



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-September-2013

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY NOMINAL VALUE | CUMULATIVE VOLUME | CUMULATIVE NOMINAL VALUE |
|---------------|----------|--------------|--------------|-----------|-----------|--------|--------|--------------|---------------------|-------------------|--------------------------|
| Future | | | | | | | | | | | |
| Dec 2013 | CADP | Future | 2,274 | (55.2780) | (59.3819) | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 2,274 | | | | | 0.00 | 0.00 | 2 274.00 | 121 795.44 |
| | | Total | 2,274 | | | | | 0.00 | 0.00 | 2 274.00 | 121 795.44 |
| Future | | | | | | | | | | | |
| Dec 2013 | CADR | Future | 696 | 397.6740 | 400.3060 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 696 | | | | | 0.00 | 0.00 | 788.00 | 275 163.46 |
| | | Total | 696 | | | | | 0.00 | 0.00 | 788.00 | 275 163.46 |
| Future | | | | | | | | | | | |
| Dec 2013 | CADS | Future | 6,000 | 410.0499 | 416.4485 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 6,000 | | | | | 0.00 | 0.00 | 6 000.00 | 0.60 |
| | | Total | 6,000 | | | | | 0.00 | 0.00 | 6 000.00 | 0.60 |
| Future | | | | | | | | | | | |
| Dec 2013 | CADT | Future | 1,600 | 182.0054 | 209.0498 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,600 | | | | | 0.00 | 0.00 | 3 200.00 | 135 075.84 |
| | | Total | 1,600 | | | | | 0.00 | 0.00 | 3 200.00 | 135 075.84 |
| Future | | | | | | | | | | | |
| Sep 2013 | CADU | Future | 5,000 | 26.9730 | 36.9088 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 5,000 | | | | | 0.00 | 0.00 | 15 000.00 | 2 290 000.00 |
| | | Total | 5,000 | | | | | 0.00 | 0.00 | 15 000.00 | 2 290 000.00 |
| Future | | | | | | | | | | | |
| Sep 2013 | CAEN | Future | 2,830 | 0.0064 | 0.0710 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 2,830 | | | | | 0.00 | 0.00 | 4 575.00 | 363 144.26 |
| | | Total | 2,830 | | | | | 0.00 | 0.00 | 4 575.00 | 363 144.26 |

