

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-May-2011

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|---------------|-----------|-----------|---------|---------|---------------|---------------------|---------------------|--------------------------|
| Future | | | | | | | | | | | |
| Jun 2011 | ZAAD | Future | 12,661 | 7.1897 | 7.2250 | 7.2133 | 7.2133 | 25 | 180,332.50 | | |
| Sep 2011 | ZAAD | Future | 8,820 | 7.2008 | 7.2372 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAAD | Future | 150 | 7.2133 | 7.2512 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>21,631</u> | | | | | <u>25.00</u> | <u>180,332.50</u> | <u>1,162,354.00</u> | <u>7,639,470,964.70</u> |
| | | Total | 21,631 | | | | | 25.00 | 180,332.50 | 1,162,554.00 | 7,639,537,088.70 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAEU | Future | 16,955 | 9.9464 | 9.8754 | 9.9300 | 9.9127 | 66 | 654,510.00 | | |
| Sep 2011 | ZAEU | Future | 51,077 | 10.0553 | 9.9855 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAEU | Future | 2,000 | 10.1567 | 10.0902 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>70,032</u> | | | | | <u>66.00</u> | <u>654,510.00</u> | <u>1,404,648.00</u> | <u>15,896,001,086.20</u> |
| Option | | | | | | | | | | | |
| Sep 2011 | ZAEU | 9.80 Call | 3,590 | 461.0000 | 421.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAEU | 10.40 Call | 3,590 | 207.0000 | 190.0000 | 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> |
| | | Total | 77,212 | | | | | 66.00 | 654,510.00 | 1,652,702.00 | 15,996,577,011.05 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAFR | Future | 900 | 7.7961 | 7.7444 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>900</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>6,762.00</u> | <u>50,586,909.00</u> |
| | | Total | 900 | | | | | 0.00 | 0.00 | 6,762.00 | 50,586,909.00 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAGB | Future | 26,322 | 11.0592 | 10.9811 | 10.9940 | 10.9940 | 500 | 5,497,000.00 | | |
| Sep 2011 | ZAGB | Future | 29,935 | 11.2011 | 11.1233 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAGB | Future | 993 | 11.3375 | 11.2607 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>57,250</u> | | | | | <u>500.00</u> | <u>5,497,000.00</u> | <u>1,077,136.00</u> | <u>13,277,964,575.80</u> |
| Option | | | | | | | | | | | |
| Jun 2011 | ZAGB | 10.75 Put | 10 | 76.0000 | 95.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAGB | 11.45 Call | 10 | 66.0000 | 52.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAGB | 11.55 Put | 100 | 541.0000 | 609.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAGB | 11.95 Put | 100 | 908.0000 | 982.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.00 Call | 3,455 | 486.0000 | 442.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.65 Call | 3,455 | 230.0000 | 210.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.65 Put | 100 | 679.0000 | 737.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 12.10 Put | 200 | 1038.0000 | 1104.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAGB | 12.20 Put | 250 | 1119.0000 | 1179.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>7,680</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>106,130.00</u> | <u>76,025,535.23</u> |
| | | Total | 64,930 | | | | | 500.00 | 5,497,000.00 | 1,183,266.00 | 13,353,990,111.03 |

