



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-March-2013

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE | |
|---------------|----------|------|--------------|---------------|----------|----------|--------|--------------|-------------|-------------------|------------------|--------------|
| Future | | | | | | | | | | | | |
| | Mar 2013 | CACE | Future | 4,500 | 0.1573 | 0.1795 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>4,500</u> | | | | | <u>0.00</u> | <u>0.00</u> | 5 498.00 | 612 260.00 |
| | | | Total | 4,500 | | | | | 0.00 | 0.00 | 5 498.00 | 612 260.00 |
| Future | | | | | | | | | | | | |
| | Mar 2013 | CACI | Future | 37,000 | 0.0456 | 0.0583 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>37,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | 39 987.00 | 3 770 356.10 |
| | | | Total | 37,000 | | | | | 0.00 | 0.00 | 39 987.00 | 3 770 356.10 |
| Future | | | | | | | | | | | | |
| | Mar 2013 | CACN | Future | 16,000 | (0.1266) | (0.1207) | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>16,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | 32 000.00 | 9 725 600.00 |
| | | | Total | 16,000 | | | | | 0.00 | 0.00 | 32 000.00 | 9 725 600.00 |
| Future | | | | | | | | | | | | |
| | Mar 2013 | CACO | Future | 7,500 | (0.1510) | (0.1582) | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>7,500</u> | | | | | <u>0.00</u> | <u>0.00</u> | 13 500.00 | 4 499 550.00 |
| | | | Total | 7,500 | | | | | 0.00 | 0.00 | 13 500.00 | 4 499 550.00 |
| Future | | | | | | | | | | | | |
| | Mar 2013 | CACQ | Future | 64,000 | 0.1509 | 0.1689 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>64,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | 84 960.00 | 5 036 490.00 |
| | | | Total | 64,000 | | | | | 0.00 | 0.00 | 84 960.00 | 5 036 490.00 |
| Future | | | | | | | | | | | | |
| | Mar 2013 | CACR | Future | 65,200 | 0.0878 | 0.1039 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>65,200</u> | | | | | <u>0.00</u> | <u>0.00</u> | 82 137.00 | 4 493 158.00 |
| | | | Total | 65,200 | | | | | 0.00 | 0.00 | 82 137.00 | 4 493 158.00 |
| Future | | | | | | | | | | | | |
| | Jun 2013 | CACV | Future | 5,000 | 0.1271 | 0.1304 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|---------------|--------|----------|----------|--------|------------------|---------------------|-------------------|------------------|
| | | | 5,000 | | | | | 0.00 | 0.00 | 5 000.00 | 495 000.00 |
| | | Total | 5,000 | | | | | 0.00 | 0.00 | 5 000.00 | 495 000.00 |
| Future | | | | | | | | | | | |
| | Apr 2013 | CACY | Future | 15,000 | 32.7791 | 30.5248 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 15,000 | | | | | 0.00 | 0.00 | 15 000.00 |
| | | Total | 15,000 | | | | | 0.00 | 0.00 | 15 000.00 | 493 950.00 |
| Future | | | | | | | | | | | |
| | Jun 2013 | CACZ | Future | 5,000 | 91.0672 | 96.6328 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 5,000 | | | | | 0.00 | 0.00 | 5 000.00 |
| | | Total | 5,000 | | | | | 0.00 | 0.00 | 5 000.00 | 475 000.00 |
| Future | | | | | | | | | | | |
| | Apr 2013 | CADA | Future | 30,000 | 0.0368 | 0.0395 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 30,000 | | | | | 0.00 | 0.00 | 30 000.00 |
| | | Total | 30,000 | | | | | 0.00 | 0.00 | 30 000.00 | 1 140 000.00 |
| Future | | | | | | | | | | | |
| | Apr 2013 | CADB | Future | 50,000 | 0.0373 | 0.0493 | 0.0000 | 0.0000 | 50,000 | 2,250,000.00 | |
| | | | | 50,000 | | | | | 50,000.00 | 2,250,000.00 | 50 000.00 |
| | | Total | 50,000 | | | | | 50,000.00 | 2,250,000.00 | 50 000.00 | 2 250 000.00 |
| Future | | | | | | | | | | | |
