849</b>					<b>98.00</b>	<b>1,027,540.00</b>	129,445.00	1,194,033,696.90
<b>Future</b>											
Jun 2012	ZAUM	Future	70	8.3130	8.3623	8.3195	8.2500	11	9,144,500.00		
Sep 2012	ZAUM	Future	860	8.4245	8.4746	0.0000	0.0000	0	0.00		
Dec 2012	ZAUM	Future	2	8.5254	8.5761	0.0000	0.0000	0	0.00		
			932					11.00	9,144,500.00	14,920.00	11,332,371,300.00
	<b>Total</b>		<b>932</b>					<b>11.00</b>	<b>9,144,500.00</b>	15,126.00	11,338,924,166.00
<b>Future</b>											
Jun 2012	ZAUS	Future	270,595	8.3130	8.3623	8.3475	8.2460	7,266	60,330,187.40		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAUS	Future	106,534	8.4245	8.4746	8.4546	8.3550	22,418	188,917,302.60		
Dec 2012	ZAUS	Future	31,589	8.5254	8.5761	8.5030	8.5030	3	25,509.00		
Mar 2013	ZAUS	Future	13,690	8.6281	8.6785	8.6530	8.6470	1,200	10,382,400.00		
Dec 2013	ZAUS	Future	542	8.8348	8.8853	0.0000	0.0000	0	0.00		
			<u>422,950</u>					<u>30,887.00</u>	<u>259,655,399.00</u>	<u>28,075,767.00</u>	<u>223,383,111,736.20</u>

Option

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	665.0000	714.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	2.0000	2.0000	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	13.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	243.0000	286.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	30.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	7,000	171.0000	211.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	238.0000	211.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	456.0000	418.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	12.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1290.0000	1339.0000	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	1147.0000	1196.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	29.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	37.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	67.0000	61.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	116.0000	108.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	4,025	148.0000	139.0000	0.0000	0.0000	100	13,000.00		
Sep 2012	ZAUS	8.10 Put	2,000	190.0000	176.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	263.0000	246.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	333.0000	362.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	299.0000	326.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	475.0000	451.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	27,100	256.0000	280.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	243.0000	266.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	619.0000	591.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	5,000	199.0000	219.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	181.0000	199.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	165.0000	181.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	150.0000	166.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	750.0000	795.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	225.0000	219.0000	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	8.30 Put	6,000	370.0000	359.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	478.0000	513.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	358.0000	387.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	334.0000	362.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	330.0000	320.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	483.0000	510.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2008.0000	2052.0000	0.0000	0.0000	0	0.00		
			<u>267,795</u>					<i>100.00</i>	<i>13,000.00</i>	<i>3,337,371.00</i>	<i>1,652,919,524.33</i>
	<b>Total</b>		<b>690,745</b>					<b>30,987.00</b>	<b>259,668,399.00</b>	<b>31,413,138.00</b>	<b>225,036,031,260.53</b>

---

<b>Grand Total</b>	<b>1,058,219</b>							<b>42,686.00</b>	<b>395,782,215.20</b>	<b>40,022,152</b>	<b>308,912,835,386.93</b>
--------------------	------------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------

---