

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-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	0.3522	0.4182	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	0.0005	0.0006	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	13,546	8.2626	8.2322	8.3125	8.2978	253	2,099,387.50		
	Sep 2012	ZAAD	Future	3,154	8.3067	8.2765	8.3060	8.3060	20	166,120.00		
	Dec 2012	ZAAD	Future	2,050	8.3525	8.3213	0.0000	0.0000	0	0.00		
	Mar 2013	ZAAD	Future	2,000	8.3995	8.3690	8.4200	8.4000	6,000	50,480,000.00		
				<u>20,750</u>					<u>6,273.00</u>	<u>52,745,507.50</u>	<u>1,483,731.00</u>	<u>10,176,053,128.00</u>
			<b>Total</b>	<b>20,750</b>					<b>6,273.00</b>	<b>52,745,507.50</b>	1,483,931.00	10,176,119,252.00
<b>Future</b>												
	Jun 2012	ZACA	Future	10	8.0959	8.1416	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	46,856	10.4494	10.5385	10.5345	10.4970	277	2,917,740.00		
	Sep 2012	ZAEU	Future	17,047	10.5986	10.6876	10.7000	10.6730	40	427,973.00		
	Dec 2012	ZAEU	Future	20,612	10.7384	10.8258	0.0000	0.0000	0	0.00		
	Dec 2013	ZAEU	Future	435	11.1416	11.2366	0.0000	0.0000	0	0.00		
				<u>84,950</u>					<u>317.00</u>	<u>3,345,713.00</u>	<u>2,189,912.00</u>	<u>24,047,109,495.50</u>
			<b>Total</b>									
<b>Option</b>												
	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	1.0000	1.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	9.80 Put	1,000	3.0000	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	411.0000	497.0000	0.0000	0.0000	0	0.00		
	Jun 2012	ZAEU	10.05 Put	5,120	12.0000	9.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	10.30 Call	800	206.0000	280.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	5,120	80.0000	121.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	181.0000	133.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	27.0000	24.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	58.0000	47.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	179.0000	155.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	200.0000	227.0000	0.0000	0.0000	0	0.00		
			72,445					0.00	0.00	500,964.00	143,760,325.20
	<b>Total</b>		<b>157,395</b>					<b>317.00</b>	<b>3,345,713.00</b>	2,690,876.00	24,190,869,820.70
<b>Future</b>											
Jun 2012	ZAFR	Future	29,390	8.7046	8.7821	0.0000	0.0000	936	8,204,227.20		
Sep 2012	ZAFR	Future	50	8.8415	8.9198	0.0000	0.0000	0	0.00		
			29,440					936.00	8,204,227.20	264,687.00	2,253,640,065.90
	<b>Total</b>		<b>29,440</b>					<b>936.00</b>	<b>8,204,227.20</b>	264,687.00	2,253,640,065.90
<b>Future</b>											
Jun 2012	ZAGB	Future	66,157	12.9305	13.0022	13.0522	12.9766	1,956	25,475,230.40		
Sep 2012	ZAGB	Future	5,061	13.0993	13.1691	0.0000	0.0000	0	0.00		
Dec 2012	ZAGB	Future	700	13.2522	13.3187	0.0000	0.0000	0	0.00		
			71,918					1,956.00	25,475,230.40	1,909,736.00	23,311,131,250.70
<b>Option</b>											
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	29.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	367.0000	401.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	<b>Total</b>		<b>125,918</b>					<b>1,956.00</b>	<b>25,475,230.40</b>	2,222,310.00	23,428,781,617.60
<b>Future</b>											
Jun 2012	ZAJY	Future	520	0.1058	0.1076	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	3,329	0.1073	0.1091	0.0000	0.0000	0	0.00		
			3,849					0.00	0.00	129,347.00	1,193,006,156.90
	<b>Total</b>		<b>3,849</b>					<b>0.00</b>	<b>0.00</b>	129,347.00	1,193,006,156.90
<b>Future</b>											
Jun 2012	ZAUM	Future	61	8.3623	8.4608	8.4085	8.4085	820	689,497,000.00		
Sep 2012	ZAUM	Future	860	8.4746	8.5724	8.5200	8.5200	1,138	969,364,300.00		
Dec 2012	ZAUM	Future	2	8.5761	8.6715	0.0000	0.0000	0	0.00		
			923					1,958.00	1,658,861,300.00	14,909.00	11,323,226,800.00
	<b>Total</b>		<b>923</b>					<b>1,958.00</b>	<b>1,658,861,300.00</b>	15,115.00	11,329,779,666.00
<b>Future</b>											
Jun 2012	ZAUS	Future	273,055	8.3623	8.4608	8.4445	8.3650	12,879	108,444,559.30		

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Sep 2012	ZAUS	Future	95,699	8.4746	8.5724	8.5587	8.4762	11,238	95,559,382.90		
Dec 2012	ZAUS	Future	31,589	8.5761	8.6715	8.6265	8.6265	750	6,469,875.00		
Mar 2013	ZAUS	Future	12,490	8.6785	8.7729	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.8853	8.9759	0.0000	0.0000	0	0.00		
			<u>413,375</u>					<u>24,867.00</u>	<u>210,473,817.20</u>	<u>28,044,880.00</u>	<u>223,123,456,337.20</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	0.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Call	6,700	714.0000	812.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	2.0000	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	10.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	286.0000	374.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	24.0000	13.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	7,000	211.0000	291.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	211.0000	153.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	418.0000	338.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	21.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1339.0000	1436.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	14.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1196.0000	1292.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	27.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	35.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	61.0000	51.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	108.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	3,925	139.0000	118.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	176.0000	149.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	246.0000	212.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	362.0000	413.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	326.0000	373.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	451.0000	401.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	27,100	280.0000	320.0000	0.0000	0.0000	2,500	792,500.00		
Sep 2012	ZAUS	8.80 Call	250	266.0000	305.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	591.0000	533.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	5,000	219.0000	251.0000	0.0000	0.0000	5,000	1,150,000.00		
Sep 2012	ZAUS	9.10 Call	360	199.0000	228.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	181.0000	208.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	166.0000	190.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	795.0000	862.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	219.0000	191.0000	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	359.0000	319.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	513.0000	559.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	387.0000	422.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	362.0000	394.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	320.0000	285.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	510.0000	546.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2052.0000	2119.0000	0.0000	0.0000	0	0.00		
			<u>267,695</u>					<u>7,500.00</u>	<u>1,942,500.00</u>	<u>3,337,271.00</u>	<u>1,652,906,524.33</u>
	<b>Total</b>		<b>681,070</b>					<b>32,367.00</b>	<b>212,416,317.20</b>	<b>31,382,151.00</b>	<b>224,776,362,861.53</b>

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<b>Grand Total</b>	<b>1,046,190</b>		<b>43,807.00</b>	<b>1,961,048,295.30</b>	<b>39,979,466</b>	<b>308,517,053,171.73</b>
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