



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-June-2013

| DATE          | CONTRACT |      | OPEN INT     | MTM          | PREV MTM   | HIGH       | LOW    | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |              |
|---------------|----------|------|--------------|--------------|------------|------------|--------|--------------|-------------|-------------------|------------------|--------------|
| <b>Future</b> |          |      |              |              |            |            |        |              |             |                   |                  |              |
|               | Dec 2013 | CADP | Future       | 2,274        | (160.5349) | (169.9783) | 0.0000 | 0.0000       | 0           | 0.00              |                  |              |
|               |          |      |              | 2,274        |            |            |        |              | 0.00        | 0.00              | 2 274.00         | 121 795.44   |
|               |          |      | <b>Total</b> | <b>2,274</b> |            |            |        |              | <b>0.00</b> | <b>0.00</b>       | 2 274.00         | 121 795.44   |
| <b>Future</b> |          |      |              |              |            |            |        |              |             |                   |                  |              |
|               | Dec 2013 | CADR | Future       | 742          | 410.4485   | 415.5871   | 0.0000 | 0.0000       | 0           | 0.00              |                  |              |
|               |          |      |              | 742          |            |            |        |              | 0.00        | 0.00              | 742.00           | 260 167.46   |
|               |          |      | <b>Total</b> | <b>742</b>   |            |            |        |              | <b>0.00</b> | <b>0.00</b>       | 742.00           | 260 167.46   |
| <b>Future</b> |          |      |              |              |            |            |        |              |             |                   |                  |              |
|               | Dec 2013 | CADS | Future       | 6,000        | 599.5426   | 608.5013   | 0.0000 | 0.0000       | 0           | 0.00              |                  |              |
|               |          |      |              | 6,000        |            |            |        |              | 0.00        | 0.00              | 6 000.00         | 0.60         |
|               |          |      | <b>Total</b> | <b>6,000</b> |            |            |        |              | <b>0.00</b> | <b>0.00</b>       | 6 000.00         | 0.60         |
| <b>Future</b> |          |      |              |              |            |            |        |              |             |                   |                  |              |
|               | Dec 2013 | CADT | Future       | 1,600        | 194.9909   | 212.9087   | 0.0000 | 0.0000       | 0           | 0.00              |                  |              |
|               |          |      |              | 1,600        |            |            |        |              | 0.00        | 0.00              | 3 200.00         | 135 075.84   |
|               |          |      | <b>Total</b> | <b>1,600</b> |            |            |        |              | <b>0.00</b> | <b>0.00</b>       | 3 200.00         | 135 075.84   |
| <b>Future</b> |          |      |              |              |            |            |        |              |             |                   |                  |              |
|               | Sep 2013 | CADU | Future       | 5,000        | 73.9417    | 73.6366    | 0.0000 | 0.0000       | 0           | 0.00              |                  |              |
|               |          |      |              | 5,000        |            |            |        |              | 0.00        | 0.00              | 10 000.00        | 1 030 000.00 |
|               |          |      | <b>Total</b> | <b>5,000</b> |            |            |        |              | <b>0.00</b> | <b>0.00</b>       | 10 000.00        | 1 030 000.00 |
| <b>Future</b> |          |      |              |              |            |            |        |              |             |                   |                  |              |
|               | Jul 2013 | CADV | Future       | 10           | 14.6500    | 30.8500    | 0.0000 | 0.0000       | 0           | 0.00              |                  |              |
|               |          |      |              | 10           |            |            |        |              | 0.00        | 0.00              | 10.00            | 325 000.00   |
|               |          |      | <b>Total</b> | <b>10</b>    |            |            |        |              | <b>0.00</b> | <b>0.00</b>       | 10.00            | 325 000.00   |
| <b>Future</b> |          |      |              |              |            |            |        |              |             |                   |                  |              |
|               | Jul 2013 | CADZ | Future       | 10           | 85.1200    | 147.5400   | 0.0000 | 0.0000       | 0           | 0.00              |                  |              |

