

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-June-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Future	Jun 2012	CAAZ	Future	2,835	0.4126	0.3190	0.0000	0.0000	0	0.00		
				2,835					0.00	0.00	11,523.00	2,861,864.10
			Total	2,835					0.00	0.00	11,523.00	2,861,864.10
Future	Jun 2012	CABB	Future	8,000	0.0000	0.0002	0.0000	0.0000	0	0.00		
				8,000					0.00	0.00	8,000.00	800,000.00
			Total	8,000					0.00	0.00	8,000.00	800,000.00
Future	Jun 2012	CABD	Future	16,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
				16,000					0.00	0.00	16,000.00	640,000.00
			Total	16,000					0.00	0.00	16,000.00	640,000.00
Future	Sep 2012	CABE	Future	11,120	0.0932	0.1158	0.0000	0.0000	11,120	1,287,696.00		
				11,120					11,120.00	1,287,696.00	11,120.00	1,287,696.00
			Total	11,120					11,120.00	1,287,696.00	11,120.00	1,287,696.00
Future	Sep 2012	CABF	Future	7,100	0.0587	0.0824	0.0000	0.0000	7,100	584,330.00		
				7,100					7,100.00	584,330.00	7,100.00	584,330.00
			Total	7,100					7,100.00	584,330.00	7,100.00	584,330.00
Future	Sep 2012	CABG	Future	14,700	0.1136	0.1069	0.0000	0.0000	14,700	1,571,430.00		
				14,700					14,700.00	1,571,430.00	14,700.00	1,571,430.00
			Total	14,700					14,700.00	1,571,430.00	14,700.00	1,571,430.00
Future	Sep 2012	CABH	Future	8,000	0.0289	0.0306	0.0000	0.0000	8,000	244,800.00		
				8,000					8,000.00	244,800.00	8,000.00	244,800.00
			Total	8,000					8,000.00	244,800.00	8,000.00	244,800.00
Future	Sep 2012	CABI	Future	12,800	0.1385	0.1302	0.0000	0.0000	12,800	1,665,280.00		
				12,800					12,800.00	1,665,280.00	12,800.00	1,665,280.00
			Total	12,800					12,800.00	1,665,280.00	12,800.00	1,665,280.00

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	CABJ	Future	4,800	0.0735	0.0847	0.0000	0.0000	4,800	406,560.00		
			<u>4,800</u>					<u>4,800.00</u>	<u>406,560.00</u>	<u>4,800.00</u>	<u>406,560.00</u>
		Total	4,800					4,800.00	406,560.00	4,800.00	406,560.00
Future											
Jun 2012	ZAAD	Future	13,525	8.3292	8.2557	8.3560	8.3185	34	283,871.50		
Sep 2012	ZAAD	Future	3,404	8.3745	8.2995	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	2,050	8.4209	8.3427	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	2,000	8.4680	8.3872	0.0000	0.0000	0	0.00		
			<u>20,979</u>					<u>34.00</u>	<u>283,871.50</u>	<u>1,484,530.00</u>	<u>10,182,680,204.50</u>
		Total	20,979					34.00	283,871.50	1,484,730.00	10,182,746,328.50
Future											
Jun 2012	ZACA	Future	45	8.1848	8.1159	0.0000	0.0000	0	0.00		
			<u>45</u>					<u>0.00</u>	<u>0.00</u>	<u>21,089.00</u>	<u>150,222,626.50</u>
		Total	45					0.00	0.00	21,089.00	150,222,626.50
Future											
Jun 2012	ZAEU	Future	45,935	10.5264	10.4418	10.5513	10.5513	971	10,218,303.90		
Sep 2012	ZAEU	Future	17,687	10.6775	10.5903	10.7500	10.7500	956	10,220,035.10		
Dec 2012	ZAEU	Future	20,612	10.8192	10.7285	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.2020	11.1219	0.0000	0.0000	0	0.00		
			<u>84,669</u>					<u>1,927.00</u>	<u>20,438,339.00</u>	<u>2,192,632.00</u>	<u>24,075,874,270.50</u>
Option											
Jun 2012	ZAEU	9.45 Put	15,360	1.0000	0.0000	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	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	9.85 Put	5,120	2.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	482.0000	403.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Put	5,120	6.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	800	258.0000	194.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Call	5,120	91.0000	65.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	115.0000	173.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	24.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	45.0000	56.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.90 Put	33,360	70.0000	0.0000	0.0000	0.0000	33,360	1,671,669.60		
Sep 2012	ZAEU	10.20 Put	1,500	147.0000	174.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.20 Call	21,300	219.0000	0.0000	0.0000	0.0000	21,300	4,401,219.00		
Sep 2012	ZAEU	11.25 Call	15,360	209.0000	184.0000	0.0000	0.0000	0	0.00		
			<u>127,105</u>					<u>54,660.00</u>	<u>6,072,888.60</u>	<u>555,864.00</u>	<u>149,879,265.00</u>
		Total	211,774					56,587.00	26,511,227.60	2,748,496.00	24,225,753,535.50