| | Mar 2013 | DACA | Future | 5,000 | 8.8931 | 8.8925 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 5,000 | | | | | 0.00 | 0.00 | 5 000.00 |
| Option | | | | | | | | | | | |
| | Mar 2013 | DACA | 8.60 Call | 5,000 | 293.2305 | 292.9355 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2013 | DACA | 8.71 Put | 5,000 | 7.3902 | 9.8317 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2013 | DACA | 8.81 Put | 5,000 | 21.4576 | 25.9868 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 15,000 | | | | | 0.00 | 0.00 | 15 000.00 |
| | | Total | 20,000 | | | | | 0.00 | 0.00 | 20 000.00 | 44 730 500.00 |
| Future | | | | | | | | | | | |
| | Mar 2013 | DAUS | Future | 40,000 | 9.1250 | 9.1486 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jul 2013 | DAUS | Future | 31,000 | 9.2981 | 9.3234 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Feb 2014 | DAUS | Future | 2,500 | 9.5619 | 9.5871 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2014 | DAUS | Future | 3,000 | 9.5802 | 9.6046 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 76,500 | | | | | 0.00 | 0.00 | 792 110.00 |
| Option | | | | | | | | | | | |
| | Mar 2013 | DAUS | 8.86 Call | 40,000 | 266.4187 | 291.2483 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2013 | DAUS | 8.97 Put | 20,000 | 12.8809 | 13.5570 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2013 | DAUS | 8.20 Put | 5,400 | 0.2257 | 0.2489 | 0.0000 | 0.0000 | 0 | 0.00 | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|--------------|----------|-----------|----------------|----------|----------|--------|--------|--------------|-------------|---------------------|-------------------------|
| Mar 2013 | DAUS | 9.51 Call | 5,400 | 17.2061 | 21.1600 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2013 | DAUS | 8.20 Put | 5,800 | 1.8594 | 1.8384 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2013 | DAUS | 9.51 Call | 5,800 | 70.8321 | 77.7575 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2013 | DAUS | 8.20 Put | 7,500 | 6.2842 | 6.2540 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2013 | DAUS | 9.51 Call | 7,500 | 127.1220 | 135.5227 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | DAUS | 8.20 Put | 7,500 | 12.8348 | 12.5107 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | DAUS | 9.51 Call | 7,500 | 180.1149 | 190.3019 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 9.20 Put | 1,400 | 257.4861 | 248.1200 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 9.80 Call | 2,800 | 154.7104 | 162.9220 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 8.20 Put | 7,500 | 20.8029 | 20.4564 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 9.51 Call | 7,500 | 233.5799 | 245.2456 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 8.20 Put | 7,500 | 29.0968 | 29.0990 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 9.24 Put | 2,200 | 298.9877 | 290.1037 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 9.51 Call | 7,500 | 284.8182 | 297.4697 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 9.84 Call | 4,400 | 197.2881 | 206.6205 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.28 Put | 1,200 | 335.7521 | 327.2029 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.88 Call | 2,400 | 228.9693 | 239.1432 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 8.20 Put | 7,500 | 38.1733 | 38.3961 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.51 Call | 7,500 | 336.5264 | 350.4718 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>171,800</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1 531 890.00</u> | <u>74 102 924.93</u> |
| Total | | | 248,300 | | | | | 0.00 | 0.00 | 2 324 000.00 | 7 127 509 145.93 |

