

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-April-2011

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|---------------|----------|----------|---------|---------|-----------------|----------------------|---------------------|--------------------------|
| Future | | | | | | | | | | | |
| Jun 2011 | ZAAD | Future | 12,696 | 7.2202 | 7.2364 | 7.2250 | 7.2250 | 200 | 1,445,000.00 | | |
| Sep 2011 | ZAAD | Future | 8,820 | 7.2366 | 7.2528 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAAD | Future | 150 | 7.2557 | 7.2707 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>21,666</u> | | | | | <u>200.00</u> | <u>1,445,000.00</u> | <u>1,161,119.00</u> | <u>7,630,541,582.20</u> |
| | | Total | 21,666 | | | | | 200.00 | 1,445,000.00 | 1,161,319.00 | 7,630,607,706.20 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAEU | Future | 16,039 | 9.8560 | 9.9421 | 9.9200 | 9.8622 | 612 | 6,062,564.80 | | |
| Sep 2011 | ZAEU | Future | 51,077 | 9.9715 | 10.0596 | 9.9950 | 9.9950 | 30 | 299,850.00 | | |
| Dec 2011 | ZAEU | Future | 2,000 | 10.0806 | 10.1675 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>69,116</u> | | | | | <u>642.00</u> | <u>6,362,414.80</u> | <u>1,402,396.00</u> | <u>15,873,785,884.50</u> |
| | | Total | 69,116 | | | | | 642.00 | 6,362,414.80 | 1,643,270.00 | 15,972,143,261.10 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAFR | Future | 900 | 7.7369 | 7.7112 | 7.7500 | 7.7500 | 25 | 193,750.00 | | |
| | | | <u>900</u> | | | | | <u>25.00</u> | <u>193,750.00</u> | <u>6,762.00</u> | <u>50,586,909.00</u> |
| | | Total | 900 | | | | | 25.00 | 193,750.00 | 6,762.00 | 50,586,909.00 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAGB | Future | 26,488 | 11.2465 | 11.2506 | 11.3050 | 11.2315 | 5,021 | 56,468,977.00 | | |
| Sep 2011 | ZAGB | Future | 30,045 | 11.3949 | 11.3996 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAGB | Future | 993 | 11.5360 | 11.5403 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>57,526</u> | | | | | <u>5,021.00</u> | <u>56,468,977.00</u> | <u>1,048,385.00</u> | <u>12,957,912,474.40</u> |
| | | Total | 57,526 | | | | | 5,021.00 | 56,468,977.00 | 1,048,385.00 | 12,957,912,474.40 |
| Option | | | | | | | | | | | |
| Jun 2011 | ZAGB | 10.75 Put | 10 | 60.0000 | 60.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAGB | 11.45 Call | 10 | 148.0000 | 152.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAGB | 11.55 Put | 100 | 424.0000 | 422.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAGB | 11.95 Put | 100 | 755.0000 | 751.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.65 Put | 100 | 574.0000 | 573.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 12.10 Put | 200 | 906.0000 | 903.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAGB | 12.20 Put | 250 | 991.0000 | 990.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>770</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>99,220.00</u> | <u>73,352,712.60</u> |
| | | Total | 58,296 | | | | | 5,021.00 | 56,468,977.00 | 1,147,605.00 | 13,031,265,187.00 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAJY | Future | 647 | 0.0844 | 0.0829 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAJY | Future | 16,271 | 0.0857 | 0.0842 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>16,918</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>45,309.00</u> | <u>384,007,816.10</u> |
| | | Total | 16,918 | | | | | 0.00 | 0.00 | 45,309.00 | 384,007,816.10 |

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|---------------|----------|------|--------------|----------------|------------|------------|--------|--------------|-------------|---------------------|------------------------|
| Future | | | | | | | | | | | |
| | Jun 2011 | ZAUM | Future | 284 | 6.9445 | 6.9030 | 6.9003 | 6.9003 | 4 | 2,760,120.00 | |
| | | | | <u>284</u> | | | | | 4.00 | 2,760,120.00 | 2,632.00 |
| | | | | | | | | | | | 1,833,126,130.0 |
| Option | | | | | | | | | | | |
| | Jun 2011 | ZAUM | 7.35 Put | 60 | 44295.0000 | 48165.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>60</u> | | | | | 0.00 | 0.00 | 60.00 |
| | | | Total | 344 | | | | | 4.00 | 2,760,120.00 | 2,692.00 |
| | | | | | | | | | | | 1,834,647,310.0 |
| Future | | | | | | | | | | | |
| | Jun 2011 | ZAUS | Future | 409,822 | 6.9445 | 6.9030 | 6.9550 | 6.8832 | 5,621 | 38,955,569.40 | |
| | Sep 2011 | ZAUS | Future | 112,425 | 7.0462 | 7.0049 | 7.0480 | 7.0245 | 635 | 4,466,195.00 | |
| | Dec 2011 | ZAUS | Future | 11,931 | 7.1454 | 7.1037 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2012 | ZAUS | Future | 888 | 7.2503 | 7.2080 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>535,066</u> | | | | | 6,256.00 | 43,421,764.40 | 17,791,791.00 |
| | | | | | | | | | | | 144,676,501,233.8 |
| Option | | | | | | | | | | | |
| | Jun 2011 | ZAUS | 6.50 Put | 100 | 25.0000 | 32.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.65 Put | 7,450 | 48.0000 | 59.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.70 Call | 650 | 303.0000 | 275.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.70 Put | 300 | 59.0000 | 72.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.75 Call | 175 | 266.0000 | 240.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.80 Call | 100 | 231.0000 | 207.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.85 Put | 2,400 | 104.0000 | 123.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.90 Call | 2,650 | 168.0000 | 148.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.95 Call | 100 | 141.0000 | 127.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.00 Call | 19,330 | 120.0000 | 109.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.00 Put | 3,000 | 176.0000 | 206.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.05 Call | 6,000 | 103.0000 | 93.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.10 Call | 100 | 87.0000 | 79.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.20 Call | 1,690 | 62.0000 | 57.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.25 Call | 1,000 | 53.0000 | 48.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.30 Call | 250 | 44.0000 | 41.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.35 Call | 5,500 | 37.0000 | 35.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.40 Call | 7,200 | 32.0000 | 29.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.40 Put | 1,000 | 488.0000 | 526.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.50 Call | 800 | 22.0000 | 21.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.80 Call | 1,000 | 8.0000 | 8.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 8.00 Call | 500 | 4.0000 | 4.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2011 | ZAUS | 6.70 Put | 5,000 | 123.0000 | 137.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2011 | ZAUS | 6.80 Put | 10,000 | 157.0000 | 174.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2011 | ZAUS | 6.90 Put | 10,000 | 197.0000 | 216.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2011 | ZAUS | 7.40 Call | 5,000 | 157.0000 | 149.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2011 | ZAUS | 7.40 Put | 2,800 | 511.0000 | 544.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2011 | ZAUS | 7.45 Call | 10,000 | 146.0000 | 139.0000 | 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 | 118.0000 | 113.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.80 Call | 2,800 | 90.0000 | 87.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 8.00 Call | 3,000 | 70.0000 | 68.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.00 Put | 1,000 | 299.0000 | 316.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>111,095</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2,205,313.00</u> | <u>1,255,957,516.9</u> |
| | Total | | 646,161 | | | | | 6,256.00 | 43,421,764.40 | 19,997,104.00 | 145,932,458,750.7 |
| Grand Total | | | 813,401 | | | | | 12,148.00 | 110,652,026.20 | 24,004,061 | 184,835,716,940.2 |