| <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 NOMINAL VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE NOMINAL VALUE</u> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Future | | | | | | | | | | | |
| Sep 2013 | CAEU | Future | 30,000 | 6.6884 | 7.8650 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>30,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>30 000.00</u> | <u>1 320 000.00</u> |
| | | Total | 30,000 | | | | | 0.00 | 0.00 | 30 000.00 | 1 320 000.00 |
| Future | | | | | | | | | | | |
| Sep 2013 | CAEW | Future | 50 | 39.5807 | 56.9460 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>50</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>50.00</u> | <u>1 500 000.00</u> |
| | | Total | 50 | | | | | 0.00 | 0.00 | 50.00 | 1 500 000.00 |
| Future | | | | | | | | | | | |
| Dec 2013 | CAEX | Future | 5,000 | 82.2665 | 84.1046 | 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>1 003 000.00</u> |
| | | Total | 5,000 | | | | | 0.00 | 0.00 | 5 000.00 | 1 003 000.00 |
| Future | | | | | | | | | | | |
| Sep 2013 | CAEY | Future | 12,000 | 10.9742 | 12.7653 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>12,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>12 000.00</u> | <u>463 320.00</u> |
| | | Total | 12,000 | | | | | 0.00 | 0.00 | 12 000.00 | 463 320.00 |
| Future | | | | | | | | | | | |
| Feb 2014 | DAUS | Future | 20,140 | 10.1691 | 10.1745 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | Future | 10,150 | 10.3013 | 10.3059 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>30,290</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 030 130.00</u> | <u>18 565 205 978.50</u> |
| Option | | | | | | | | | | | |
| Sep 2013 | DAUS | 9.28 Put | 1,200 | 0.6245 | 0.6558 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 8.30 Put | 7,500 | 0.0065 | 0.0136 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.55 Put | 500 | 8.6845 | 8.2601 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.70 Call | 7,500 | 268.6904 | 276.8395 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 10.44 Call | 500 | 13.7189 | 17.2536 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 9.47 Put | 3,000 | 26.1438 | 27.2260 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 10.07 Call | 6,000 | 159.1337 | 167.0732 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 9.55 Put | 3,000 | 42.9915 | 44.3839 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 10.10 Call | 6,000 | 159.5056 | 167.1218 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 8.30 Put | 7,500 | 0.4049 | 0.4482 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 9.70 Call | 7,500 | 373.2197 | 381.3009 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 9.55 Put | 500 | 46.9653 | 48.2902 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 10.60 Call | 500 | 64.0663 | 68.8226 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2013 | DAUS | 8.30 Put | 7,500 | 1.8323 | 1.7915 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2013 | DAUS | 9.55 Put | 500 | 77.6197 | 78.1644 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2013 | DAUS | 9.70 Call | 7,500 | 456.8707 | 463.6428 | 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 NOMINAL VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE NOMINAL VALUE</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Nov 2013 | DAUS | 10.75 Call | 500 | 100.1866 | 104.6027 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | DAUS | 9.55 Put | 500 | 101.2643 | 101.4151 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | DAUS | 10.84 Call | 500 | 133.2709 | 137.3891 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2014 | DAUS | 10.12 Call | 6,000 | 391.3056 | 397.6290 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2014 | DAUS | 10.00 Call | 6,000 | 507.5240 | 513.8188 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.33 Put | 19,547 | 602.8457 | 602.2071 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 12.07 Call | 19,547 | 305.8792 | 308.5621 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>119,294</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 949 668.00</u> | <u>425 712 608.60</u> |
| | Total | | 149,584 | | | | | 0.00 | 0.00 | 4 979 798.00 | 18 990 918 587.10 |

Future

| | | | | | | | | | | | |
|----------|------|--------|---------------|--------|--------|--------|--------|-----------------|----------------------|---------------------|--------------------------|
| Sep 2013 | ZAAD | Future | 8,916 | 9.1771 | 9.2178 | 9.2527 | 9.1907 | 1,485 | 13,696,839.50 | | |
| Dec 2013 | ZAAD | Future | 8,137 | 9.2410 | 9.2812 | 9.3198 | 9.2764 | 1,110 | 10,313,475.00 | | |
| Mar 2014 | ZAAD | Future | 3,916 | 9.3132 | 9.3530 | 9.3873 | 9.3830 | 375 | 3,517,047.50 | | |
| Jun 2014 | ZAAD | Future | 50 | 9.3824 | 9.4218 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>21,019</u> | | | | | <u>2,970.00</u> | <u>27,527,362.00</u> | <u>2 051 094.00</u> | <u>15 409 220 402.30</u> |

Option

| | | | | | | | | | | | |
|----------|--------------|------------|---------------|----------|----------|--------|--------|-----------------|----------------------|---------------------|--------------------------|
| Sep 2013 | ZAAD | 8.50 Put | 201 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAAD | 8.80 Put | 201 | 0.1428 | 0.1553 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAAD | 9.30 Call | 201 | 6.9292 | 19.7269 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAAD | 10.30 Call | 201 | 0.0057 | 0.0141 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 8.30 Put | 201 | 13.0842 | 11.8818 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 8.60 Put | 100 | 32.0221 | 29.3188 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 9.30 Call | 201 | 191.8148 | 211.5265 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 9.60 Call | 100 | 97.4079 | 109.5467 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 10.30 Call | 201 | 13.2017 | 14.5500 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAAD | 10.60 Call | 100 | 9.0127 | 9.9033 | 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>2 070 501.00</u> |
| | Total | | 22,726 | | | | | 2,970.00 | 27,527,362.00 | 2 053 001.00 | 15 411 290 903.30 |