Future

| | | | | | | | | | | | |
|----------|------|--------|---------------|--------|--------|--------|--------|-----------------|----------------------|---------------------|--------------------------|
| Mar 2013 | ZAAD | Future | 22,464 | 9.3382 | 9.4082 | 9.3570 | 9.3120 | 5,256 | 49,151,726.00 | | |
| Jun 2013 | ZAAD | Future | 13,130 | 9.3865 | 9.4573 | 9.4100 | 9.3810 | 1,350 | 12,685,750.00 | | |
| Sep 2013 | ZAAD | Future | 5,100 | 9.4392 | 9.5106 | 9.4570 | 9.4570 | 750 | 7,092,750.00 | | |
| Dec 2013 | ZAAD | Future | 1,837 | 9.4878 | 9.5608 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>42,531</u> | | | | | <u>7,356.00</u> | <u>68,930,226.00</u> | <u>1 731 514.00</u> | <u>12 408 680 720.00</u> |

Option

| | | | | | | | | | | | |
|--------------|------|------------|---------------|----------|----------|--------|--------|-----------------|----------------------|---------------------|--------------------------|
| Sep 2013 | ZAAD | 8.80 Put | 201 | 59.1525 | 47.8608 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAAD | 9.30 Call | 201 | 346.5838 | 389.2470 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAAD | 10.30 Call | 201 | 79.3918 | 87.1539 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>603</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>803.00</u> | <u>164 212.00</u> |
| Total | | | 43,134 | | | | | 7,356.00 | 68,930,226.00 | 1 732 317.00 | 12 408 844 932.00 |

Future

| | | | | | | | | | | | |
|--------------|------|--------|-----------|--------|--------|--------|--------|--------------|-------------------|------------------|-----------------------|
| Jun 2013 | ZACA | Future | 25 | 8.9865 | 8.9850 | 8.9830 | 8.9830 | 25 | 224,575.00 | | |
| | | | <u>25</u> | | | | | <u>25.00</u> | <u>224,575.00</u> | <u>21 755.00</u> | <u>156 038 206.20</u> |
| Total | | | 25 | | | | | 25.00 | 224,575.00 | 21 755.00 | 156 038 206.20 |

Future

| | | | | | | | | | | | |
|----------|------|--------|--------|---------|---------|---------|---------|-------|---------------|--|--|
| Mar 2013 | ZAEU | Future | 32,167 | 11.8508 | 11.9947 | 11.9630 | 11.8249 | 1,576 | 18,817,915.00 | | |
| Jun 2013 | ZAEU | Future | 38,454 | 11.9991 | 12.1451 | 12.1310 | 12.0098 | 907 | 10,986,757.10 | | |

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|---------------|----------|--------------|----------------|----------|----------|---------|---------|-----------------|----------------------|---------------------|--------------------------|
| Sep 2013 | ZAEU | Future | 14,470 | 12.1588 | 12.3061 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | Future | 504 | 12.3094 | 12.4576 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>85,595</u> | | | | | <u>2,483.00</u> | <u>29,804,672.10</u> | <u>2 955 126.00</u> | <u>32 663 958 166.00</u> |
| Option | | | | | | | | | | | |
| Mar 2013 | ZAEU | 11.00 Put | 1,250 | 0.4304 | 0.1982 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAEU | 12.64 Call | 27,600 | 1.6741 | 3.8827 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | 11.40 Put | 300 | 90.8047 | 64.1113 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | 11.80 Put | 600 | 228.8382 | 170.1892 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | 12.50 Call | 600 | 168.7459 | 205.9826 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.25 Put | 200 | 534.6478 | 447.6898 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.35 Call | 200 | 407.2177 | 461.5493 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.85 Call | 200 | 267.5304 | 301.4335 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>30,950</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>624 468.00</u> | <u>158 733 905.40</u> |
| | | Total | 116,545 | | | | | 2,483.00 | 29,804,672.10 | 3 579 594.00 | 32 822 692 071.40 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAFR | Future | 50 | 9.5830 | 9.7244 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAFR | Future | 50 | 9.7064 | 9.8503 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>100</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>370 186.00</u> | <u>3 191 099 847.50</u> |
| | | Total | 100 | | | | | 0.00 | 0.00 | 370 186.00 | 3 191 099 847.50 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAGB | Future | 9,779 | 13.6356 | 13.7844 | 13.7500 | 13.6000 | 2,332 | 31,801,775.60 | | |
| Jun 2013 | ZAGB | Future | 3,434 | 13.7911 | 13.9420 | 13.8750 | 13.7676 | 558 | 7,725,772.40 | | |
| Sep 2013 | ZAGB | Future | 700 | 13.9604 | 14.1133 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAGB | Future | 71 | 14.1209 | 14.2757 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>13,984</u> | | | | | <u>2,890.00</u> | <u>39,527,548.00</u> | <u>2 502 895.00</u> | <u>31 265 607 097.20</u> |
| Option | | | | | | | | | | | |
| Mar 2013 | ZAGB | 13.70 Put | 200 | 129.3311 | 62.2592 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAGB | 13.90 Call | 200 | 24.9574 | 58.8038 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 12.00 Put | 699 | 12.8471 | 11.5109 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 13.00 Put | 699 | 47.5968 | 43.3154 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 14.65 Put | 200 | 955.9440 | 832.8950 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 14.80 Call | 200 | 77.0311 | 99.1227 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 15.30 Call | 200 | 37.0639 | 44.7650 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,398</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>391 371.00</u> | <u>126 844 685.05</u> |
| | | Total | 16,382 | | | | | 2,890.00 | 39,527,548.00 | 2 894 266.00 | 31 392 451 782.25 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAJY | Future | 24,041 | 0.0950 | 0.0970 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAJY | Future | 13,593 | 0.0962 | 0.0982 | 0.0964 | 0.0964 | 25 | 241,000.00 | | |
| | | | <u>37,634</u> | | | | | <u>25.00</u> | <u>241,000.00</u> | <u>377 942.00</u> | <u>3 884 516 152.50</u> |
| | | Total | 37,634 | | | | | 25.00 | 241,000.00 | 377 942.00 | 3 884 516 152.50 |

