



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-May-2013

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|---------------|--------------|---------------|-------------|-------------|--------|--------|--------------|-------------|-------------------|-------------------|
| Future | | | | | | | | | | | |
| | Jun 2013 CACV | Future | 5,000 | 0.3199 | 0.2718 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>5,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>5 000.00</u> | <u>495 000.00</u> |
| | | Total | 5,000 | | | | | 0.00 | 0.00 | 5 000.00 | 495 000.00 |
| Future | | | | | | | | | | | |
| | Jun 2013 CACZ | Future | 5,000 | 187.7808 | 137.3512 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>5,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>5 016.00</u> | <u>475 925.62</u> |
| | | Total | 5,000 | | | | | 0.00 | 0.00 | 5 016.00 | 475 925.62 |
| Future | | | | | | | | | | | |
| | Jun 2013 CADE | Future | 100 | (5710.5520) | (6450.0143) | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>100</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>200.00</u> | <u>47 000.00</u> |
| | | Total | 100 | | | | | 0.00 | 0.00 | 200.00 | 47 000.00 |
| Future | | | | | | | | | | | |
| | Jun 2013 CADF | Future | 100 | (7497.5220) | (7653.8910) | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>100</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>200.00</u> | <u>61 000.00</u> |
| | | Total | 100 | | | | | 0.00 | 0.00 | 200.00 | 61 000.00 |
| Future | | | | | | | | | | | |
| | Jun 2013 CADG | Future | 2,500 | 9.0596 | 5.9104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,500</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>12 559.00</u> | <u>510 366.68</u> |
| | | Total | 2,500 | | | | | 0.00 | 0.00 | 12 559.00 | 510 366.68 |
| Future | | | | | | | | | | | |
| | Jun 2013 CADH | Future | 25,000 | 90.3246 | 154.7744 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>25,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>25 000.00</u> | <u>209 925.00</u> |
| | | Total | 25,000 | | | | | 0.00 | 0.00 | 25 000.00 | 209 925.00 |
| Future | | | | | | | | | | | |
| | Jun 2013 CADM | Future | 2,500 | 296.7724 | 233.1424 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|------|----------|--------------|--------------|-----|----------|------|-----|--------------|-------------|-------------------|-------------------|
| | | | 2,500 | | | | | 0.00 | 0.00 | 2 506.00 | 279 149.73 |
| | | Total | 2,500 | | | | | 0.00 | 0.00 | 2 506.00 | 279 149.73 |

Future

| | | | | | | | | | | | |
|----------|------|--------|---------------|--------|--------|--------|--------|------------------|-----------------------|---------------------|--------------------------|
| May 2013 | DAUS | Future | 0 | 9.3867 | 9.2834 | 0.0000 | 0.0000 | 50,000 | 469,335,000.00 | | |
| May 2013 | DAUS | Future | 5,000 | 9.3900 | 9.2870 | 0.0000 | 0.0000 | 3,500 | 33,022,500.00 | | |
| Jul 2013 | DAUS | Future | 39,000 | 9.4720 | 9.3695 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2014 | DAUS | Future | 2,500 | 9.7315 | 9.6253 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | DAUS | Future | 3,000 | 9.7549 | 9.6483 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 49,500 | | | | | 53,500.00 | 502,357,500.00 | 1 693 838.00 | 15 267 097 005.90 |