| DATE          | CONTRACT |              | OPEN INT      | MTM    | PREV MTM  | HIGH      | LOW    | DAILY VOLUME | DAILY VALUE       | CUMULATIVE VOLUME | CUMULATIVE VALUE  |
|---------------|----------|--------------|---------------|--------|-----------|-----------|--------|--------------|-------------------|-------------------|-------------------|
|               |          |              | 10            |        |           |           |        | 0.00         | 0.00              | 10.00             | 340 000.00        |
|               |          | <b>Total</b> | <b>10</b>     |        |           |           |        | <b>0.00</b>  | <b>0.00</b>       | 10.00             | 340 000.00        |
| <b>Future</b> |          |              |               |        |           |           |        |              |                   |                   |                   |
|               | Jul 2013 | CAEB         | Future        | 10     | 56.6872   | 102.5287  | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               |          |              |               | 10     |           |           |        |              | 0.00              | 0.00              | 320 000.00        |
|               |          | <b>Total</b> | <b>10</b>     |        |           |           |        | <b>0.00</b>  | <b>0.00</b>       | 10.00             | 320 000.00        |
| <b>Future</b> |          |              |               |        |           |           |        |              |                   |                   |                   |
|               | Jul 2013 | CAEF         | Future        | 22,500 | 73.6253   | 74.1197   | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               |          |              |               | 22,500 |           |           |        |              | 0.00              | 0.00              | 22 500.00         |
|               |          | <b>Total</b> | <b>22,500</b> |        |           |           |        | <b>0.00</b>  | <b>0.00</b>       | 22 500.00         | 1 763 975.00      |
| <b>Future</b> |          |              |               |        |           |           |        |              |                   |                   |                   |
|               | Jul 2013 | CAEH         | Future        | 30,000 | 50.5873   | 51.9169   | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               |          |              |               | 30,000 |           |           |        |              | 0.00              | 0.00              | 30 000.00         |
|               |          | <b>Total</b> | <b>30,000</b> |        |           |           |        | <b>0.00</b>  | <b>0.00</b>       | 30 000.00         | 1 899 900.00      |
| <b>Future</b> |          |              |               |        |           |           |        |              |                   |                   |                   |
|               | Aug 2013 | CAEI         | Future        | 10     | 1551.2882 | 1656.2690 | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               |          |              |               | 10     |           |           |        |              | 0.00              | 0.00              | 10.00             |
|               |          | <b>Total</b> | <b>10</b>     |        |           |           |        | <b>0.00</b>  | <b>0.00</b>       | 10.00             | 230 000.00        |
| <b>Future</b> |          |              |               |        |           |           |        |              |                   |                   |                   |
|               | Jul 2013 | CAEJ         | Future        | 10     | 2006.4657 | 2000.0000 | 0.0000 | 0.0000       | 10                | 200,000.00        |                   |
|               |          |              |               | 10     |           |           |        |              | 10.00             | 200,000.00        | 10.00             |
|               |          | <b>Total</b> | <b>10</b>     |        |           |           |        | <b>10.00</b> | <b>200,000.00</b> | 10.00             | 200 000.00        |
| <b>Future</b> |          |              |               |        |           |           |        |              |                   |                   |                   |
|               | Jul 2013 | DAUS         | Future        | 550    | 9.9495    | 9.9639    | 0.0000 | 0.0000       | 5,100             | 50,780,340.00     |                   |
|               | Jul 2013 | DAUS         | Future        | 50,000 | 9.9828    | 9.9968    | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               | Feb 2014 | DAUS         | Future        | 2,500  | 10.2866   | 10.2964   | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               | Mar 2014 | DAUS         | Future        | 3,000  | 10.3140   | 10.3232   | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               | May 2014 | DAUS         | Future        | 10,150 | 10.4175   | 10.4257   | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               |          |              |               | 66,200 |           |           |        |              | 5,100.00          | 50,780,340.00     | 1 891 490.00      |
|               |          |              |               |        |           |           |        |              |                   |                   | 17 169 621 438.50 |
| <b>Option</b> |          |              |               |        |           |           |        |              |                   |                   |                   |
|               | Jul 2013 | DAUS         | 9.98 Call     | 1,000  | 105.0421  | 117.7607  | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               | Jul 2013 | DAUS         | 10.18 Put     | 1,000  | 280.7519  | 273.7603  | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               | Jul 2013 | DAUS         | 9.94 Call     | 5,000  | 143.0393  | 157.0692  | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               | Jul 2013 | DAUS         | 10.19 Call    | 5,000  | 63.3829   | 71.6171   | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               | Jul 2013 | DAUS         | 9.20 Put      | 1,400  | 10.0583   | 11.3146   | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               | Jul 2013 | DAUS         | 9.80 Call     | 2,800  | 276.4738  | 293.3755  | 0.0000 | 0.0000       | 0                 | 0.00              |                   |
|               | Jul 2013 | DAUS         | 10.11 Call    | 1,000  | 128.6427  | 140.1399  | 0.0000 | 0.0000       | 0                 | 0.00              |                   |

