

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-April-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       | 13,468        | 7.0413    | 7.0123    | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
| Sep 2011      | ZAAD     | Future       | 8,820         | 7.0574    | 7.0281    | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
| Dec 2011      | ZAAD     | Future       | 150           | 7.0757    | 7.0456    | 7.0750  | 7.0675  | 150           | 1,060,875.00        |                     |                         |
|               |          |              | <u>22,438</u> |           |           |         |         | <u>150.00</u> | <u>1,060,875.00</u> | <u>1,159,691.00</u> | <u>7,620,260,829.7</u>  |
|               |          | <b>Total</b> | <b>22,438</b> |           |           |         |         | <b>150.00</b> | <b>1,060,875.00</b> | <b>1,159,891.00</b> | <b>7,620,326,953.7</b>  |
| <b>Future</b> |          |              |               |           |           |         |         |               |                     |                     |                         |
| Jun 2011      | ZAEU     | Future       | 15,740        | 9.8099    | 9.6694    | 9.8165  | 9.6940  | 262           | 2,554,480.50        |                     |                         |
| Sep 2011      | ZAEU     | Future       | 51,067        | 9.9266    | 9.7834    | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
| Dec 2011      | ZAEU     | Future       | 2,000         | 10.0351   | 9.8893    | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
|               |          |              | <u>68,807</u> |           |           |         |         | <u>262.00</u> | <u>2,554,480.50</u> | <u>1,401,134.00</u> | <u>15,861,247,840.8</u> |
|               |          | <b>Total</b> | <b>68,807</b> |           |           |         |         | <b>262.00</b> | <b>2,554,480.50</b> | <b>1,642,008.00</b> | <b>15,959,605,217.4</b> |
| <b>Future</b> |          |              |               |           |           |         |         |               |                     |                     |                         |
| Jun 2011      | ZAFR     | Future       | 900           | 7.5725    | 7.3762    | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
|               |          |              | <u>900</u>    |           |           |         |         | <u>0.00</u>   | <u>0.00</u>         | <u>6,737.00</u>     | <u>50,393,159.0</u>     |
|               |          | <b>Total</b> | <b>900</b>    |           |           |         |         | <b>0.00</b>   | <b>0.00</b>         | <b>6,737.00</b>     | <b>50,393,159.0</b>     |
| <b>Future</b> |          |              |               |           |           |         |         |               |                     |                     |                         |
| Jun 2011      | ZAGB     | Future       | 26,929        | 11.0150   | 10.9900   | 11.0100 | 10.9460 | 660           | 7,256,895.00        |                     |                         |
| Sep 2011      | ZAGB     | Future       | 30,055        | 11.1616   | 11.1335   | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
| Dec 2011      | ZAGB     | Future       | 993           | 11.3011   | 11.2694   | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
|               |          |              | <u>57,977</u> |           |           |         |         | <u>660.00</u> | <u>7,256,895.00</u> | <u>1,037,132.00</u> | <u>12,831,035,194.3</u> |
|               |          | <b>Total</b> |               |           |           |         |         | <b>660.00</b> | <b>7,256,895.00</b> | <b>1,136,352.00</b> | <b>12,904,387,906.9</b> |
| <b>Option</b> |          |              |               |           |           |         |         |               |                     |                     |                         |
| Jun 2011      | ZAGB     | 10.75 Put    | 10            | 117.0000  | 127.0000  | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
| Jun 2011      | ZAGB     | 11.45 Call   | 10            | 90.0000   | 87.0000   | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
| Jun 2011      | ZAGB     | 11.55 Put    | 100           | 607.0000  | 630.0000  | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
| Jun 2011      | ZAGB     | 11.95 Put    | 100           | 965.0000  | 990.0000  | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
| Sep 2011      | ZAGB     | 11.65 Put    | 100           | 737.0000  | 757.0000  | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
| Sep 2011      | ZAGB     | 12.10 Put    | 200           | 1094.0000 | 1118.0000 | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
| Dec 2011      | ZAGB     | 12.20 Put    | 250           | 1167.0000 | 1192.0000 | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