Option

| | | | | | | | | | | | |
|----------|------|-----------|--------|----------|----------|--------|--------|--------|------------|--|--|
| May 2013 | DAUS | 9.32 Put | 0 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 10,000 | 366,000.00 | | |
| May 2013 | DAUS | 9.16 Put | 10,000 | 1.7296 | 12.4666 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2013 | DAUS | 9.21 Put | 10,000 | 3.6918 | 21.7243 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2013 | DAUS | 9.42 Put | 10,000 | 64.7104 | 0.0000 | 0.0000 | 0.0000 | 10,000 | 462,000.00 | | |
| May 2013 | DAUS | 9.34 Call | 20,000 | 85.8408 | 41.1493 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2013 | DAUS | 8.25 Put | 7,500 | 0.0159 | 0.0460 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2013 | DAUS | 9.19 Put | 11,000 | 19.0699 | 44.2128 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2013 | DAUS | 9.60 Call | 7,500 | 21.5349 | 11.0293 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2013 | DAUS | 8.98 Put | 10,000 | 4.3911 | 10.1836 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2013 | DAUS | 9.00 Put | 20,000 | 5.2263 | 12.0824 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | DAUS | 9.00 Put | 20,000 | 19.9867 | 35.4918 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | DAUS | 8.25 Put | 0 | 0.5085 | 0.8772 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Jun 2013 | DAUS | 8.30 Put | 7,500 | 0.6471 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Jun 2013 | DAUS | 9.60 Call | 0 | 94.3495 | 67.3235 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Jun 2013 | DAUS | 9.70 Call | 7,500 | 69.1388 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Jul 2013 | DAUS | 8.30 Put | 7,500 | 2.8761 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Jul 2013 | DAUS | 9.20 Put | 1,400 | 94.3082 | 129.1114 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 9.80 Call | 2,800 | 96.2690 | 74.0711 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 8.25 Put | 0 | 2.9430 | 3.9933 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Jul 2013 | DAUS | 9.60 Call | 0 | 161.1778 | 126.8136 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Jul 2013 | DAUS | 9.70 Call | 7,500 | 130.0719 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Aug 2013 | DAUS | 8.25 Put | 0 | 7.2026 | 9.4087 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Aug 2013 | DAUS | 8.30 Put | 7,500 | 8.3581 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Aug 2013 | DAUS | 9.24 Put | 2,200 | 141.8745 | 180.5777 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 9.60 Call | 0 | 224.7605 | 185.9455 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Aug 2013 | DAUS | 9.70 Call | 7,500 | 190.4051 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Aug 2013 | DAUS | 9.84 Call | 4,400 | 150.5832 | 123.3955 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.28 Put | 1,200 | 182.2163 | 223.6504 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.88 Call | 2,400 | 190.5026 | 161.2404 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 8.25 Put | 0 | 13.5697 | 17.1168 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Sep 2013 | DAUS | 8.30 Put | 7,500 | 15.4393 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Sep 2013 | DAUS | 9.60 Call | 0 | 288.0882 | 246.0528 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|--------------|----------|------------|----------------|----------|----------|--------|--------|-------------------|-----------------------|---------------------|--------------------------|
| Sep 2013 | DAUS | 9.70 Call | 7,500 | 251.2457 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Oct 2013 | DAUS | 9.47 Put | 3,000 | 290.8555 | 342.7926 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 10.07 Call | 6,000 | 191.0312 | 165.8479 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 9.55 Put | 3,000 | 335.2705 | 392.7097 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 10.10 Call | 6,000 | 189.3986 | 164.7160 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 8.25 Put | 0 | 21.5328 | 26.5386 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Oct 2013 | DAUS | 8.30 Put | 7,500 | 24.0018 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Oct 2013 | DAUS | 9.60 Call | 0 | 347.3589 | 302.9729 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Oct 2013 | DAUS | 9.70 Call | 7,500 | 308.8934 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Nov 2013 | DAUS | 8.30 Put | 7,500 | 32.4871 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| Nov 2013 | DAUS | 9.70 Call | 7,500 | 361.7074 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 0.75 | | |
| | | | <u>248,400</u> | | | | | <u>185,000.00</u> | <u>828,016.50</u> | <u>2 521 890.00</u> | <u>117 678 531.75</u> |
| Total | | | 297,900 | | | | | 238,500.00 | 503,185,516.50 | 4 215 728.00 | 15 384 775 537.65 |

Future

| | | | | | | | | | | | |
|----------|------|--------|---------------|--------|--------|--------|--------|---------------|---------------------|---------------------|--------------------------|
| Jun 2013 | ZAAD | Future | 15,404 | 9.1530 | 9.1588 | 9.2030 | 9.1780 | 601 | 5,524,945.00 | | |
| Sep 2013 | ZAAD | Future | 6,962 | 9.2042 | 9.2098 | 9.2290 | 9.2290 | 10 | 92,290.00 | | |
| Dec 2013 | ZAAD | Future | 2,124 | 9.2549 | 9.2604 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAAD | Future | 2,140 | 9.3083 | 9.3140 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>26,630</u> | | | | | <u>611.00</u> | <u>5,617,235.00</u> | <u>1 840 826.00</u> | <u>13 443 211 622.10</u> |