| DATE     | CONTRACT |              | OPEN INT       | MTM            | PREV MTM | HIGH   | LOW    | DAILY VOLUME    | DAILY VALUE          | CUMULATIVE VOLUME   | CUMULATIVE VALUE         |
|----------|----------|--------------|----------------|----------------|----------|--------|--------|-----------------|----------------------|---------------------|--------------------------|
| Jul 2013 | DAUS     | 10.26 Put    | 1,000          | 378.3394       | 373.5106 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Jul 2013 | DAUS     | 8.40 Put     | 7,500          | 0.5955         | 0.7005   | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Jul 2013 | DAUS     | 10.20 Call   | 7,500          | 118.8482       | 129.3761 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Aug 2013 | DAUS     | 8.30 Put     | 7,500          | 1.9066         | 2.1087   | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Aug 2013 | DAUS     | 9.24 Put     | 2,200          | 34.8965        | 34.8545  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Aug 2013 | DAUS     | 9.70 Call    | 7,500          | 457.8138       | 469.5438 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Aug 2013 | DAUS     | 9.84 Call    | 4,400          | 374.1051       | 384.6893 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Sep 2013 | DAUS     | 9.28 Put     | 1,200          | 62.1199        | 61.7772  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Sep 2013 | DAUS     | 9.88 Call    | 2,400          | 432.5897       | 440.9782 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Sep 2013 | DAUS     | 8.30 Put     | 7,500          | 4.9701         | 5.7817   | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Sep 2013 | DAUS     | 9.70 Call    | 7,500          | 542.6130       | 553.1969 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Oct 2013 | DAUS     | 9.47 Put     | 3,000          | 128.0314       | 127.1039 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Oct 2013 | DAUS     | 10.07 Call   | 6,000          | 416.6511       | 424.3421 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Oct 2013 | DAUS     | 9.55 Put     | 3,000          | 154.1499       | 152.6963 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Oct 2013 | DAUS     | 10.10 Call   | 6,000          | 411.8950       | 419.3109 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Oct 2013 | DAUS     | 8.30 Put     | 7,500          | 8.4549         | 9.0488   | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Oct 2013 | DAUS     | 9.70 Call    | 7,500          | 619.9363       | 630.0276 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Nov 2013 | DAUS     | 8.30 Put     | 7,500          | 14.5470        | 15.6277  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Nov 2013 | DAUS     | 9.70 Call    | 7,500          | 687.7865       | 697.2720 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Jan 2014 | DAUS     | 10.12 Call   | 6,000          | 605.9151       | 613.9962 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
|          |          |              |                | <u>127,400</u> |          |        |        | <u>0.00</u>     | <u>0.00</u>          | <u>2 814 270.00</u> | <u>127 830 975.85</u>    |
|          |          | <b>Total</b> | <b>193,600</b> |                |          |        |        | <b>5,100.00</b> | <b>50,780,340.00</b> | <b>4 705 760.00</b> | <b>17 297 452 414.35</b> |

**Future**

|          |      |        |        |               |        |        |        |               |                     |                     |                          |
|----------|------|--------|--------|---------------|--------|--------|--------|---------------|---------------------|---------------------|--------------------------|
| Sep 2013 | ZAAD | Future | 16,605 | 9.1572        | 9.2932 | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
| Dec 2013 | ZAAD | Future | 9,890  | 9.2169        | 9.3519 | 9.3125 | 9.2500 | 125           | 1,160,937.50        |                     |                          |
| Mar 2014 | ZAAD | Future | 2,140  | 9.2835        | 9.4165 | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
|          |      |        |        | <u>28,635</u> |        |        |        | <u>125.00</u> | <u>1,160,937.50</u> | <u>1 943 259.00</u> | <u>14 415 528 123.70</u> |