|               |          |              | <u>770</u>    |           |           |         |         | <u>0.00</u>   | <u>0.00</u>         | <u>99,220.00</u>    | <u>73,352,712.6</u>     |
|               |          | <b>Total</b> | <b>58,747</b> |           |           |         |         | <b>660.00</b> | <b>7,256,895.00</b> | <b>1,136,352.00</b> | <b>12,904,387,906.9</b> |
| <b>Future</b> |          |              |               |           |           |         |         |               |                     |                     |                         |
| Jun 2011      | ZAJY     | Future       | 657           | 0.0811    | 0.0791    | 0.0796  | 0.0796  | 60            | 484,148.00          |                     |                         |
| Sep 2011      | ZAJY     | Future       | 16,271        | 0.0824    | 0.0803    | 0.0000  | 0.0000  | 0             | 0.00                |                     |                         |
|               |          |              | <u>16,928</u> |           |           |         |         | <u>60.00</u>  | <u>484,148.00</u>   | <u>45,289.00</u>    | <u>383,843,255.1</u>    |
|               |          | <b>Total</b> | <b>16,928</b> |           |           |         |         | <b>60.00</b>  | <b>484,148.00</b>   | <b>45,289.00</b>    | <b>383,843,255.1</b>    |

| DATE          | CONTRACT |      | OPEN INT     | MTM            | PREV MTM   | HIGH       | LOW    | DAILY VOLUME | DAILY VALUE      | CUMULATIVE VOLUME    | CUMULATIVE VALUE         |
|---------------|----------|------|--------------|----------------|------------|------------|--------|--------------|------------------|----------------------|--------------------------|
| <b>Future</b> |          |      |              |                |            |            |        |              |                  |                      |                          |
|               | Jun 2011 | ZAUM | Future       | 280            | 6.7775     | 6.7008     | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               |          |      |              | <u>280</u>     |            |            |        |              | <u>0.00</u>      | <u>0.00</u>          | <u>2,628.00</u>          |
|               |          |      |              |                |            |            |        |              |                  |                      | <u>1,830,366,010.0</u>   |
| <b>Option</b> |          |      |              |                |            |            |        |              |                  |                      |                          |
|               | Jun 2011 | ZAUM | 7.35 Put     | 60             | 59478.0000 | 66630.0000 | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               |          |      |              | <u>60</u>      |            |            |        |              | <u>0.00</u>      | <u>0.00</u>          | <u>60.00</u>             |
|               |          |      | <b>Total</b> | <b>340</b>     |            |            |        |              | <b>0.00</b>      | <b>0.00</b>          | <b>2,688.00</b>          |
|               |          |      |              |                |            |            |        |              |                  |                      | <b>1,831,887,190.0</b>   |
| <b>Future</b> |          |      |              |                |            |            |        |              |                  |                      |                          |
|               | Jun 2011 | ZAUS | Future       | 417,948        | 6.7775     | 6.7008     | 6.7775 | 6.7433       | 8,518            | 57,630,209.00        |                          |
|               | Sep 2011 | ZAUS | Future       | 115,495        | 6.8776     | 6.7999     | 6.8515 | 6.8429       | 821              | 5,623,196.50         |                          |
|               | Dec 2011 | ZAUS | Future       | 10,061         | 6.9754     | 6.8966     | 6.9700 | 6.9490       | 2,710            | 18,864,475.00        |                          |
|               | Mar 2012 | ZAUS | Future       | 638            | 7.0773     | 6.9979     | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               |          |      |              | <u>544,142</u> |            |            |        |              | <u>12,049.00</u> | <u>82,117,880.50</u> | <u>17,724,737.00</u>     |
|               |          |      |              |                |            |            |        |              |                  |                      | <u>144,214,655,493.0</u> |
| <b>Option</b> |          |      |              |                |            |            |        |              |                  |                      |                          |