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|---------------|----------|--------------|----------------|------------|------------|--------|--------|--------------|---------------|-------------------|--------------------|
| Future | | | | | | | | | | | |
| Jun 2011 | ZAJY | Future | 647 | 0.0830 | 0.0825 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAJY | Future | 16,271 | 0.0842 | 0.0837 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>16,918</u> | | | | | 0.00 | 0.00 | 45,349.00 | 384,336,805.10 |
| | | Total | 16,918 | | | | | 0.00 | 0.00 | 45,349.00 | 384,336,805.10 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAUM | Future | 284 | 6.6919 | 6.6649 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>284</u> | | | | | 0.00 | 0.00 | 2,632.00 | 1,833,126,130.00 |
| Option | | | | | | | | | | | |
| Jun 2011 | ZAUM | 7.35 Put | 60 | 66515.0000 | 69172.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>60</u> | | | | | 0.00 | 0.00 | 60.00 | 1,521,180.00 |
| | | Total | 344 | | | | | 0.00 | 0.00 | 2,692.00 | 1,834,647,310.00 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAUS | Future | 427,004 | 6.6919 | 6.6649 | 6.6939 | 6.6500 | 12,279 | 81,843,031.40 | | |
| Sep 2011 | ZAUS | Future | 119,622 | 6.7875 | 6.7608 | 6.7893 | 6.7570 | 700 | 4,698,949.50 | | |
| Dec 2011 | ZAUS | Future | 12,572 | 6.8809 | 6.8548 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | Future | 1,240 | 6.9803 | 6.9546 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>560,438</u> | | | | | 12,979.00 | 86,541,980.90 | 17,926,454.00 | 145,586,563,257.60 |
| Option | | | | | | | | | | | |
| Jun 2011 | ZAUS | 6.50 Call | 3,000 | 242.0000 | 221.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.50 Put | 100 | 50.0000 | 56.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.65 Put | 7,450 | 98.0000 | 108.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.70 Call | 650 | 112.0000 | 102.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.70 Put | 300 | 120.0000 | 137.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.75 Call | 175 | 92.0000 | 83.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.80 Call | 100 | 75.0000 | 68.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.85 Put | 2,400 | 219.0000 | 240.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.90 Call | 2,650 | 49.0000 | 45.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.95 Call | 100 | 40.0000 | 36.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.00 Call | 19,330 | 32.0000 | 29.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.00 Put | 3,000 | 340.0000 | 364.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.05 Call | 6,000 | 26.0000 | 24.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.10 Call | 100 | 21.0000 | 19.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.20 Call | 1,690 | 13.0000 | 12.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.25 Call | 1,000 | 11.0000 | 10.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.30 Call | 250 | 9.0000 | 8.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.35 Call | 5,500 | 7.0000 | 7.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.40 Call | 7,200 | 6.0000 | 5.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.40 Put | 1,000 | 714.0000 | 740.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.50 Call | 800 | 4.0000 | 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 | | |

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|-------------|-----------------|-----------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------|--------------------------|---------------------------|
| Jun 2011 | ZAUS | 8.00 Call | 500 | 1.0000 | 1.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.60 Call | 6,060 | 344.0000 | 326.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.70 Put | 5,000 | 199.0000 | 210.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.80 Put | 10,000 | 249.0000 | 264.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.90 Put | 10,000 | 312.0000 | 330.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.10 Call | 6,060 | 143.0000 | 137.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.40 Call | 5,000 | 89.0000 | 85.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.40 Put | 2,800 | 702.0000 | 724.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.45 Call | 10,000 | 82.0000 | 79.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.60 Call | 200 | 66.0000 | 64.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.80 Call | 2,800 | 50.0000 | 48.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 8.00 Call | 3,000 | 39.0000 | 38.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.75 Call | 5,925 | 391.0000 | 376.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.00 Put | 1,000 | 407.0000 | 422.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.15 Call | 13,000 | 560.0000 | 552.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>145,140</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2,239,558.00</u> | <u>1,270,362,333.26</u> |
| | Total | | 705,578 | | | | | 12,979.00 | 86,541,980.90 | 20,166,012.00 | 146,856,925,590.86 |

| | | | | | | | | | | | |
|--------------------|----------------|--|--|--|--|--|--|------------------|----------------------|-------------------|---------------------------|
| Grand Total | 887,513 | | | | | | | 13,570.00 | 92,873,823.40 | 25,379,779 | 194,191,820,678.64 |
|--------------------|----------------|--|--|--|--|--|--|------------------|----------------------|-------------------|---------------------------|
