

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-May-2011

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|---------------|----------|----------|---------|---------|---------------|---------------------|---------------------|--------------------------|
| Future | | | | | | | | | | | |
| Jun 2011 | ZAAD | Future | 14,835 | 7.3882 | 7.4171 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAAD | Future | 9,515 | 7.4013 | 7.4288 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAAD | Future | 5 | 7.4153 | 7.4420 | 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> |
| | | Total | 24,355 | | | | | 0.00 | 0.00 | 1,168,606.00 | 7,684,139,398.20 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAEU | Future | 17,566 | 9.8633 | 9.8840 | 9.8840 | 9.8840 | 59 | 584,719.90 | | |
| Sep 2011 | ZAEU | Future | 53,327 | 9.9810 | 10.0004 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAEU | Future | 1,950 | 10.0919 | 10.1093 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>72,843</u> | | | | | <i>59.00</i> | <i>584,719.90</i> | <i>1,453,684.00</i> | <i>16,383,469,488.60</i> |
| Option | | | | | | | | | | | |
| Sep 2011 | ZAEU | 9.80 Call | 3,590 | 395.0000 | 410.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAEU | 10.40 Call | 3,590 | 165.0000 | 174.0000 | 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> |
| | | Total | 80,023 | | | | | 59.00 | 584,719.90 | 1,701,738.00 | 16,484,045,413.45 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAFR | Future | 900 | 8.1064 | 8.0795 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAFR | Future | 50 | 8.2300 | 8.2022 | 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> |
| | | Total | 950 | | | | | 0.00 | 0.00 | 7,378.00 | 55,446,510.00 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAGB | Future | 27,422 | 11.3918 | 11.4644 | 11.4560 | 11.3960 | 186 | 2,126,696.00 | | |
| Sep 2011 | ZAGB | Future | 28,325 | 11.5427 | 11.6161 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAGB | Future | 998 | 11.6858 | 11.7588 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>56,745</u> | | | | | <i>186.00</i> | <i>2,126,696.00</i> | <i>1,105,417.00</i> | <i>13,597,444,945.60</i> |
| Option | | | | | | | | | | | |
| Jun 2011 | ZAGB | 10.75 Put | 10 | 8.0000 | 7.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAGB | 11.45 Call | 10 | 98.0000 | 136.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAGB | 11.55 Put | 100 | 225.0000 | 182.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAGB | 11.95 Put | 100 | 572.0000 | 509.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.00 Call | 3,455 | 688.0000 | 746.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.50 Put | 200 | 341.0000 | 311.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.65 Call | 3,455 | 320.0000 | 355.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.65 Put | 100 | 427.0000 | 389.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 12.10 Put | 200 | 743.0000 | 693.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAGB | 12.20 Put | 250 | 848.0000 | 800.0000 | 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> |