|               | Jun 2011 | ZAUS | 6.50 Put     | 100            | 52.0000    | 71.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 6.65 Put     | 7,450          | 93.0000    | 122.0000   | 0.0000 | 0.0000       | 250              | 24,250.00            |                          |
|               | Jun 2011 | ZAUS | 6.70 Call    | 650            | 188.0000   | 145.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 6.70 Put     | 300            | 111.0000   | 144.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 6.75 Call    | 175            | 158.0000   | 125.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 6.80 Call    | 100            | 136.0000   | 107.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 6.85 Put     | 2,400          | 189.0000   | 240.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 6.90 Call    | 2,650          | 99.0000    | 77.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 6.95 Call    | 100            | 85.0000    | 65.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.00 Call    | 19,330         | 72.0000    | 55.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.00 Put     | 3,000          | 295.0000   | 354.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.05 Call    | 6,000          | 61.0000    | 47.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.10 Call    | 100            | 52.0000    | 40.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.20 Call    | 1,690          | 37.0000    | 28.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.25 Call    | 1,000          | 31.0000    | 24.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.30 Call    | 250            | 26.0000    | 20.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.35 Call    | 5,500          | 22.0000    | 17.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.40 Call    | 7,200          | 19.0000    | 14.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.40 Put     | 1,000          | 642.0000   | 713.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.50 Call    | 800            | 14.0000    | 10.0000    | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 7.80 Call    | 1,000          | 5.0000     | 4.0000     | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Jun 2011 | ZAUS | 8.00 Call    | 500            | 3.0000     | 2.0000     | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Sep 2011 | ZAUS | 6.70 Put     | 5,000          | 179.0000   | 210.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Sep 2011 | ZAUS | 6.80 Put     | 10,000         | 222.0000   | 258.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Sep 2011 | ZAUS | 6.90 Put     | 10,000         | 276.0000   | 321.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Sep 2011 | ZAUS | 7.40 Call    | 5,000          | 121.0000   | 106.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Sep 2011 | ZAUS | 7.40 Put     | 2,800          | 643.0000   | 706.0000   | 0.0000 | 0.0000       | 0                | 0.00                 |                          |
|               | Sep 2011 | ZAUS | 7.45 Call    | 10,000         | 113.0000   | 99.0000    | 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>  |
|--------------------|-----------------|-----------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------|--------------------------|--------------------------|
| Sep 2011           | ZAUS            | 7.60 Call | 200             | 92.0000    | 81.0000         | 0.0000      | 0.0000     | 0                   | 0.00                 |                          |                          |
| Sep 2011           | ZAUS            | 7.80 Call | 2,800           | 72.0000    | 63.0000         | 0.0000      | 0.0000     | 0                   | 0.00                 |                          |                          |
| Sep 2011           | ZAUS            | 8.00 Call | 3,000           | 56.0000    | 50.0000         | 0.0000      | 0.0000     | 0                   | 0.00                 |                          |                          |
| Mar 2012           | ZAUS            | 7.00 Put  | 1,000           | 369.0000   | 408.0000        | 0.0000      | 0.0000     | 0                   | 0.00                 |                          |                          |
|                    |                 |           | <u>111,095</u>  |            |                 |             |            | <u>250.00</u>       | <u>24,250.00</u>     | <u>2,205,113.00</u>      | <u>1,255,903,316.9</u>   |
|                    | <b>Total</b>    |           | <b>655,237</b>  |            |                 |             |            | <b>12,299.00</b>    | <b>82,142,130.50</b> | <b>19,929,850.00</b>     | <b>145,470,558,809.9</b> |
| <b>Grand Total</b> |                 |           | <b>823,397</b>  |            |                 |             |            | <b>13,431.00</b>    | <b>93,498,529.00</b> | <b>23,922,815</b>        | <b>184,221,002,492.1</b> |