Option

| | | | | | | | | | | | |
|--------------|------|------------|---------------|----------|----------|--------|--------|---------------|---------------------|---------------------|--------------------------|
| Sep 2013 | ZAAD | 8.50 Put | 201 | 39.5753 | 41.6744 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAAD | 8.80 Put | 201 | 66.8730 | 67.3273 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAAD | 9.30 Call | 201 | 156.8749 | 160.7382 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAAD | 10.30 Call | 201 | 28.7328 | 29.4873 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 8.30 Put | 201 | 57.3679 | 58.4083 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 8.60 Put | 100 | 76.2173 | 78.2817 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 9.30 Call | 201 | 263.2299 | 266.6342 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 9.60 Call | 100 | 165.6968 | 169.3167 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 10.30 Call | 201 | 57.3018 | 57.3693 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 10.60 Call | 100 | 47.3911 | 47.5083 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,707</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1 907.00</u> | <u>259 357.00</u> |
| Total | | | 28,337 | | | | | 611.00 | 5,617,235.00 | 1 842 733.00 | 13 443 470 979.10 |

Future

| | | | | | | | | | | | |
|--------------|------|--------|-----------|--------|--------|--------|--------|-------------|-------------|------------------|-----------------------|
| Jun 2013 | ZACA | Future | 24 | 9.1571 | 9.1602 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>24</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>25 958.00</u> | <u>193 934 455.60</u> |
| Total | | | 24 | | | | | 0.00 | 0.00 | 25 958.00 | 193 934 455.60 |

