

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	0.4182	0.4355	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	0.0006	0.0007	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	13,546	8.2322	8.2620	8.3041	8.3041	24	199,298.40		
	Sep 2012 ZAAD	Future	3,154	8.2765	8.3098	8.2693	8.2670	7	57,882.80		
	Dec 2012 ZAAD	Future	2,050	8.3213	8.3575	0.0000	0.0000	0	0.00		
			<u>18,750</u>					<u>31.00</u>	<u>257,181.20</u>	<u>1,477,458.00</u>	<u>10,123,307,620.50</u>
		Total	18,750					31.00	257,181.20	1,477,658.00	10,123,373,744.50
Future	Jun 2012 ZACA	Future	10	8.1416	8.1672	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	10.5385	10.6274	0.0000	0.0000	0	0.00		
	Sep 2012 ZAEU	Future	17,046	10.6876	10.7786	10.7500	10.7500	1,740	18,538,740.00		
	Dec 2012 ZAEU	Future	20,612	10.8258	10.9185	0.0000	0.0000	0	0.00		
	Dec 2013 ZAEU	Future	435	11.2366	11.3373	0.0000	0.0000	0	0.00		
			<u>85,225</u>					<u>1,740.00</u>	<u>18,538,740.00</u>	<u>2,189,595.00</u>	<u>24,043,763,782.50</u>
Option	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	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	497.0000	583.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.05 Put	5,120	9.0000	6.0000	0.0000	0.0000	0	0.00		
	Jun 2012 ZAEU	10.30 Call	800	280.0000	354.0000	0.0000	0.0000	0	0.00		

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Jun 2012	ZAEU	10.55 Call	5,120	121.0000	176.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	10.55 Put	5,120	133.0000	99.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.45 Put	10,200	24.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	9.75 Put	1,625	47.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	10.20 Put	1,500	155.0000	127.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	11.25 Call	15,360	227.0000	254.0000	0.0000	0.0000	0	0.00		
			72,445					0.00	0.00	500,964.00	143,760,325.20
	Total		157,670					1,740.00	18,538,740.00	2,690,559.00	24,187,524,107.70
Future											
Jun 2012	ZAFR	Future	30,326	8.7821	8.8529	0.0000	0.0000	259	2,272,932.20		
Sep 2012	ZAFR	Future	50	8.9198	8.9914	0.0000	0.0000	0	0.00		
			30,376					259.00	2,272,932.20	263,751.00	2,245,435,838.70
	Total		30,376					259.00	2,272,932.20	263,751.00	2,245,435,838.70
Future											
Jun 2012	ZAGB	Future	67,609	13.0022	13.0821	13.0380	13.0380	16	208,608.00		
Sep 2012	ZAGB	Future	5,061	13.1691	13.2494	0.0000	0.0000	25	332,425.00		
Dec 2012	ZAGB	Future	700	13.3187	13.3993	0.0000	0.0000	0	0.00		
			73,370					41.00	541,033.00	1,907,780.00	23,285,656,020.30
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	29.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAGB	13.45 Call	24,000	401.0000	434.0000	0.0000	0.0000	0	0.00		
			54,000					0.00	0.00	312,574.00	117,650,366.90
	Total		127,370					41.00	541,033.00	2,220,354.00	23,403,306,387.20
Future											
Jun 2012	ZAJY	Future	520	0.1076	0.1087	0.0000	0.0000	0	0.00		
Sep 2012	ZAJY	Future	3,329	0.1091	0.1102	0.0000	0.0000	0	0.00		
			3,849					0.00	0.00	129,347.00	1,193,006,156.90
	Total		3,849					0.00	0.00	129,347.00	1,193,006,156.90
Future											
Jun 2012	ZAUM	Future	802	8.4608	8.5050	8.4748	8.4748	5	4,237,400.00		
Sep 2012	ZAUM	Future	42	8.5724	8.6167	8.6410	8.6410	30	25,923,000.00		
Dec 2012	ZAUM	Future	2	8.6715	8.7156	0.0000	0.0000	0	0.00		
			846					35.00	30,160,400.00	12,951.00	9,664,365,500.00
	Total		846					35.00	30,160,400.00	13,157.00	9,670,918,366.00
Future											
Jun 2012	ZAUS	Future	273,661	8.4608	8.5050	8.5350	8.4355	15,145	128,603,026.70		
Sep 2012	ZAUS	Future	105,163	8.5724	8.6167	8.6400	8.5500	1,139	9,785,057.40		

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Dec 2012	ZAUS	Future	31,589	8.6715	8.7156	8.6935	8.6810	3,500	30,528,250.00		
Mar 2013	ZAUS	Future	12,490	8.7729	8.8181	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.9759	9.0215	0.0000	0.0000	0	0.00		
			<u>423,445</u>					<u>19,784.00</u>	<u>168,916,334.10</u>	<u>28,020,013.00</u>	<u>222,912,982,520.00</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	0.0000	1.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	7.65 Call	6,700	812.0000	857.0000	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	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	374.0000	416.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.10 Put	6,832	13.0000	11.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.20 Call	7,000	291.0000	330.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.50 Put	100	153.0000	134.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.75 Put	132	338.0000	308.0000	0.0000	0.0000	0	0.00
Jun 2012	ZAUS	8.85 Call	5,000	35.0000	46.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.15 Call	16,000	1436.0000	1479.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.15 Put	9,200	14.0000	12.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.30 Call	37,000	1292.0000	1334.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.40 Put	8,000	25.0000	22.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.50 Put	246	32.0000	29.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.70 Put	2,500	51.0000	46.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.90 Put	20,360	91.0000	80.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.00 Put	3,925	118.0000	105.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.10 Put	2,000	149.0000	134.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.25 Put	5,000	212.0000	191.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.50 Call	2,000	413.0000	432.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.60 Call	2,000	373.0000	390.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.60 Put	4,000	401.0000	373.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.75 Call	29,600	320.0000	336.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.80 Call	250	305.0000	320.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	8.80 Put	1,500	533.0000	503.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	9.00 Call	2,500	251.0000	263.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	9.10 Call	360	228.0000	239.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	9.20 Call	5,500	208.0000	218.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	9.30 Call	250	190.0000	200.0000	0.0000	0.0000	0	0.00
Dec 2012	ZAUS	8.00 Call	300	862.0000	890.0000	0.0000	0.0000	0	0.00
Dec 2012	ZAUS	8.00 Put	6,040	191.0000	174.0000	0.0000	0.0000	0	0.00
Dec 2012	ZAUS	8.30 Put	6,000	319.0000	293.0000	0.0000	0.0000	0	0.00

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Dec 2012	ZAUS	8.60 Call	6,000	559.0000	574.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	5,500	422.0000	435.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	394.0000	407.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	285.0000	268.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	546.0000	563.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2119.0000	2145.0000	0.0000	0.0000	0	0.00		
			<u>267,695</u>					<i>0.00</i>	<i>0.00</i>	<i>3,329,771.00</i>	<i>1,650,964,024.33</i>
	Total		691,140					19,784.00	168,916,334.10	31,349,784.00	224,563,946,544.33

Grand Total	1,056,846	21,890.00	220,686,620.50	39,935,659	306,556,004,876.43
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