**Option**

|          |      |              |               |              |          |        |        |               |                     |                     |                          |
|----------|------|--------------|---------------|--------------|----------|--------|--------|---------------|---------------------|---------------------|--------------------------|
| Sep 2013 | ZAAD | 8.50 Put     | 201           | 41.1388      | 31.2386  | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
| Sep 2013 | ZAAD | 8.80 Put     | 201           | 97.9351      | 68.7111  | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
| Sep 2013 | ZAAD | 9.30 Call    | 201           | 185.5907     | 245.4332 | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
| Sep 2013 | ZAAD | 10.30 Call   | 201           | 20.1050      | 21.6925  | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
| Dec 2013 | ZAAD | 8.30 Put     | 201           | 46.7222      | 37.5975  | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
| Dec 2013 | ZAAD | 8.60 Put     | 100           | 107.4293     | 77.0529  | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
| Dec 2013 | ZAAD | 9.30 Call    | 201           | 321.8488     | 386.1118 | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
| Dec 2013 | ZAAD | 9.60 Call    | 100           | 219.3020     | 266.1169 | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
| Dec 2013 | ZAAD | 10.30 Call   | 201           | 84.3205      | 106.7831 | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
| Dec 2013 | ZAAD | 10.60 Call   | 100           | 53.8264      | 68.0524  | 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>        |
|          |      | <b>Total</b> | <b>30,342</b> |              |          |        |        | <b>125.00</b> | <b>1,160,937.50</b> | <b>1 945 166.00</b> | <b>14 415 787 480.70</b> |

**Future**

| DATE     | CONTRACT |              | OPEN INT  | MTM    | PREV MTM | HIGH   | LOW    | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|----------|----------|--------------|-----------|--------|----------|--------|--------|--------------|-------------|-------------------|------------------|
| Sep 2013 | ZACA     | Future       | 75        | 9.5155 | 9.5744   | 0.0000 | 0.0000 | 0            | 0.00        |                   |                  |
|          |          |              | 75        |        |          |        |        | 0.00         | 0.00        | 26 517.00         | 199 329 824.60   |
|          |          | <b>Total</b> | <b>75</b> |        |          |        |        | <b>0.00</b>  | <b>0.00</b> | 26 517.00         | 199 329 824.60   |

**Future**

|          |      |        |         |         |         |         |         |          |               |              |                   |
|----------|------|--------|---------|---------|---------|---------|---------|----------|---------------|--------------|-------------------|
| Sep 2013 | ZAEU | Future | 72,895  | 13.0692 | 13.0965 | 13.2444 | 13.1530 | 1,848    | 24,368,299.10 |              |                   |
| Dec 2013 | ZAEU | Future | 28,717  | 13.2388 | 13.2647 | 13.4100 | 13.3300 | 1,213    | 16,188,325.00 |              |                   |
| Mar 2014 | ZAEU | Future | 7,587   | 13.4223 | 13.4460 | 0.0000  | 0.0000  | 0        | 0.00          |              |                   |
| Dec 2014 | ZAEU | Future | 1,000   | 13.7505 | 13.7759 | 0.0000  | 0.0000  | 0        | 0.00          |              |                   |
|          |      |        | 110,199 |         |         |         |         | 3,061.00 | 40,556,624.10 | 3 580 278.00 | 40 625 518 025.20 |

**Option**

|          |      |              |                |           |           |        |        |                 |                      |              |                   |
|----------|------|--------------|----------------|-----------|-----------|--------|--------|-----------------|----------------------|--------------|-------------------|
| Sep 2013 | ZAEU | 11.30 Put    | 29,000         | 16.0833   | 15.3341   | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Sep 2013 | ZAEU | 11.50 Put    | 400            | 20.8686   | 19.3466   | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Sep 2013 | ZAEU | 11.55 Put    | 500            | 22.3021   | 20.5373   | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Sep 2013 | ZAEU | 12.05 Call   | 400            | 1081.4647 | 1104.5141 | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Sep 2013 | ZAEU | 12.10 Call   | 500            | 1039.7094 | 1062.6324 | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Sep 2013 | ZAEU | 12.10 Put    | 30,800         | 70.5094   | 66.1324   | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Sep 2013 | ZAEU | 12.25 Put    | 200            | 100.0239  | 95.3820   | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Sep 2013 | ZAEU | 12.35 Call   | 200            | 843.2066  | 865.7873  | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Sep 2013 | ZAEU | 12.55 Put    | 46,000         | 184.4810  | 179.1194  | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Sep 2013 | ZAEU | 12.85 Call   | 200            | 526.9425  | 546.8108  | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Sep 2013 | ZAEU | 13.80 Call   | 19,900         | 195.3382  | 207.8867  | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Sep 2013 | ZAEU | 14.50 Call   | 7,900          | 94.7005   | 103.2600  | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Dec 2013 | ZAEU | 12.50 Put    | 200            | 264.8925  | 259.5938  | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Dec 2013 | ZAEU | 12.60 Put    | 200            | 299.9795  | 293.8217  | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
| Dec 2013 | ZAEU | 13.10 Call   | 200            | 677.6676  | 693.7221  | 0.0000 | 0.0000 | 0               | 0.00                 |              |                   |
|          |      |              | 136,600        |           |           |        |        | 0.00            | 0.00                 | 1 213 255.00 | 209 622 784.70    |
|          |      | <b>Total</b> | <b>246,799</b> |           |           |        |        | <b>3,061.00</b> | <b>40,556,624.10</b> | 4 793 533.00 | 40 835 140 809.90 |