Future

| | | | | | | | | | | | |
|----------|--------------|--------|-----------|--------|--------|--------|--------|---------------|-------------------|------------------|-----------------------|
| Sep 2013 | ZACA | Future | 0 | 9.6077 | 9.6327 | 0.0000 | 0.0000 | 50 | 481,635.00 | | |
| Mar 2014 | ZACA | Future | 50 | 9.8213 | 9.8439 | 0.0000 | 0.0000 | 50 | 492,760.00 | | |
| | | | <u>50</u> | | | | | <u>100.00</u> | <u>974,395.00</u> | <u>26 642.00</u> | <u>200 549 344.60</u> |
| | Total | | 50 | | | | | 100.00 | 974,395.00 | 26 642.00 | 200 549 344.60 |

Future

| | | | | | | | | | | | |
|----------|------|--------|--------|---------|---------|---------|---------|-------|---------------|--|--|
| Sep 2013 | ZAEU | Future | 42,095 | 13.1738 | 13.2303 | 13.2782 | 13.2014 | 2,653 | 35,107,350.00 | | |
| Dec 2013 | ZAEU | Future | 51,295 | 13.3443 | 13.3991 | 13.4437 | 13.3828 | 1,152 | 15,427,580.50 | | |
| Mar 2014 | ZAEU | Future | 22,817 | 13.5348 | 13.5886 | 0.0000 | 0.0000 | 50 | 682,460.00 | | |
| Jun 2014 | ZAEU | Future | 500 | 13.7165 | 13.7697 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2014 | ZAEU | Future | 1,000 | 14.1338 | 14.1879 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>117,707</u> | | | | | <u>3,855.00</u> | <u>51,217,390.50</u> | <u>3 821 589.00</u> | <u>43 887 417 240.50</u> |
| Option | | | | | | | | | | | |
| Sep 2013 | ZAEU | 11.30 Put | 29,000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 11.50 Put | 400 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 11.55 Put | 500 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.05 Call | 400 | 1123.8063 | 1180.3133 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.10 Call | 500 | 1073.8078 | 1130.3164 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.10 Put | 30,800 | 0.0078 | 0.0164 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.25 Put | 200 | 0.0162 | 0.0317 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.35 Call | 200 | 823.8277 | 880.3515 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.55 Put | 46,000 | 0.0958 | 0.1552 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.85 Call | 200 | 327.0409 | 383.1192 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.95 Put | 61,705 | 9.2107 | 7.3338 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 13.10 Put | 36,000 | 36.4169 | 26.9156 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 13.50 Call | 61,705 | 4.5815 | 10.3797 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 13.80 Call | 19,900 | 0.4295 | 1.3120 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 14.00 Call | 150 | 0.1006 | 0.3723 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 14.09 Call | 42,000 | 0.0546 | 0.2170 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 14.50 Call | 7,900 | 0.0050 | 0.0260 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 12.50 Put | 200 | 74.5176 | 70.1071 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 12.60 Put | 200 | 95.5140 | 88.8551 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 12.75 Put | 800 | 134.8563 | 123.4926 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 13.10 Call | 200 | 511.7986 | 547.3496 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 13.20 Put | 7,500 | 315.4515 | 293.8089 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 14.00 Call | 200 | 193.4537 | 211.7249 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 15.35 Call | 7,500 | 51.2170 | 59.3696 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAEU | 12.65 Put | 500 | 194.0086 | 183.2968 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>354,660</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1 706 163.00</u> | <u>1 858 225 000.00</u> |
| | | Total | 472,367 | | | | | 3,855.00 | 51,217,390.50 | 5 527 752.00 | 45 745 642 240.50 |
| Future | | | | | | | | | | | |
| Sep 2013 | ZAFR | Future | 0 | 10.6418 | 10.7038 | 0.0000 | 0.0000 | 75 | 802,785.00 | | |
| Dec 2013 | ZAFR | Future | 75 | 10.7835 | 10.8442 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAFR | Future | 75 | 10.9437 | 11.0039 | 0.0000 | 0.0000 | 75 | 825,847.50 | | |
| | | | <u>150</u> | | | | | <u>150.00</u> | <u>1,628,632.50</u> | <u>378 472.00</u> | <u>3 276 232 452.50</u> |
| | | Total | 150 | | | | | 150.00 | 1,628,632.50 | 378 472.00 | 3 276 232 452.50 |
| Future | | | | | | | | | | | |
| Sep 2013 | ZAGB | Future | 34,700 | 15.7550 | 15.7297 | 15.7935 | 15.7480 | 1,650 | 26,020,891.50 | | |
| Dec 2013 | ZAGB | Future | 6,348 | 15.9444 | 15.9160 | 15.9961 | 15.9480 | 1,266 | 20,210,214.50 | | |
| Mar 2014 | ZAGB | Future | 2,031 | 16.1561 | 16.1252 | 16.2319 | 16.2085 | 1,100 | 17,837,670.00 | | |

