

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	0.4355	0.4669	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>
		Total	2,835					0.00	0.00	11,523.00	2,861,864.10
Future											
Jun 2012	CABB	Future	8,000	0.0007	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>
		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		
			<u>16,000</u>					<u>0.00</u>	<u>0.00</u>	<u>16,000.00</u>	<u>640,000.00</u>
		Total	16,000					0.00	0.00	16,000.00	640,000.00
Future											
Jun 2012	ZAAD	Future	13,522	8.2620	8.3285	8.2765	8.2715	938	7,801,256.50		
Sep 2012	ZAAD	Future	3,160	8.3098	8.3753	0.0000	0.0000	0	0.00		
Dec 2012	ZAAD	Future	2,050	8.3575	8.4230	0.0000	0.0000	0	0.00		
			<u>18,732</u>					<u>938.00</u>	<u>7,801,256.50</u>	<u>1,477,427.00</u>	<u>10,123,050,439.30</u>
		Total	18,732					938.00	7,801,256.50	1,477,627.00	10,123,116,563.30
Future											
Jun 2012	ZACA	Future	10	8.1672	8.2914	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>
		Total	10					0.00	0.00	21,040.00	149,825,973.50
Future											
Jun 2012	ZAEU	Future	47,132	10.6274	10.6819	10.6270	10.6270	84	896,374.60		
Sep 2012	ZAEU	Future	16,606	10.7786	10.8337	10.8100	10.7700	200	2,158,000.00		
Dec 2012	ZAEU	Future	20,612	10.9185	10.9754	10.9170	10.9170	2,840	30,990,080.00		
Dec 2013	ZAEU	Future	435	11.3373	11.3901	0.0000	0.0000	0	0.00		
			<u>84,785</u>					<u>3,124.00</u>	<u>34,044,454.60</u>	<u>2,187,855.00</u>	<u>24,025,225,042.50</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	3.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Call	5,120	583.0000	637.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.05 Put	5,120	6.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.30 Call	800	354.0000	404.0000	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	10.55 Call	5,120	176.0000	219.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	99.0000	87.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	20.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	36.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	127.0000	118.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	254.0000	279.0000	0.0000	0.0000	0	0.00		
			72,445					0.00	0.00	500,964.00	143,760,325.20
	Total		157,230					3,124.00	34,044,454.60	2,688,819.00	24,168,985,367.70
Future											
Jun 2012	ZAFR	Future	30,067	8.8529	8.8929	0.0000	0.0000	17,081	151,595,583.10		
Sep 2012	ZAFR	Future	50	8.9914	9.0318	0.0000	0.0000	0	0.00		
			30,117					17,081.00	151,595,583.10	263,492.00	2,243,162,906.50
	Total		30,117					17,081.00	151,595,583.10	263,492.00	2,243,162,906.50
Future											
Jun 2012	ZAGB	Future	67,593	13.0821	13.2543	13.0960	13.0769	16	209,277.40		
Sep 2012	ZAGB	Future	5,061	13.2494	13.4234	13.3500	13.2700	180	2,389,400.00		
Dec 2012	ZAGB	Future	700	13.3993	13.5757	0.0000	0.0000	0	0.00		
			73,354					196.00	2,598,677.40	1,907,739.00	23,285,114,987.30
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	27.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	434.0000	513.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		127,354					196.00	2,598,677.40	2,220,313.00	23,402,765,354.20
Future											
Jun 2012	ZAJY	Future	520	0.1087	0.1105	0.1105	0.1095	214	2,364,598.80		
Sep 2012	ZAJY	Future	3,329	0.1102	0.1122	0.0000	0.0000	0	0.00		
			3,849					214.00	2,364,598.80	129,347.00	1,193,006,156.90
	Total		3,849					214.00	2,364,598.80	129,347.00	1,193,006,156.90
Future											
Jun 2012	ZAUM	Future	797	8.5050	8.6354	0.0000	0.0000	0	0.00		
Sep 2012	ZAUM	Future	12	8.6167	8.7486	8.6177	8.6035	10	8,610,600.00		
Dec 2012	ZAUM	Future	2	8.7156	8.8490	0.0000	0.0000	0	0.00		
			811					10.00	8,610,600.00	12,916.00	9,634,205,100.00
	Total		811					10.00	8,610,600.00	13,122.00	9,640,757,966.00
Future											
Jun 2012	ZAUS	Future	275,236	8.5050	8.6354	8.6238	8.4937	8,660	73,983,886.30		
Sep 2012	ZAUS	Future	104,920	8.6167	8.7486	8.7250	8.6177	12,135	104,904,069.80		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2012	ZAUS	Future	31,589	8.7156	8.8490	8.8200	8.8200	235	2,075,050.00		
Mar 2013	ZAUS	Future	12,490	8.8181	8.9525	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	9.0215	9.1563	0.0000	0.0000	0	0.00		
			<u>424,777</u>					<u>21,030.00</u>	<u>180,963,006.10</u>	<u>28,000,229.00</u>	<u>222,744,066,185.90</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	857.0000	986.0000	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	7.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Call	6,700	416.0000	544.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	6,832	11.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.20 Call	7,000	330.0000	449.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	100	134.0000	87.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	308.0000	225.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.85 Call	5,000	46.0000	83.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1479.0000	1608.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Put	9,200	12.0000	9.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1334.0000	1462.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.40 Put	8,000	22.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.50 Put	246	29.0000	23.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.70 Put	2,500	46.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	20,360	80.0000	60.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.00 Put	3,925	105.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.10 Put	2,000	134.0000	105.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.25 Put	5,000	191.0000	150.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.50 Call	2,000	432.0000	507.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Call	2,000	390.0000	459.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	373.0000	310.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.75 Call	29,600	336.0000	397.0000	0.0000	0.0000	2,500	915,000.00		
Sep 2012	ZAUS	8.80 Call	250	320.0000	378.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	503.0000	429.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.00 Call	2,500	263.0000	0.0000	0.0000	0.0000	2,500	681,775.00		
Sep 2012	ZAUS	9.10 Call	360	239.0000	283.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	218.0000	258.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.30 Call	250	200.0000	236.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	890.0000	991.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	6,040	174.0000	142.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	293.0000	247.0000	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	574.0000	643.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	435.0000	489.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	407.0000	457.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	268.0000	228.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	563.0000	618.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2145.0000	2242.0000	0.0000	0.0000	0	0.00		
			<u>267,695</u>					<u>5,000.00</u>	<u>1,596,775.00</u>	<u>3,329,771.00</u>	<u>1,650,964,024.33</u>
	Total		692,472					26,030.00	182,559,781.10	31,330,000.00	224,395,030,210.23

Grand Total	1,057,410	47,593.00	389,574,951.50	39,913,769	306,335,318,255.93
--------------------	------------------	------------------	-----------------------	-------------------	---------------------------