**Future**

|          |      |              |            |         |         |        |        |             |             |            |                  |
|----------|------|--------------|------------|---------|---------|--------|--------|-------------|-------------|------------|------------------|
| Sep 2013 | ZAFR | Future       | 75         | 10.6296 | 10.6150 | 0.0000 | 0.0000 | 0           | 0.00        |            |                  |
| Dec 2013 | ZAFR | Future       | 50         | 10.7734 | 10.7576 | 0.0000 | 0.0000 | 0           | 0.00        |            |                  |
|          |      |              | 125        |         |         |        |        | 0.00        | 0.00        | 378 197.00 | 3 273 237 420.00 |
|          |      | <b>Total</b> | <b>125</b> |         |         |        |        | <b>0.00</b> | <b>0.00</b> | 378 197.00 | 3 273 237 420.00 |

**Future**

|          |      |              |               |         |         |         |         |                 |                      |              |                   |
|----------|------|--------------|---------------|---------|---------|---------|---------|-----------------|----------------------|--------------|-------------------|
| Sep 2013 | ZAGB | Future       | 28,389        | 15.2487 | 15.2985 | 15.4355 | 15.3504 | 2,544           | 38,932,234.90        |              |                   |
| Dec 2013 | ZAGB | Future       | 3,819         | 15.4315 | 15.4798 | 15.5800 | 15.5200 | 71              | 1,104,964.50         |              |                   |
| Mar 2014 | ZAGB | Future       | 1,679         | 15.6289 | 15.6734 | 0.0000  | 0.0000  | 0               | 0.00                 |              |                   |
|          |      |              | 33,887        |         |         |         |         | 2,615.00        | 40,037,199.40        | 2 757 200.00 | 35 035 078 336.90 |
|          |      | <b>Total</b> | <b>33,887</b> |         |         |         |         | <b>2,615.00</b> | <b>40,037,199.40</b> | 3 148 571.00 | 35 161 923 021.95 |