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAFR	Future	23,320	8.7651	8.6964	0.0000	0.0000	2,425	21,596,565.00		
Sep 2012	ZAFR	Future	50	8.9035	8.8314	0.0000	0.0000	0	0.00		
			<u>23,370</u>					<u>2,425.00</u>	<u>21,596,565.00</u>	<u>270,757.00</u>	<u>2,307,088,827.90</u>
		Total	23,370					2,425.00	21,596,565.00	270,757.00	2,307,088,827.90
Future											
Jun 2012	ZAGB	Future	72,696	13.0154	12.9400	13.0949	13.0865	930	12,337,637.20		
Sep 2012	ZAGB	Future	5,066	13.1853	13.1072	13.2825	13.2825	5	66,412.50		
Dec 2012	ZAGB	Future	700	13.3400	13.2585	0.0000	0.0000	0	0.00		
			<u>78,462</u>					<u>935.00</u>	<u>12,404,049.70</u>	<u>1,916,769.00</u>	<u>23,402,512,534.40</u>
Option											
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	28.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	12.15 Put	38,400	87.0000	0.0000	0.0000	0.0000	38,400	2,690,688.00		
Sep 2012	ZAGB	13.45 Call	24,000	397.0000	361.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.85 Call	14,400	289.0000	0.0000	0.0000	0.0000	14,400	3,710,448.00		
			<u>106,800</u>					<u>52,800.00</u>	<u>6,401,136.00</u>	<u>365,374.00</u>	<u>124,051,502.90</u>
		Total	185,262					53,735.00	18,805,185.70	2,282,143.00	23,526,564,037.30
Future											
Jun 2012	ZAJY	Future	520	0.1061	0.1045	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	3,329	0.1076	0.1060	0.0000	0.0000	0	0.00		
			<u>3,849</u>					<u>0.00</u>	<u>0.00</u>	<u>129,445.00</u>	<u>1,194,033,696.90</u>
		Total	3,849					0.00	0.00	129,445.00	1,194,033,696.90
Future											
Jun 2012	ZAUM	Future	71	8.4423	8.3130	8.5000	8.4485	6	5,074,250.00		
Sep 2012	ZAUM	Future	860	8.5561	8.4245	8.5625	8.5625	5	4,281,250.00		
Dec 2012	ZAUM	Future	2	8.6593	8.5254	0.0000	0.0000	0	0.00		
			<u>933</u>					<u>11.00</u>	<u>9,355,500.00</u>	<u>14,931.00</u>	<u>11,341,726,800.00</u>
		Total	933					11.00	9,355,500.00	15,137.00	11,348,279,666.00
Future											
Jun 2012	ZAUS	Future	267,077	8.4423	8.3130	8.5050	8.4054	18,021	152,569,918.80		
Sep 2012	ZAUS	Future	106,253	8.5561	8.4245	8.6205	8.5270	11,585	99,329,341.00		
Dec 2012	ZAUS	Future	31,589	8.6593	8.5254	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	Future	13,690	8.7634	8.6281	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.9505	8.8348	0.0000	0.0000	0	0.00		
			<u>419,151</u>					<u>29,606.00</u>	<u>251,899,259.80</u>	<u>28,105,373.00</u>	<u>223,635,010,996.00</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		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2012	ZAUS	7.65 Call	6,700	793.0000	665.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.65 Put	6,800	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	7.70 Put	10,000	1.0000	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	2.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.00 Put	2,000	4.0000	13.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	351.0000	243.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	9.0000	30.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	7,000	265.0000	171.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	143.0000	238.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	337.0000	456.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	19.0000	12.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1418.0000	1290.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	12.0000	16.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1274.0000	1147.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	24.0000	29.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	30.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	49.0000	67.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.75 Put	44,100	57.0000	0.0000	0.0000	0.0000	44,100	2,303,784.00		
Sep 2012	ZAUS	7.90 Put	20,360	89.0000	116.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	4,025	116.0000	148.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	147.0000	190.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	210.0000	263.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	396.0000	333.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	357.0000	299.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	401.0000	475.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	27,100	305.0000	256.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Call	250	290.0000	243.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	534.0000	619.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	5,000	237.0000	199.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	24,360	215.0000	181.0000	0.0000	0.0000	24,000	5,184,000.00		
Sep 2012	ZAUS	9.20 Call	5,500	196.0000	165.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	178.0000	150.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	845.0000	750.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	186.0000	225.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	313.0000	370.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	542.0000	478.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	408.0000	358.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	381.0000	334.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	282.0000	330.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	534.0000	483.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1917.0000	2008.0000	0.0000	0.0000	0	0.00		
			<u>335,895</u>					<u>68,100.00</u>	<u>7,487,784.00</u>	<u>3,405,471.00</u>	<u>1,660,407,308.33</u>

<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>
		Total	755,046				97,706.00	259,387,043.80	31,510,844.00	225,295,418,304.33

Grand Total		1,286,613					269,018.00	341,699,489.60	40,291,170	309,254,534,876.53
--------------------	--	------------------	--	--	--	--	-------------------	-----------------------	-------------------	---------------------------