Future

| | | | | | | | | | | | |
|----------|------|--------|--------|---------|---------|---------|---------|--------|----------------|--|--|
| Jun 2013 | ZAEU | Future | 82,958 | 12.0754 | 12.0269 | 12.1872 | 12.1270 | 10,137 | 123,152,916.00 | | |
| Sep 2013 | ZAEU | Future | 21,056 | 12.2355 | 12.1859 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | Future | 665 | 12.3841 | 12.3329 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|----------|------------|----------------|----------|----------|---------|---------|------------------|-----------------------|---------------------|--------------------------|
| | | | 104,679 | | | | | 10,137.00 | 123,152,916.00 | 3 201 482.00 | 35 626 206 679.90 |
| Option | | | | | | | | | | | |
| Jun 2013 | ZAEU | 11.40 Put | 28,800 | 7.0096 | 7.7939 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | 11.70 Call | 17,000 | 411.3893 | 370.1583 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | 11.70 Put | 8,500 | 35.9893 | 43.2583 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | 11.80 Put | 600 | 56.4935 | 68.0594 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | 12.10 Put | 8,500 | 173.2139 | 201.0567 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | 12.20 Call | 34,000 | 109.1997 | 93.1989 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | 12.50 Call | 600 | 38.4465 | 32.3455 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | 12.63 Call | 17,000 | 23.5021 | 19.7934 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAEU | 12.75 Call | 17,000 | 15.0471 | 12.7625 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 11.50 Put | 400 | 93.4966 | 96.2849 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 11.55 Put | 500 | 103.6068 | 106.9729 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.05 Call | 400 | 456.8603 | 421.9773 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.10 Call | 500 | 429.8378 | 396.1950 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.25 Put | 200 | 371.6061 | 393.0516 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.35 Call | 200 | 316.2388 | 290.6806 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.85 Call | 200 | 168.6326 | 154.7243 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 12.50 Put | 200 | 573.6026 | 598.1486 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 12.60 Put | 200 | 636.2903 | 662.7808 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 13.10 Call | 200 | 274.7610 | 258.9171 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 135,000 | | | | | 0.00 | 0.00 | 792 017.00 | 174 779 981.46 |
| Total | | | 239,679 | | | | | 10,137.00 | 123,152,916.00 | 3 993 499.00 | 35 800 986 661.36 |
| Future | | | | | | | | | | | |
| Jun 2013 | ZAFR | Future | 50 | 9.6747 | 9.7056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAFR | Future | 50 | 9.8063 | 9.8375 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 100 | | | | | 0.00 | 0.00 | 370 436.00 | 3 193 573 315.00 |
| Total | | | 100 | | | | | 0.00 | 0.00 | 370 436.00 | 3 193 573 315.00 |
| Future | | | | | | | | | | | |
| Jun 2013 | ZAGB | Future | 17,222 | 14.3040 | 14.2490 | 14.4100 | 14.3065 | 1,225 | 17,548,815.00 | | |
| Sep 2013 | ZAGB | Future | 3,245 | 14.4748 | 14.4193 | 14.6000 | 14.5000 | 50 | 727,500.00 | | |
| Dec 2013 | ZAGB | Future | 1,710 | 14.6334 | 14.5764 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 22,177 | | | | | 1,275.00 | 18,276,315.00 | 2 604 013.00 | 32 680 642 197.40 |
| Option | | | | | | | | | | | |
| Jun 2013 | ZAGB | 12.00 Put | 699 | 0.2402 | 0.3020 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 13.00 Put | 699 | 4.5990 | 5.1405 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 14.65 Put | 200 | 414.9410 | 454.3030 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 14.80 Call | 200 | 43.8802 | 32.2089 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAGB | 15.30 Call | 200 | 12.2952 | 9.6728 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,998 | | | | | 0.00 | 0.00 | 391 371.00 | 126 844 685.05 |
| Total | | | 24,175 | | | | | 1,275.00 | 18,276,315.00 | 2 995 384.00 | 32 807 486 882.45 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|----------------|----------|----------|--------|--------|------------------|-----------------------|----------------------|---------------------------|
| Future | | | | | | | | | | | |
| Jun 2013 | ZAJY | Future | 16,578 | 0.0915 | 0.0912 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAJY | Future | 482 | 0.0927 | 0.0924 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>17,060</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>413 623.00</u> | <u>4 230 755 638.90</u> |
| | | Total | 17,060 | | | | | 0.00 | 0.00 | 413 623.00 | 4 230 755 638.90 |
| Future | | | | | | | | | | | |
| Jun 2013 | ZAUM | Future | 860 | 9.4124 | 9.3104 | 9.4750 | 9.4185 | 44 | 41,544,150.00 | | |
| Sep 2013 | ZAUM | Future | 10 | 9.5302 | 9.4268 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUM | Future | 5 | 9.6381 | 9.5331 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>875</u> | | | | | <u>44.00</u> | <u>41,544,150.00</u> | <u>35 844.00</u> | <u>29 559 066 820.00</u> |
| | | Total | 875 | | | | | 44.00 | 41,544,150.00 | 36 997.00 | 29 590 808 031.88 |
| Future | | | | | | | | | | | |
| Jun 2013 | ZAUS | Future | 547,333 | 9.4124 | 9.3104 | 9.4794 | 9.4096 | 51,893 | 489,623,525.90 | | |
| Sep 2013 | ZAUS | Future | 69,403 | 9.5302 | 9.4268 | 9.5850 | 9.5199 | 3,258 | 31,090,890.00 | | |
| Dec 2013 | ZAUS | Future | 22,001 | 9.6381 | 9.5331 | 9.6644 | 9.6406 | 3,455 | 33,369,429.00 | | |