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|---------------|-----------------|------|-----------------|----------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| | Jun 2014 | ZAGB | Future | 200 | 16.3572 | 16.3243 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>43,279</u> | | | | | <u>4,016.00</u> | <u>64,068,776.00</u> | <u>2 940 450.00</u> |
| Option | | | | | | | | | | | <u>37 898 055 504.00</u> |
| | Mar 2014 | ZAGB | 12.85 Put | 327 | 25.5949 | 25.4755 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2014 | ZAGB | 13.00 Put | 327 | 28.9863 | 28.9287 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2014 | ZAGB | 14.25 Put | 327 | 87.6448 | 90.1388 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2014 | ZAGB | 14.50 Put | 327 | 109.4184 | 113.0396 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>1,308</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>392 679.00</u> |
| | | | Total | 44,587 | | | | | 4,016.00 | 64,068,776.00 | 3 333 129.00 |
| | | | | | | | | | | | 37 902 797 331.40 |
| Future | | | | | | | | | | | |
| | Sep 2013 | ZAJY | Future | 146 | 0.1000 | 0.1002 | 0.1000 | 0.1000 | 70 | 700,217.00 | |
| | Dec 2013 | ZAJY | Future | 14,300 | 0.1013 | 0.1015 | 0.1013 | 0.1013 | 20 | 202,560.00 | |
| | Mar 2014 | ZAJY | Future | 50 | 0.1028 | 0.1030 | 0.0000 | 0.0000 | 50 | 514,280.00 | |
| | | | | <u>14,496</u> | | | | | <u>140.00</u> | <u>1,417,057.00</u> | <u>480 094.00</u> |
| | | | Total | 14,496 | | | | | 140.00 | 1,417,057.00 | 4 919 984 296.80 |
| Future | | | | | | | | | | | |
| | Sep 2013 | ZAUM | Future | 310 | 9.9303 | 9.9383 | 9.9535 | 9.9535 | 5 | 4,976,750.00 | |
| | Dec 2013 | ZAUM | Future | 782 | 10.0560 | 10.0623 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2014 | ZAUM | Future | 25 | 10.1959 | 10.2011 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>1,117</u> | | | | | <u>5.00</u> | <u>4,976,750.00</u> | <u>44 691.00</u> |
| | | | | | | | | | | | <u>38 558 703 330.00</u> |
| Option | | | | | | | | | | | |
| | Sep 2013 | ZAUM | 10.35 Call | 200 | 61.1598 | 159.6499 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>200</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1 953.00</u> |
| | | | Total | 1,317 | | | | | 5.00 | 4,976,750.00 | 46 644.00 |
| | | | | | | | | | | | 38 765 723 330.00 |
| Future | | | | | | | | | | | |
| | Sep 2013 | ZAUS | Future | 470,439 | 9.9303 | 9.9383 | 10.0003 | 9.9271 | 118,898 | 1,184,495,777.40 | |
| | Dec 2013 | ZAUS | Future | 372,658 | 10.0560 | 10.0623 | 10.1351 | 10.0668 | 197,225 | 1,990,539,878.60 | |
| | Mar 2014 | ZAUS | Future | 75,679 | 10.1959 | 10.2011 | 10.2865 | 10.1990 | 20,065 | 205,468,082.00 | |
| | Jun 2014 | ZAUS | Future | 19,853 | 10.3284 | 10.3328 | 0.0000 | 0.0000 | 6,000 | 62,286,000.00 | |
| | Sep 2014 | ZAUS | Future | 12,700 | 10.4810 | 10.4844 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAUS | Future | 6,400 | 10.6325 | 10.6368 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>957,729</u> | | | | | <u>342,188.00</u> | <u>3,442,789,738.00</u> | <u>44 514 890.00</u> |
| | | | | | | | | | | | <u>376 880 232 063.00</u> |
| Option | | | | | | | | | | | |
| | Sep 2013 | ZAUS | 8.70 Put | 12,000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAUS | 8.75 Put | 2,630 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAUS | 8.80 Put | 100 | 0.0000 | 0.0001 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAUS | 8.85 Put | 2,193 | 0.0000 | 0.0003 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAUS | 9.00 Put | 6,202 | 0.0016 | 0.0066 | 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 NOMINAL VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE NOMINAL VALUE</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Sep 2013 | ZAUS | 9.20 Call | 9,640 | 730.3067 | 738.3252 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.30 Put | 75,438 | 0.0154 | 0.0536 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.40 Call | 400 | 530.3384 | 538.4223 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.50 Put | 6 | 0.1533 | 0.4026 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.55 Put | 43,095 | 0.3588 | 0.8247 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.70 Put | 3,201 | 3.6391 | 5.8056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.75 Put | 1,000 | 7.1911 | 10.3251 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.80 Call | 600 | 143.7878 | 155.9203 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.80 