

**CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-May-2011**

<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>
<b>Future</b>											
Jun 2011	ZAAD	Future	14,835	7.4275	7.3882	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	9,515	7.4378	7.4013	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	5	7.4522	7.4153	0.0000	0.0000	0	0.00		
			<u>24,355</u>					<i>0.00</i>	<i>0.00</i>	<i>1,168,406.00</i>	<i>7,684,073,274.20</i>
		<b>Total</b>	<b>24,355</b>					<b>0.00</b>	<b>0.00</b>	<b>1,168,606.00</b>	<b>7,684,139,398.20</b>
<b>Future</b>											
Jun 2011	ZAEU	Future	17,596	9.9270	9.8633	9.8930	9.8780	30	296,585.00		
Sep 2011	ZAEU	Future	53,327	10.0446	9.9810	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	1,950	10.1551	10.0919	0.0000	0.0000	0	0.00		
			<u>72,873</u>					<i>30.00</i>	<i>296,585.00</i>	<i>1,453,714.00</i>	<i>16,383,766,073.60</i>
<b>Option</b>											
Sep 2011	ZAEU	9.80 Call	3,590	430.0000	395.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	178.0000	165.0000	0.0000	0.0000	0	0.00		
			<u>7,180</u>					<i>0.00</i>	<i>0.00</i>	<i>248,054.00</i>	<i>100,575,924.85</i>
		<b>Total</b>	<b>80,053</b>					<b>30.00</b>	<b>296,585.00</b>	<b>1,701,768.00</b>	<b>16,484,341,998.45</b>
<b>Future</b>											
Jun 2011	ZAFR	Future	900	8.1668	8.1064	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	8.2910	8.2300	0.0000	0.0000	0	0.00		
			<u>950</u>					<i>0.00</i>	<i>0.00</i>	<i>7,378.00</i>	<i>55,446,510.00</i>
		<b>Total</b>	<b>950</b>					<b>0.00</b>	<b>0.00</b>	<b>7,378.00</b>	<b>55,446,510.00</b>
<b>Future</b>											
Jun 2011	ZAGB	Future	27,425	11.4510	11.3918	11.4325	11.4325	3	34,297.50		
Sep 2011	ZAGB	Future	28,325	11.6018	11.5427	0.0000	0.0000	450	5,222,475.00		
Dec 2011	ZAGB	Future	998	11.7448	11.6858	0.0000	0.0000	0	0.00		
			<u>56,748</u>					<i>453.00</i>	<i>5,256,772.50</i>	<i>1,105,870.00</i>	<i>13,602,701,718.10</i>
<b>Option</b>											
Jun 2011	ZAGB	10.75 Put	10	5.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	112.0000	98.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	173.0000	225.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	512.0000	572.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	729.0000	688.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	309.0000	341.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	340.0000	320.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	388.0000	427.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	695.0000	743.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	804.0000	848.0000	0.0000	0.0000	0	0.00		
			<u>7,880</u>					<i>0.00</i>	<i>0.00</i>	<i>106,530.00</i>	<i>76,189,735.23</i>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Total</b>			<b>64,628</b>					<b>453.00</b>	<b>5,256,772.50</b>	1,212,400.00	13,678,891,453.33
<b>Future</b>											
Jun 2011	ZAJY	Future	796	0.0860	0.0854	0.0853	0.0853	19	162,112.00		
Sep 2011	ZAJY	Future	11,717	0.0873	0.0867	0.0000	0.0000	0	0.00		
			<u>12,513</u>					<u>19.00</u>	<u>162,112.00</u>	<u>54,646.00</u>	<u>465,801,057.30</u>
<b>Total</b>			<b>12,513</b>					<b>19.00</b>	<b>162,112.00</b>	54,646.00	465,801,057.30
<b>Future</b>											
Jun 2011	ZAUM	Future	287	6.9578	6.9213	0.0000	0.0000	0	0.00		
Sep 2011	ZAUM	Future	70	7.0584	7.0218	0.0000	0.0000	0	0.00		
			<u>357</u>					<u>0.00</u>	<u>0.00</u>	<u>3,014.00</u>	<u>2,102,726,490.00</u>
<b>Option</b>											
Jun 2011	ZAUM	7.35 Put	60	39956.0000	43776.0000	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>60.00</u>	<u>1,521,180.00</u>
<b>Total</b>			<b>417</b>					<b>0.00</b>	<b>0.00</b>	3,074.00	2,104,247,670.00
<b>Future</b>											
Jun 2011	ZAUS	Future	358,634	6.9578	6.9213	6.9613	6.9150	3,919	27,203,622.10		
Sep 2011	ZAUS	Future	169,938	7.0584	7.0218	7.0500	7.0199	3,910	27,533,395.00		
Dec 2011	ZAUS	Future	30,682	7.1552	7.1185	7.1404	7.1399	1,000	7,140,150.00		
Mar 2012	ZAUS	Future	1,911	7.2584	7.2211	0.0000	0.0000	0	0.00		
			<u>561,165</u>					<u>8,829.00</u>	<u>61,877,167.10</u>	<u>18,428,119.00</u>	<u>149,075,279,297.00</u>
<b>Option</b>											
Jun 2011	ZAUS	6.50 Call	3,000	460.0000	427.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	2.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	8.0000	16.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	271.0000	244.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	13.0000	23.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	0	186.0000	164.0000	0.0000	0.0000	200	27,700.00		
Jun 2011	ZAUS	6.85 Put	2,400	40.0000	58.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	113.0000	97.0000	0.0000	0.0000	500	40,750.00		
Jun 2011	ZAUS	6.95 Call	100	83.0000	76.0000	0.0000	0.0000	200	12,000.00		
Jun 2011	ZAUS	7.00 Call	24,880	63.0000	59.0000	0.0000	0.0000	300	12,750.00		
Jun 2011	ZAUS	7.00 Put	3,000	105.0000	138.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	47.0000	45.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	35.0000	34.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	19.0000	20.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	14.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	10.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	7.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	5.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	447.0000	486.0000	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 2011	ZAUS	7.50 Call	800	3.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	8.00 Call	500	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	527.0000	501.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	94.0000	106.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	125.0000	139.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	163.0000	179.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	220.0000	209.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	156.0000	150.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	132.0000	127.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	474.0000	505.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	122.0000	117.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	96.0000	92.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	70.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	53.0000	52.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	556.0000	533.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	271.0000	286.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	709.0000	688.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	633.0000	615.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	487.0000	476.0000	0.0000	0.0000	0	0.00		
			<u>162,215</u>					<u>1,200.00</u>	<u>93,200.00</u>	<u>2,260,323.00</u>	<u>1,278,903,748.26</u>
<b>Total</b>			<b>723,380</b>					<b>10,029.00</b>	<b>61,970,367.10</b>	<b>20,688,442.00</b>	<b>150,354,183,045.26</b>

<b>Grand Total</b>	<b>906,296</b>			<b>10,531.00</b>	<b>67,685,836.60</b>	<b>25,996,756</b>	<b>198,902,270,985.44</b>
--------------------	----------------	--	--	------------------	----------------------	-------------------	---------------------------