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|---------------|----------|--------------|----------------|------------|------------|--------|--------|------------------|-----------------------|----------------------|---------------------------|
| Future | | | | | | | | | | | |
| Mar 2013 | ZAUM | Future | 352 | 9.1311 | 9.1559 | 9.1225 | 9.0890 | 15 | 13,663,500.00 | | |
| Jun 2013 | ZAUM | Future | 1,007 | 9.2398 | 9.2651 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUM | Future | 2 | 9.3564 | 9.3817 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,361</u> | | | | | <u>15.00</u> | <u>13,663,500.00</u> | <u>31 728.00</u> | <u>25 773 284 600.00</u> |
| Option | | | | | | | | | | | |
| Mar 2013 | ZAUM | 9.02 Call | 97 | 14211.4201 | 16643.6548 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>97</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1 153.00</u> | <u>31 741 211.88</u> |
| | | Total | 1,458 | | | | | 15.00 | 13,663,500.00 | 32 881.00 | 25 805 025 811.88 |
| Future | | | | | | | | | | | |
| Mar 2013 | ZAUS | Future | 357,480 | 9.1311 | 9.1559 | 9.1546 | 9.0859 | 15,880 | 144,811,087.00 | | |
| Jun 2013 | ZAUS | Future | 113,722 | 9.2398 | 9.2651 | 9.2880 | 9.1988 | 35,198 | 324,414,938.80 | | |
| Sep 2013 | ZAUS | Future | 38,107 | 9.3564 | 9.3817 | 9.3463 | 9.3455 | 11 | 102,803.70 | | |
| Dec 2013 | ZAUS | Future | 12,657 | 9.4653 | 9.4906 | 9.4562 | 9.4517 | 19 | 179,601.30 | | |
| | | | <u>521,966</u> | | | | | <u>51,108.00</u> | <u>469,508,430.80</u> | <u>34 797 743.00</u> | <u>281 433 923 105.30</u> |
| Option | | | | | | | | | | | |
| Mar 2013 | ZAUS | 8.00 Put | 10,000 | 0.0001 | 0.0003 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.10 Put | 180 | 0.0010 | 0.0023 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.30 Put | 7,000 | 0.0225 | 0.0488 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.40 Put | 3,000 | 0.0645 | 0.1144 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.50 Put | 4,376 | 0.1840 | 0.2715 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.60 Put | 15,000 | 0.5200 | 0.6508 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.75 Put | 6,000 | 2.5324 | 2.6577 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.77 Put | 10,000 | 3.1124 | 3.2621 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.80 Call | 1,500 | 335.3182 | 360.3062 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.80 Put | 100 | 4.2182 | 4.4062 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.85 Call | 1,700 | 287.9953 | 313.0387 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.90 Call | 1,000 | 242.1401 | 267.1893 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.90 Put | 6,000 | 11.0401 | 11.2893 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.00 Call | 21,000 | 157.4797 | 182.0474 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.00 Put | 1,000 | 26.3797 | 26.1474 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.02 Call | 10,000 | 142.1142 | 166.4365 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.10 Call | 9,820 | 87.7374 | 110.2431 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.20 Call | 100 | 47.4917 | 60.7586 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.25 Call | 5,000 | 34.3050 | 45.0144 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.30 Call | 10,000 | 24.5906 | 33.0369 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.32 Call | 2,000 | 21.4936 | 29.1320 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.35 Call | 6,200 | 17.5466 | 24.0824 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.41 Call | 2,000 | 11.6752 | 16.3874 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.45 Call | 1,000 | 8.9015 | 12.6565 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.50 Call | 6,500 | 6.3551 | 9.1608 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|----------|--------------|------------|----------------|-----------|-----------|--------|--------|-------------------|-----------------------|----------------------|---------------------------|