Put | 6,500 | 13.4878 | 17.6203 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.90 Call | 2,830 | 70.3422 | 83.2998 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.00 Put | 22,194 | 96.7731 | 99.1514 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.10 Call | 1 | 9.6644 | 15.9681 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.10 Put | 10,000 | 179.3644 | 177.6681 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.12 Call | 2,000 | 7.7906 | 13.3603 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.15 Put | 100 | 225.3168 | 221.8896 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.20 Call | 1,000 | 3.2331 | 6.4421 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.27 Call | 15,000 | 1.4832 | 3.3625 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.30 Call | 35,000 | 1.0626 | 2.5422 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.32 Call | 200 | 0.8514 | 2.1100 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.40 Call | 6 | 0.3544 | 1.0057 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.50 Call | 4,200 | 0.1275 | 0.4265 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.60 Call | 24,000 | 0.0507 | 0.1994 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.65 Call | 5,000 | 0.0328 | 0.1391 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.70 Call | 10,000 | 0.0216 | 0.0985 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.75 Call | 19,088 | 0.0144 | 0.0706 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.80 Call | 50,958 | 0.0098 | 0.0513 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 11.00 Call | 37,500 | 0.0031 | 0.0182 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 8.00 Put | 100 | 1.4874 | 1.3548 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 8.75 Put | 750 | 9.7673 | 9.7089 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.20 Call | 100 | 889.9694 | 896.6240 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.40 Put | 5,000 | 62.0544 | 62.3435 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.55 Put | 100 | 92.9974 | 93.1282 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.60 Put | 10,000 | 107.8511 | 107.9645 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.70 Put | 400 | 141.8757 | 141.9318 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.75 Put | 5,000 | 161.0743 | 161.0912 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.80 Call | 500 | 437.7330 | 444.0004 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.80 Put | 21,500 | 181.7330 | 181.7004 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.85 Put | 10,000 | 203.8426 | 203.7519 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.00 Call | 200 | 334.6697 | 340.6575 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.00 Put | 300 | 278.6697 | 278.3575 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.10 Call | 250 | 292.6744 | 298.4609 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.10 Put | 300 | 336.6744 | 336.1609 | 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 NOMINAL VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE NOMINAL VALUE</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2013 | ZAUS | 10.14 Call | 100 | 277.8394 | 283.5342 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.15 Call | 6,000 | 274.2525 | 279.9234 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.20 Call | 500 | 257.0183 | 262.5692 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.21 Call | 21,000 | 253.7088 | 259.2349 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.25 Put | 5,300 | 434.9091 | 434.0364 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.27 Call | 750 | 234.7652 | 240.1436 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.30 Call | 10,200 | 225.8626 | 231.1618 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.36 Call | 3,000 | 209.1222 | 214.2688 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.40 Call | 20,100 | 198.7129 | 203.7563 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.48 Call | 3,000 | 179.5651 | 184.3991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.51 Call | 3,000 | 172.9208 | 177.6774 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.55 Call | 6 | 164.4885 | 169.1418 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.56 Call | 18,000 | 162.4982 | 167.1258 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.60 Call | 5,000 | 154.8226 | 159.3448 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.70 