

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-May-2012

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|--------|---------------|--------------|---------------|----------|----------|---------|---------|--------------|-------------------|---------------------|--------------------------|
| Future | Jun 2012 CAAZ | Future | 5,670 | 0.2624 | 0.2756 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>5,670</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>5 853.00</u> | <u>547 086.60</u> |
| | | Total | 5,670 | | | | | 0.00 | 0.00 | 5 853.00 | 547 086.60 |
| Future | Jun 2012 CABB | Future | 8,000 | 0.0049 | 0.0080 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>8,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>8 000.00</u> | <u>800 000.00</u> |
| | | Total | 8,000 | | | | | 0.00 | 0.00 | 8 000.00 | 800 000.00 |
| Future | Jun 2012 CABD | Future | 16,000 | 0.0003 | 0.0006 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>16,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>16 000.00</u> | <u>640 000.00</u> |
| | | Total | 16,000 | | | | | 0.00 | 0.00 | 16 000.00 | 640 000.00 |
| Future | Jun 2012 ZAAD | Future | 13,555 | 8.1724 | 8.2159 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Sep 2012 ZAAD | Future | 3,160 | 8.2112 | 8.2542 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2012 ZAAD | Future | 100 | 8.2569 | 8.3003 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>16,815</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1 474 329.00</u> | <u>10 097 273 452.80</u> |
| | | Total | 16,815 | | | | | 0.00 | 0.00 | 1 474 529.00 | 10 097 339 576.80 |
| Future | Jun 2012 ZACA | Future | 10 | 8.1229 | 8.1959 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>10</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>21 040.00</u> | <u>149 825 973.50</u> |
| | | Total | 10 | | | | | 0.00 | 0.00 | 21 040.00 | 149 825 973.50 |
| Future | Jun 2012 ZAEU | Future | 47,531 | 10.6051 | 10.6142 | 10.6250 | 10.6250 | 40 | 425,000.00 | | |
| | Sep 2012 ZAEU | Future | 10,652 | 10.7528 | 10.7618 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2012 ZAEU | Future | 16,893 | 10.8969 | 10.9054 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2013 ZAEU | Future | 500 | 11.3038 | 11.3168 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>75,576</u> | | | | | <u>40.00</u> | <u>425,000.00</u> | <u>2 150 570.00</u> | <u>23 622 977 756.10</u> |
| Option | Jun 2012 ZAEU | 9.45 Put | 15,360 | 1.0000 | 2.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2012 ZAEU | 9.60 Put | 1,000 | 3.0000 | 3.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2012 ZAEU | 9.80 Put | 1,000 | 5.0000 | 5.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2012 ZAEU | 9.85 Put | 5,120 | 5.0000 | 6.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2012 ZAEU | 10.05 Call | 5,120 | 565.0000 | 574.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2012 ZAEU | 10.05 Put | 5,120 | 10.0000 | 10.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2012 ZAEU | 10.30 Call | 800 | 355.0000 | 367.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|--------------|------------|----------------|----------|----------|--------|--------|-----------------|-----------------------|---------------------|--------------------------|
| Jun 2012 | ZAEU | 10.55 Call | 5,120 | 201.0000 | 214.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAEU | 10.55 Put | 5,120 | 146.0000 | 150.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAEU | 9.45 Put | 10,200 | 21.0000 | 19.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAEU | 9.75 Put | 1,625 | 36.0000 | 34.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAEU | 11.25 Call | 15,360 | 238.0000 | 240.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>70,945</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>499 364.00</i> | <i>143 557 549.20</i> |
| | Total | | 146,521 | | | | | 40.00 | 425,000.00 | 2 649 934.00 | 23 766 535 305.30 |
| Future | | | | | | | | | | | |
| Jun 2012 | ZAFR | Future | 38,814 | 8.8329 | 8.8404 | 8.8630 | 8.8630 | 1,675 | 14,810,157.50 | | |
| Sep 2012 | ZAFR | Future | 75 | 8.9633 | 8.9707 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>38,889</u> | | | | | <i>1,675.00</i> | <i>14,810,157.50</i> | <i>189 326.00</i> | <i>1 588 104 156.70</i> |
| | Total | | 38,889 | | | | | 1,675.00 | 14,810,157.50 | 189 326.00 | 1 588 104 156.70 |
| Future | | | | | | | | | | | |
| Jun 2012 | ZAGB | Future | 74,609 | 13.1319 | 13.1934 | 0.0000 | 0.0000 | 4,340 | 57,183,868.00 | | |
| Sep 2012 | ZAGB | Future | 2,310 | 13.2948 | 13.3563 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>76,919</u> | | | | | <i>4,340.00</i> | <i>57,183,868.00</i> | <i>1 894 678.00</i> | <i>23 112 385 779.80</i> |
| Option | | | | | | | | | | | |
| Jun 2012 | ZAGB | 11.10 Put | 24,000 | 1.0000 | 1.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAGB | 11.35 Put | 6,000 | 28.0000 | 28.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAGB | 13.45 Call | 24,000 | 448.0000 | 477.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>54,000</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>312 574.00</i> | <i>117 650 366.90</i> |
| | Total | | 130,919 | | | | | 4,340.00 | 57,183,868.00 | 2 207 252.00 | 23 230 036 146.70 |
| Future | | | | | | | | | | | |
| Jun 2012 | ZAJY | Future | 3,849 | 0.1046 | 0.1052 | 0.1054 | 0.1054 | 6 | 63,240.00 | | |
| Sep 2012 | ZAJY | Future | 25 | 0.1061 | 0.1067 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>3,874</u> | | | | | <i>6.00</i> | <i>63,240.00</i> | <i>122 420.00</i> | <i>1 117 747 578.40</i> |