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|---------------|--------------|------|---------------|----------------|------------|------------|--------|---------------|---------------------|-----------------------|----------------------|
| Total | | | 64,625 | | | | | 186.00 | 2,126,696.00 | 1,211,947.00 | 13,673,634,680.83 |
| Future | | | | | | | | | | | |
| | Jun 2011 | ZAJY | Future | 777 | 0.0854 | 0.0862 | 0.0853 | 0.0850 | 140 | 1,193,865.00 | |
| | Sep 2011 | ZAJY | Future | 11,717 | 0.0867 | 0.0875 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>12,494</u> | | | | | <u>140.00</u> | <u>1,193,865.00</u> | <u>54,627.00</u> |
| | Total | | | 12,494 | | | | | 140.00 | 1,193,865.00 | 54,627.00 |
| Future | | | | | | | | | | | |
| | Jun 2011 | ZAUM | Future | 287 | 6.9213 | 7.0147 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2011 | ZAUM | Future | 70 | 7.0218 | 7.1163 | 0.0000 | 0.0000 | 30 | 21,153,000.00 | |
| | | | | <u>357</u> | | | | | <u>30.00</u> | <u>21,153,000.00</u> | <u>3,014.00</u> |
| | Total | | | | | | | | 30.00 | 21,153,000.00 | 3,014.00 |
| Option | | | | | | | | | | | |
| | Jun 2011 | ZAUM | 7.35 Put | 60 | 43776.0000 | 35224.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>60</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>60.00</u> |
| | Total | | | 417 | | | | | 30.00 | 21,153,000.00 | 3,074.00 |
| Future | | | | | | | | | | | |
| | Jun 2011 | ZAUS | Future | 358,562 | 6.9213 | 7.0147 | 6.9820 | 6.9205 | 26,339 | 183,052,416.10 | |
| | Sep 2011 | ZAUS | Future | 169,578 | 7.0218 | 7.1163 | 7.0776 | 7.0260 | 7,239 | 51,052,251.60 | |
| | Dec 2011 | ZAUS | Future | 29,682 | 7.1185 | 7.2135 | 7.1470 | 7.1250 | 25 | 178,235.00 | |
| | Mar 2012 | ZAUS | Future | 1,911 | 7.2211 | 7.3178 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>559,733</u> | | | | | <u>33,603.00</u> | <u>234,282,902.70</u> | <u>18,419,290.00</u> |
| Option | | | | | | | | | | | |
| | Jun 2011 | ZAUS | 6.50 Call | 3,000 | 427.0000 | 518.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.50 Put | 100 | 6.0000 | 3.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.65 Put | 7,450 | 16.0000 | 9.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.70 Call | 450 | 244.0000 | 328.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.70 Put | 300 | 23.0000 | 13.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.80 Call | 100 | 164.0000 | 241.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.85 Put | 2,400 | 58.0000 | 35.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.90 Call | 2,650 | 97.0000 | 163.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 6.95 Call | 100 | 76.0000 | 129.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.00 Call | 25,030 | 59.0000 | 98.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.00 Put | 3,000 | 138.0000 | 83.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.05 Call | 6,000 | 45.0000 | 77.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.10 Call | 100 | 34.0000 | 61.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.20 Call | 1,690 | 20.0000 | 37.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.25 Call | 1,000 | 15.0000 | 28.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.30 Call | 250 | 12.0000 | 22.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.35 Call | 5,700 | 9.0000 | 17.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.40 Call | 7,200 | 7.0000 | 13.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2011 | ZAUS | 7.40 Put | 1,000 | 486.0000 | 398.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |

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|--------------|----------|-----------|----------------|----------|----------|--------|--------|------------------|-----------------------|----------------------|---------------------------|
| Jun 2011 | ZAUS | 7.50 Call | 800 | 4.0000 | 8.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.80 Call | 1,000 | 1.0000 | 2.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 8.00 Call | 500 | 0.0000 | 1.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.60 Call | 6,060 | 501.0000 | 578.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.70 Put | 5,000 | 106.0000 | 85.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.80 Put | 10,000 | 139.0000 | 113.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.90 Put | 10,000 | 179.0000 | 147.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.10 Call | 6,060 | 209.0000 | 252.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.30 Call | 500 | 150.0000 | 181.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.40 Call | 5,000 | 127.0000 | 154.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.40 Put | 2,800 | 505.0000 | 438.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.45 Call | 10,000 | 117.0000 | 142.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.60 Call | 200 | 92.0000 | 112.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.80 Call | 2,800 | 68.0000 | 83.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 8.00 Call | 3,000 | 52.0000 | 62.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.75 Call | 5,925 | 533.0000 | 602.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.00 Put | 1,000 | 286.0000 | 254.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.15 Call | 13,000 | 688.0000 | 749.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.30 Call | 11,000 | 615.0000 | 671.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Call | 300 | 476.0000 | 513.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>162,465</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>2,259,123.00</i> | <i>1,278,810,548.26</i> |
| Total | | | 722,198 | | | | | 33,603.00 | 234,282,902.70 | 20,678,413.00 | 150,292,212,678.16 |

| | | | | | | | |
|--------------------|----------------|--|--|------------------|-----------------------|-------------------|---------------------------|
| Grand Total | 905,062 | | | 34,018.00 | 259,341,183.60 | 25,986,225 | 198,834,585,148.84 |
|--------------------|----------------|--|--|------------------|-----------------------|-------------------|---------------------------|