Call | 550 | 137.4405 | 141.7082 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.80 Call | 100 | 122.3577 | 126.3821 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.92 Call | 250 | 106.8574 | 110.6025 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 11.00 Call | 100 | 97.8774 | 101.4474 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 11.20 Call | 20,100 | 78.9909 | 82.1476 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 11.50 Call | 26,200 | 58.5318 | 61.1647 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.25 Put | 200 | 91.3232 | 91.3319 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.70 Put | 6 | 209.3585 | 210.2876 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.75 Put | 250 | 230.2492 | 231.2160 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.80 Put | 7,500 | 252.2482 | 253.2462 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.90 Put | 7,500 | 299.4633 | 300.5191 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.25 Put | 200 | 496.5004 | 497.5483 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.35 Put | 200 | 561.5445 | 562.4487 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.40 Put | 200 | 595.2539 | 596.0813 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.45 Call | 7,500 | 375.6161 | 381.5639 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.50 Call | 200 | 360.7940 | 366.6598 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.60 Put | 200 | 737.2862 | 737.7823 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.61 Call | 7,500 | 330.5667 | 336.2450 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.65 Call | 6 | 320.3385 | 325.9476 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.85 Call | 200 | 274.9751 | 280.1858 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.00 Call | 200 | 246.3004 | 251.2075 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.10 Call | 400 | 229.3505 | 234.0593 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.15 Call | 250 | 221.4593 | 226.0721 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 8.64 Put | 24,582 | 54.9312 | 54.4603 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 8.78 Put | 15,489 | 67.6591 | 67.1929 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.75 Put | 250 | 279.0971 | 279.6940 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.80 Put | 6 | 298.5511 | 299.2704 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.97 Put | 24,582 | 378.3605 | 379.2315 | 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 NOMINAL VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE NOMINAL VALUE</u> |
|-------------|-----------------|-----------------|-------------------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------------|---------------------------------|
| Jun 2014 | ZAUS | 10.13 Put | 15,489 | 465.4348 | 466.3182 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2014 | ZAUS | 10.80 Call | 6 | 435.7996 | 440.7468 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2014 | ZAUS | 11.60 Call | 250 | 279.2968 | 283.2697 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2014 | ZAUS | 12.00 Call | 24,582 | 228.8536 | 232.3597 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2014 | ZAUS | 12.24 Call | 15,489 | 204.9216 | 208.1758 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2014 | ZAUS | 9.90 Put | 6 | 375.1581 | 374.4883 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2014 | ZAUS | 10.95 Call | 6 | 552.5247 | 555.4144 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2014 | ZAUS | 10.00 Put | 6 | 450.3099 | 450.3604 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2014 | ZAUS | 11.00 Call | 6 | 693.4704 | 697.3132 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>753,099</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>6 750 794.00</u> |
| | Total | | <u>1,710,828</u> | | | | | <u>342,188.00</u> | <u>3,442,789,738.00</u> | <u>51 265 684.00</u> |
| | | | | | | | | | | <u>2 117 756 430.00</u> |

| | | | | | |
|--------------------|-------------------------|--------------------------|--------------------------------|--------------------------|----------------------------------|
| Grand Total | <u>2,481,555</u> | <u>353,424.00</u> | <u>3 594 600 101.00</u> | <u>74,514,269</u> | <u>567,819,681,096.70</u> |
|--------------------|-------------------------|--------------------------|--------------------------------|--------------------------|----------------------------------|