**Future**

| DATE          | CONTRACT |              | OPEN INT       | MTM        | PREV MTM   | HIGH    | LOW     | DAILY VOLUME | DAILY VALUE          | CUMULATIVE VOLUME | CUMULATIVE VALUE   |
|---------------|----------|--------------|----------------|------------|------------|---------|---------|--------------|----------------------|-------------------|--------------------|
| Sep 2013      | ZAJY     | Future       | 344            | 0.1012     | 0.1022     | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Dec 2013      | ZAJY     | Future       | 14,250         | 0.1025     | 0.1036     | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
|               |          |              | <u>14,594</u>  |            |            |         |         | 0.00         | 0.00                 | 479 536.00        | 4 914 258 344.30   |
|               |          | <b>Total</b> | <b>14,594</b>  |            |            |         |         | <b>0.00</b>  | <b>0.00</b>          | 479 536.00        | 4 914 258 344.30   |
| <b>Future</b> |          |              |                |            |            |         |         |              |                      |                   |                    |
| Sep 2013      | ZAUM     | Future       | 678            | 10.0499    | 10.0632    | 10.0780 | 10.0400 | 84           | 84,697,550.00        |                   |                    |
| Dec 2013      | ZAUM     | Future       | 10             | 10.1756    | 10.1876    | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
|               |          |              | <u>688</u>     |            |            |         |         | 84.00        | 84,697,550.00        | 39 594.00         | 33 305 977 790.00  |
| <b>Option</b> |          |              |                |            |            |         |         |              |                      |                   |                    |
| Sep 2013      | ZAUM     | 10.35 Call   | 200            | 22684.5798 | 23290.8867 | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
|               |          |              | <u>200</u>     |            |            |         |         | 0.00         | 0.00                 | 1 953.00          | 62 758 311.88      |
|               |          | <b>Total</b> | <b>888</b>     |            |            |         |         | <b>84.00</b> | <b>84,697,550.00</b> | 41 547.00         | 33 368 736 101.88  |
| <b>Future</b> |          |              |                |            |            |         |         |              |                      |                   |                    |
| Sep 2013      | ZAUS     | Future       | 684,038        | 10.0499    | 10.0632    | 10.1368 | 10.0337 | 53,094       | 536,097,331.30       |                   |                    |
| Dec 2013      | ZAUS     | Future       | 80,982         | 10.1756    | 10.1876    | 10.2200 | 10.1900 | 2,514        | 25,674,728.10        |                   |                    |
| Mar 2014      | ZAUS     | Future       | 33,853         | 10.3111    | 10.3203    | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Jun 2014      | ZAUS     | Future       | 3,270          | 10.4452    | 10.4533    | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2014      | ZAUS     | Future       | 0              | 10.5054    | 10.5127    | 0.0000  | 0.0000  | 10,000       | 101,200,000.00       |                   |                    |
|               |          |              | <u>802,143</u> |            |            |         |         | 65,608.00    | 662,972,059.40       | 40 915 873.00     | 340 420 564 528.40 |
| <b>Option</b> |          |              |                |            |            |         |         |              |                      |                   |                    |
| Sep 2013      | ZAUS     | 8.70 Put     | 12,000         | 11.7053    | 12.0439    | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 8.75 Put     | 2,630          | 13.2929    | 13.6178    | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 8.80 Put     | 100            | 15.0819    | 15.3853    | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 8.85 Put     | 2,193          | 17.0958    | 17.3689    | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 9.00 Put     | 6,202          | 24.7562    | 24.8732    | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 9.20 Call    | 12,000         | 894.8143   | 907.8782   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 9.30 Put     | 75,438         | 60.0722    | 59.5544    | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 9.40 Call    | 400            | 728.7344   | 741.1452   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 9.50 Put     | 6              | 101.6213   | 100.2681   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 9.55 Put     | 43,095         | 114.6602   | 113.0384   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 9.70 Put     | 3,201          | 166.0565   | 163.4283   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 9.75 Put     | 1,600          | 185.8516   | 182.8498   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 9.80 Call    | 100            | 456.8821   | 466.7936   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 9.85 Call    | 200            | 429.3400   | 438.8511   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 10.00 Put    | 23,569         | 304.6142   | 299.5818   | 0.0000  | 0.0000  | 200          | 50,600.00            |                   |                    |
| Sep 2013      | ZAUS     | 10.10 Call   | 1              | 311.7869   | 319.3160   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 10.10 Put    | 10,000         | 361.8869   | 356.1160   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 10.12 Call   | 2,000          | 303.9959   | 311.3965   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 10.20 Call   | 500            | 274.6347   | 281.5380   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 10.27 Call   | 15,000         | 251.2025   | 257.6827   | 0.0000  | 0.0000  | 0            | 0.00                 |                   |                    |
| Sep 2013      | ZAUS     | 10.30 Call   | 35,000         | 241.7695   | 248.0736   | 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> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------|--------------------------|-------------------------|