| Mar 2013 | ZAUS | 9.60 Call | 200 | 3.1081 | 4.8223 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.00 Call | 21,000 | 0.1446 | 0.2562 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.20 Call | 250 | 0.0474 | 0.0786 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.55 Call | 250 | 0.0095 | 0.0155 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.85 Call | 250 | 0.0033 | 0.0051 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.50 Put | 1,000 | 27.3667 | 26.1827 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.60 Put | 10,000 | 38.4847 | 36.6653 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.68 Put | 145 | 49.8789 | 47.4021 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.70 Put | 20,201 | 53.1224 | 50.4587 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.75 Put | 500 | 61.9841 | 58.8129 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.85 Put | 6,000 | 85.5722 | 81.1150 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.00 Call | 2,500 | 376.0444 | 394.4052 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.00 Put | 3,400 | 136.2444 | 129.3052 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.10 Call | 20,000 | 318.3324 | 334.8425 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.15 Put | 3,400 | 202.2351 | 192.4869 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.18 Call | 6,000 | 277.0635 | 292.0353 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.20 Call | 10,000 | 267.4135 | 281.9995 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.25 Call | 88,101 | 244.4354 | 258.0545 | 0.0000 | 0.0000 | 44,800 | 11,239,424.00 | | |
| Jun 2013 | ZAUS | 9.28 Call | 100 | 232.5100 | 245.6237 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.30 Put | 300 | 285.0699 | 272.5519 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.40 Call | 300 | 190.1992 | 201.3833 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.70 Call | 300 | 115.4726 | 122.6973 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.85 Call | 500 | 91.4620 | 97.2890 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 10.00 Call | 5,000 | 73.0929 | 77.7951 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 10.25 Call | 88,101 | 51.3931 | 54.7238 | 0.0000 | 0.0000 | 53,760 | 2,292,684.80 | | |
| Sep 2013 | ZAUS | 8.75 Put | 500 | 115.9256 | 113.3112 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.30 Put | 200 | 342.8667 | 333.8300 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.40 Call | 200 | 358.4477 | 373.4355 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.85 Call | 200 | 225.3684 | 235.4558 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.90 Call | 200 | 214.5566 | 224.2241 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.20 Call | 500 | 161.4865 | 168.9576 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 8.00 Put | 100 | 42.8089 | 43.2461 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 8.75 Put | 750 | 156.4476 | 154.8971 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.00 Put | 750 | 236.8783 | 235.0482 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.20 Call | 100 | 596.0936 | 615.2919 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.69 Call | 750 | 400.6596 | 415.8210 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.27 Call | 750 | 259.4641 | 269.9217 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 11.00 Call | 100 | 160.4219 | 167.1108 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 1852.9218 | 1876.2301 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>433,574</u> | | | | | <u>98,560.00</u> | <u>13,532,108.80</u> | <u>4 566 609.00</u> | <u>1 828 136 684.09</u> |
| | Total | | 955,540 | | | | | 149,668.00 | 483,040,539.60 | 39 364 352.00 | 283 262 059 789.39 |

| <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> |
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------|--------------------------|-------------------------|
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------|--------------------------|-------------------------|

Grand Total

| | | | | | | | | | | |
|--|--|-----------|--|--|--|--|------------|----------------|------------|--------------------|
| | | 1,738,318 | | | | | 212,462.00 | 637 682 060.70 | 55,658,289 | 423,894,109,594.86 |
|--|--|-----------|--|--|--|--|------------|----------------|------------|--------------------|