| | Total | | 3,874 | | | | | 6.00 | 63,240.00 | 122 420.00 | 1 117 747 578.40 |
| Future | | | | | | | | | | | |
| Jun 2012 | ZAUM | Future | 854 | 8.3052 | 8.3435 | 8.3425 | 8.3300 | 225 | 187,056,850.00 | | |
| Sep 2012 | ZAUM | Future | 2 | 8.4128 | 8.4509 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUM | Future | 2 | 8.5126 | 8.5507 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>858</u> | | | | | <i>225.00</i> | <i>187,056,850.00</i> | <i>12 757.00</i> | <i>9 499 113 150.00</i> |
| | Total | | 858 | | | | | 225.00 | 187,056,850.00 | 12 963.00 | 9 505 666 016.00 |
| Future | | | | | | | | | | | |
| Jun 2012 | ZAUS | Future | 282,074 | 8.3052 | 8.3435 | 8.3597 | 8.2944 | 9,151 | 76,295,610.20 | | |
| Sep 2012 | ZAUS | Future | 38,195 | 8.4128 | 8.4509 | 8.4433 | 8.4130 | 85 | 715,466.50 | | |
| Dec 2012 | ZAUS | Future | 28,379 | 8.5126 | 8.5507 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | Future | 9,495 | 8.6167 | 8.6550 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|-----------|----------------|-----------|-----------|--------|--------|-----------------|----------------------|----------------------|---------------------------|
| Dec 2013 | ZAUS | Future | 659 | 8.8167 | 8.8563 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>358,802</u> | | | | | <u>9,236.00</u> | <u>77,011,076.70</u> | <u>27 696 140.00</u> | <u>220 151 083 864.70</u> |
| Option | | | | | | | | | | | |
| Jun 2012 | ZAUS | 6.75 Call | 4,850 | 1555.0000 | 1594.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.00 Put | 2,000 | 1.0000 | 1.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.05 Put | 20,100 | 1.0000 | 1.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.50 Put | 12,000 | 4.0000 | 4.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.65 Call | 6,700 | 664.0000 | 701.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.65 Put | 6,800 | 9.0000 | 8.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.70 Put | 10,000 | 11.0000 | 10.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.75 Put | 5,000 | 14.0000 | 12.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 7.80 Put | 200 | 17.0000 | 16.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.00 Put | 2,000 | 48.0000 | 44.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.10 Call | 6,700 | 283.0000 | 314.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.10 Put | 6,832 | 78.0000 | 71.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.20 Call | 10,000 | 223.0000 | 251.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.50 Put | 100 | 301.0000 | 280.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.75 Put | 132 | 503.0000 | 475.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | 8.85 Call | 5,000 | 46.0000 | 55.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.15 Call | 16,000 | 1281.0000 | 1317.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.15 Put | 9,200 | 18.0000 | 16.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.30 Call | 37,000 | 1139.0000 | 1174.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.40 Put | 8,000 | 33.0000 | 29.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.50 Put | 246 | 41.0000 | 37.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.70 Put | 2,500 | 73.0000 | 63.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.90 Put | 360 | 123.0000 | 110.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.10 Put | 2,000 | 197.0000 | 178.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.40 Call | 2,500 | 368.0000 | 382.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.60 Call | 2,000 | 297.0000 | 308.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.60 Put | 4,000 | 484.0000 | 457.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.75 Call | 20,100 | 255.0000 | 263.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.80 Put | 1,500 | 629.0000 | 599.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 9.10 Call | 360 | 180.0000 | 186.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 9.20 Call | 5,500 | 164.0000 | 169.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Call | 300 | 730.0000 | 746.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Put | 6,040 | 217.0000 | 195.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.30 Put | 6,000 | 361.0000 | 334.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.60 Call | 6,000 | 457.0000 | 464.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.00 Call | 5,500 | 339.0000 | 343.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.10 Call | 540 | 316.0000 | 319.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.10 Put | 180 | 305.0000 | 278.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.10 Call | 180 | 448.0000 | 449.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 1905.0000 | 1910.0000 | 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> |
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------|--------------------------|---------------------------|
| | | 234,620 | | | | | 0.00 | 0.00 | 3 263 946.00 | 1 627 654 147.83 |
| | Total | 593,422 | | | | | 9,236.00 | 77,011,076.70 | 30 960 086.00 | 221 778 738 012.53 |

| | | | | | | | | | | |
|--------------------|----------------|--|--|--|--|--|------------------|-----------------------|-------------------|---------------------------|
| Grand Total | 960,978 | | | | | | 15,522.00 | 336 550 192.20 | 39,401,889 | 302,250,345,746.03 |
|--------------------|----------------|--|--|--|--|--|------------------|-----------------------|-------------------|---------------------------|