| Sep 2013    | ZAUS            | 10.32 Call | 200             | 235.6755   | 241.8639        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Sep 2013    | ZAUS            | 10.40 Call | 6               | 212.7980   | 218.5333        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Sep 2013    | ZAUS            | 10.50 Call | 200             | 187.3322   | 192.5364        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Sep 2013    | ZAUS            | 10.60 Call | 10,000          | 165.2969   | 170.0175        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Sep 2013    | ZAUS            | 10.65 Call | 5,000           | 155.4813   | 159.9770        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Sep 2013    | ZAUS            | 10.70 Call | 10,000          | 146.3036   | 150.5857        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Sep 2013    | ZAUS            | 10.75 Call | 19,088          | 137.7237   | 141.8000        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Sep 2013    | ZAUS            | 10.80 Call | 50,958          | 129.7033   | 133.5846        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Sep 2013    | ZAUS            | 11.00 Call | 42,500          | 102.5239   | 105.7091        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 8.00 Put   | 100             | 9.9366     | 10.9735         | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 8.75 Put   | 750             | 44.4712    | 45.9903         | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 9.00 Put   | 750             | 69.9786    | 71.1594         | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 9.20 Call  | 100             | 1076.0219  | 1088.5791       | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 9.55 Put   | 100             | 192.1765   | 190.4846        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 9.69 Call  | 750             | 728.1231   | 737.4161        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 9.70 Put   | 400             | 246.7252   | 243.9810        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 9.80 Put   | 21,500          | 290.9408   | 287.8034        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 10.00 Put  | 300             | 391.0257   | 387.0807        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 10.10 Put  | 300             | 446.5957   | 442.2450        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 10.27 Call | 750             | 454.7616   | 461.9256        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 10.30 Call | 400             | 443.8434   | 450.9395        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 10.40 Call | 300             | 409.4080   | 416.2794        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 10.55 Call | 6               | 363.0391   | 369.5859        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 10.70 Call | 250             | 322.5645   | 328.8396        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 10.80 Call | 100             | 298.6578   | 304.8032        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 11.00 Call | 100             | 256.8459   | 262.7370        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 11.20 Call | 100             | 221.7869   | 227.4368        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Dec 2013    | ZAUS            | 11.50 Call | 16,200          | 179.1047   | 184.3895        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Mar 2014    | ZAUS            | 9.25 Put   | 200             | 152.3679   | 154.1027        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Mar 2014    | ZAUS            | 9.70 Put   | 6               | 299.1898   | 298.6591        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Mar 2014    | ZAUS            | 9.75 Put   | 250             | 319.3416   | 318.4777        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Mar 2014    | ZAUS            | 10.40 Put  | 200             | 676.6550   | 676.6596        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Mar 2014    | ZAUS            | 10.50 Call | 200             | 552.7425   | 562.0146        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Mar 2014    | ZAUS            | 10.50 Put  | 200             | 741.6425   | 741.7146        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Mar 2014    | ZAUS            | 10.65 Call | 6               | 504.6109   | 513.9779        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Mar 2014    | ZAUS            | 11.00 Call | 200             | 410.7451   | 420.3552        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Mar 2014    | ZAUS            | 11.15 Call | 250             | 377.3107   | 387.0251        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Jun 2014    | ZAUS            | 9.75 Put   | 250             | 353.3588   | 355.1408        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Jun 2014    | ZAUS            | 9.80 Put   | 6               | 374.8026   | 376.2180        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Jun 2014    | ZAUS            | 10.80 Call | 6               | 610.0462   | 620.1391        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Jun 2014    | ZAUS            | 11.60 Call | 250             | 419.4543   | 430.1243        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Sep 2014    | ZAUS            | 9.90 Put   | 6               | 493.7622   | 494.8189        | 0.0000      | 0.0000     | 0                   | 0.00               |                          |                         |
| Sep 2014    | ZAUS            | 10.95 Call | 6               | 695.3620   | 705.6153        | 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>          |
|-------------|-----------------|------------|-------------------------|------------|-----------------|-------------|------------|-------------------------|------------------------------|-----------------------------|----------------------------------|
| Dec 2014    | ZAUS            | 8.00 Call  | 200                     | 2621.6694  | 2633.0353       | 0.0000      | 0.0000     | 0                       | 0.00                         |                             |                                  |
| Dec 2014    | ZAUS            | 10.00 Put  | 6                       | 612.3332   | 611.8380        | 0.0000      | 0.0000     | 0                       | 0.00                         |                             |                                  |
| Dec 2014    | ZAUS            | 11.00 Call | 6                       | 786.0654   | 796.5178        | 0.0000      | 0.0000     | 0                       | 0.00                         |                             |                                  |
|             |                 |            | <u>428,691</u>          |            |                 |             |            | <u>200.00</u>           | <u>50,600.00</u>             | <u>6 339 331.00</u>         | <u>2 051 665 113.86</u>          |
|             | <b>Total</b>    |            | <b><u>1,230,834</u></b> |            |                 |             |            | <b><u>65,808.00</u></b> | <b><u>663,022,659.40</u></b> | <b><u>47 255 204.00</u></b> | <b><u>342 472 229 642.26</u></b> |

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|--------------------|-------------------------|--|--|-------------------------|------------------------------|--------------------------|----------------------------------|
| <b>Grand Total</b> | <b><u>1,819,310</u></b> |  |  | <b><u>76,803.00</u></b> | <b><u>880 455 310.40</u></b> | <b><u>68,911,123</u></b> | <b><u>519,922,349,682.88</u></b> |
|--------------------|-------------------------|--|--|-------------------------|------------------------------|--------------------------|----------------------------------|

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