

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-May-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Jun 2011	ZAAD	Future	14,835	7.2794	7.4275	0.0000	0.0000	25	182,375.00		
Sep 2011	ZAAD	Future	9,415	7.2907	7.4378	0.0000	0.0000	300	2,207,700.00		
Dec 2011	ZAAD	Future	5	7.3061	7.4522	0.0000	0.0000	0	0.00		
			<u>24,255</u>					<u>325.00</u>	<u>2,390,075.00</u>	<u>1,168,731.00</u>	<u>7,686,463,349.20</u>
		<b>Total</b>	<b>24,255</b>					<b>325.00</b>	<b>2,390,075.00</b>	<b>1,168,931.00</b>	<b>7,686,529,473.20</b>
<b>Future</b>											
Jun 2011	ZAEU	Future	17,559	9.8388	9.9270	9.9485	9.9170	37	367,419.00		
Sep 2011	ZAEU	Future	53,327	9.9554	10.0446	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	1,950	10.0646	10.1551	10.0770	10.0770	3	30,231.00		
			<u>72,836</u>					<u>40.00</u>	<u>397,650.00</u>	<u>1,453,754.00</u>	<u>16,384,163,723.60</u>
<b>Option</b>											
Sep 2011	ZAEU	9.80 Call	3,590	372.0000	430.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	152.0000	178.0000	0.0000	0.0000	0	0.00		
			<u>7,180</u>					<u>0.00</u>	<u>0.00</u>	<u>248,054.00</u>	<u>100,575,924.85</u>
		<b>Total</b>	<b>80,016</b>					<b>40.00</b>	<b>397,650.00</b>	<b>1,701,808.00</b>	<b>16,484,739,648.45</b>
<b>Future</b>											
Jun 2011	ZAFR	Future	900	8.0208	8.1668	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	8.1430	8.2910	0.0000	0.0000	0	0.00		
			<u>950</u>					<u>0.00</u>	<u>0.00</u>	<u>7,378.00</u>	<u>55,446,510.00</u>
		<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	27,923	11.2680	11.4510	11.4000	11.2965	502	5,671,050.00		
Sep 2011	ZAGB	Future	28,320	11.4175	11.6018	11.5300	11.4600	525	6,049,300.00		
Dec 2011	ZAGB	Future	993	11.5590	11.7448	11.6500	11.5935	8	93,030.50		
			<u>57,236</u>					<u>1,035.00</u>	<u>11,813,380.50</u>	<u>1,106,905.00</u>	<u>13,614,515,098.60</u>
<b>Option</b>											
Jun 2011	ZAGB	10.75 Put	10	9.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	47.0000	112.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	311.0000	173.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	686.0000	512.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	594.0000	729.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	402.0000	309.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	265.0000	340.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	498.0000	388.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	833.0000	695.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	932.0000	804.0000	0.0000	0.0000	0	0.00		
			<u>7,880</u>					<u>0.00</u>	<u>0.00</u>	<u>106,530.00</u>	<u>76,189,735.23</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Total</b>			<b>65,116</b>					<b>1,035.00</b>	<b>11,813,380.50</b>	1,213,435.00	13,690,704,833.83
<b>Future</b>											
Jun 2011	ZAJY	Future	696	0.0842	0.0860	0.0849	0.0849	100	848,600.00		
Sep 2011	ZAJY	Future	11,717	0.0855	0.0873	0.0000	0.0000	0	0.00		
			<u>12,413</u>					<u>100.00</u>	<u>848,600.00</u>	<u>54,746.00</u>	<u>466,649,657.30</u>
<b>Total</b>			<b>12,413</b>					<b>100.00</b>	<b>848,600.00</b>	54,746.00	466,649,657.30
<b>Future</b>											
Jun 2011	ZAUM	Future	287	6.8415	6.9578	0.0000	0.0000	0	0.00		
Sep 2011	ZAUM	Future	70	6.9411	7.0584	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	51096.0000	39956.0000	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	344,733	6.8415	6.9578	6.9118	6.8390	30,158	206,610,901.90		
Sep 2011	ZAUS	Future	171,205	6.9411	7.0584	7.0075	6.9440	3,427	23,916,148.00		
Dec 2011	ZAUS	Future	32,767	7.0370	7.1552	7.0920	7.0353	2,145	15,229,135.00		
Mar 2012	ZAUS	Future	1,911	7.1390	7.2584	0.0000	0.0000	0	0.00		
			<u>550,616</u>					<u>35,730.00</u>	<u>245,756,184.90</u>	<u>18,463,849.00</u>	<u>149,321,035,481.90</u>
<b>Option</b>											
Jun 2011	ZAUS	6.50 Call	3,000	346.0000	460.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	5.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	19.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	169.0000	271.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	28.0000	13.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	79.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	52.0000	113.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	37.0000	83.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	24,880	27.0000	63.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	186.0000	105.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	19.0000	47.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	14.0000	35.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	7.0000	19.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	5.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	3.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	2.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	2.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	561.0000	447.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.50 Call	800	1.0000	3.0000	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	7.80 Call	1,000	0.0000	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	436.0000	527.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	126.0000	94.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	165.0000	125.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	210.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	174.0000	220.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	123.0000	156.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	104.0000	132.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	563.0000	474.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	95.0000	122.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	75.0000	96.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	55.0000	70.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	42.0000	53.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	474.0000	556.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	319.0000	271.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	633.0000	709.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	562.0000	633.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	438.0000	487.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1307.0000	0.0000	0.0000	0.0000	200	283,934.00		
			<u>162,415</u>					<u>200.00</u>	<u>283,934.00</u>	<u>2,260,523.00</u>	<u>1,279,187,682.26</u>
	<b>Total</b>		<b>713,031</b>					<b>35,930.00</b>	<b>246,040,118.90</b>	<b>20,724,372.00</b>	<b>150,600,223,164.16</b>

<b>Grand Total</b>	<b>896,198</b>							<b>37,430.00</b>	<b>261,489,824.40</b>	<b>26,034,186</b>	<b>199,163,760,809.84</b>
--------------------	----------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------