| Mar 2014 | ZAUS | Future | 2,284 | 9.7525 | 9.6459 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | Future | 3,220 | 9.8441 | 9.7357 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>644,241</u> | | | | | <u>58,606.00</u> | <u>554,083,844.90</u> | <u>37 830 621.00</u> | <u>309 490 103 671.00</u> |
| Option | | | | | | | | | | | |
| Jun 2013 | ZAUS | 8.50 Put | 1,000 | 0.8622 | 1.6060 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.60 Put | 11,000 | 1.5461 | 2.8607 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.68 Put | 145 | 2.4560 | 4.5112 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.70 Put | 45,201 | 2.7552 | 5.0500 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.75 Put | 500 | 3.6671 | 6.6815 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.80 Put | 1,000 | 4.8692 | 8.8115 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.85 Put | 6,000 | 6.4478 | 11.5793 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.00 Call | 27,750 | 428.0858 | 339.9778 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.00 Put | 42,550 | 15.6858 | 29.5778 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.03 Call | 1,000 | 401.4261 | 315.4264 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.04 Call | 14,000 | 392.6608 | 307.4082 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.10 Call | 2,649 | 341.4996 | 261.1898 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.15 Call | 25,000 | 300.9889 | 225.3803 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.15 Put | 3,400 | 38.5889 | 64.9803 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.18 Call | 6,000 | 277.7357 | 205.1797 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.20 Call | 9,601 | 262.7080 | 192.2747 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.25 Call | 87,900 | 226.9151 | 162.0525 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.25 Put | 1,400 | 64.5151 | 101.6525 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.28 Call | 100 | 206.7284 | 145.3580 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.30 Call | 400 | 193.8336 | 134.8383 | 0.0000 | 0.0000 | 440 | 89,300.00 | | |
| Jun 2013 | ZAUS | 9.30 Put | 300 | 81.4336 | 124.4383 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|----------|--------------------|------------|------------------|-----------|-----------|--------|--------|-------------------|-------------------------|----------------------|---------------------------|
| Jun 2013 | ZAUS | 9.40 Call | 19,600 | 136.4440 | 94.4823 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.50 Call | 8,500 | 95.9999 | 64.8021 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.50 Put | 1,000 | 183.5999 | 254.4021 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.70 Call | 55,300 | 44.9291 | 29.1056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.85 Call | 500 | 24.6316 | 16.4064 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.89 Call | 600 | 21.2918 | 14.2046 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 10.00 Call | 39,000 | 14.3673 | 9.6432 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 10.25 Call | 88,101 | 6.1765 | 4.2331 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 8.70 Put | 12,000 | 39.1175 | 50.7992 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 8.75 Put | 500 | 45.0815 | 58.1794 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 8.80 Put | 100 | 51.7774 | 66.4099 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.00 Put | 200 | 87.0988 | 111.2604 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.20 Call | 12,000 | 476.1592 | 409.6473 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.30 Put | 200 | 184.6684 | 227.2330 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.40 Call | 340 | 359.2775 | 304.1229 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.80 Call | 100 | 200.4236 | 168.5789 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.85 Call | 200 | 186.2774 | 156.4644 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.90 Call | 200 | 173.1170 | 145.6649 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.20 Call | 500 | 113.1626 | 95.7242 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.32 Call | 200 | 96.1055 | 81.3885 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 8.00 Put | 100 | 20.8705 | 24.8018 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 8.75 Put | 750 | 85.3393 | 103.3048 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.00 Put | 750 | 138.8917 | 165.3014 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.20 Call | 100 | 640.7473 | 573.3616 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.69 Call | 750 | 393.8316 | 349.7149 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.70 Put | 400 | 451.8749 | 513.1422 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.80 Put | 400 | 515.3453 | 580.2977 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.27 Call | 750 | 224.9273 | 199.4450 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.30 Call | 400 | 218.8003 | 194.0192 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 11.00 Call | 100 | 119.5205 | 106.4364 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.25 Put | 200 | 265.5081 | 306.5551 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.50 Call | 200 | 304.5640 | 276.0875 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 2037.4801 | 1941.5039 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>531,137</u> | | | | | <i>440.00</i> | <i>89,300.00</i> | <i>5 045 570.00</i> | <i>1 893 042 625.12</i> |
| | Total | | 1,175,378 | | | | | 59,046.00 | 554,173,144.90 | 42 876 191.00 | 311 383 146 296.13 |
| | Grand Total | | 1,823,728 | | | | | 309,613.00 | 1 245 949 277.40 | 62,611,526 | 472,787,637,619.91 |