



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-November-2013

| <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 PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | CADP            | Future       | 2,274           | (123.1178) | (143.7497)      | 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>                | <b>2 274.00</b>          | <b>121 795.44</b>               |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | CADR            | Future       | 696             | 677.4690   | 691.5378        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | 696             |            |                 |             |            | 0.00                | 0.00                       | 788.00                   | 275 163.46                      |
|               |                 | <b>Total</b> | <b>696</b>      |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>788.00</b>            | <b>275 163.46</b>               |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | CADS            | Future       | 6,000           | 565.1870   | 600.6833        | 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>                | <b>6 000.00</b>          | <b>0.60</b>                     |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | CADT            | Future       | 1,600           | 309.8432   | 314.5386        | 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>                | <b>3 200.00</b>          | <b>135 075.84</b>               |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Nov 2013      | CAFB            | Future       | 1,100           | 67.8377    | 73.7653         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | 1,100           |            |                 |             |            | 0.00                | 0.00                       | 1 100.00                 | 53 702.00                       |
|               |                 | <b>Total</b> | <b>1,100</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>1 100.00</b>          | <b>53 702.00</b>                |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2014      | CAFC            | Future       | 2,304           | (127.0900) | (147.2569)      | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | 2,304           |            |                 |             |            | 0.00                | 0.00                       | 2 304.00                 | -237 864.96                     |
|               |                 | <b>Total</b> | <b>2,304</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>2 304.00</b>          | <b>-237 864.96</b>              |

| <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 PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2014      | CAFD            | Future       | 1,499           | 758.7400   | 775.2148        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>1,499</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>1 499.00</u>          | <u>1 056 989.87</u>             |
|               |                 | <b>Total</b> | <b>1,499</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>1 499.00</b>          | <b>1 056 989.87</b>             |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2014      | CAFE            | Future       | 26,600          | 692.0200   | 707.9359        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>26,600</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>26 600.00</u>         | <u>17 657 226.30</u>            |
|               |                 | <b>Total</b> | <b>26,600</b>   |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>26 600.00</b>         | <b>17 657 226.30</b>            |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Feb 2014      | DAUS            | Future       | 20,140          | 10.5219    | 10.5521         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| May 2014      | DAUS            | Future       | 10,150          | 10.6615    | 10.6897         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>30,290</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>2 038 630.00</u>      | <u>18 648 991 978.50</u>        |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Nov 2013      | DAUS            | 8.30 Put     | 7,500           | 0.0008     | 0.0034          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2013      | DAUS            | 9.55 Put     | 500             | 0.6564     | 1.0485          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2013      | DAUS            | 9.70 Call    | 7,500           | 677.1599   | 708.2074        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2013      | DAUS            | 10.10 Put    | 500             | 24.8918    | 26.3102         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2013      | DAUS            | 10.41 Call   | 500             | 99.4117    | 124.3843        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2013      | DAUS            | 10.75 Call   | 500             | 23.6727    | 35.9638         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | DAUS            | 9.55 Put     | 500             | 6.1634     | 6.5614          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | DAUS            | 10.10 Put    | 500             | 65.9081    | 64.7513         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | DAUS            | 10.51 Call   | 500             | 150.7405   | 169.2027        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | DAUS            | 10.84 Call   | 500             | 66.7533    | 78.7010         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2014      | DAUS            | 8.30 Put     | 6,000           | 0.4225     | 0.4721          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2014      | DAUS            | 10.12 Call   | 6,000           | 465.6820   | 486.9127        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2014      | DAUS            | 8.30 Put     | 6,000           | 1.2536     | 1.2920          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2014      | DAUS            | 10.00 Call   | 6,000           | 619.5604   | 646.1703        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | DAUS            | 8.30 Put     | 6,000           | 2.5968     | 2.6188          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | DAUS            | 10.10 Call   | 6,000           | 616.6141   | 641.3284        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014      | DAUS            | 10.33 Put    | 19,547          | 319.2285   | 313.2064        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014      | DAUS            | 12.07 Call   | 19,547          | 277.9895   | 288.3703        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014      | DAUS            | 10.16 Put    | 3,882           | 276.7983   | 271.9195        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014      | DAUS            | 11.91 Call   | 3,882           | 416.9713   | 429.0954        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>101,858</u>  |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>3 028 032.00</u>      | <u>175 245 343.28</u>           |
|               |                 | <b>Total</b> | <b>132,148</b>  |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>5 066 662.00</b>      | <b>18 824 237 321.78</b>        |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | ZAAD            | Future       | 9,584           | 9.7111     | 9.7535          | 9.7301      | 9.7151     | 31                  | 301,183.10                 |                          |                                 |
| Mar 2014      | ZAAD            | Future       | 2,863           | 9.7907     | 9.8323          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAAD            | Future       | 250             | 9.8642     | 9.9034          | 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 PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Sep 2014      | ZAAD            | Future       | 2,000           | 9.9490     | 9.9884          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>14,697</u>   |            |                 |             |            | <u>31.00</u>        | <u>301,183.10</u>          | <u>2 087 073.00</u>      | <u>15 748 804 648.10</u>        |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | ZAAD            | 8.30 Put     | 201             | 0.2448     | 0.3052          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAAD            | 8.60 Put     | 100             | 1.1150     | 1.2539          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAAD            | 9.30 Call    | 201             | 427.3607   | 468.3174        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAAD            | 9.60 Call    | 100             | 197.8747   | 231.4074        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAAD            | 10.30 Call   | 201             | 10.9281    | 16.8657         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAAD            | 10.60 Call   | 100             | 4.4264     | 7.3274          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>903</u>      |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>1 907.00</u>          | <u>259 357.00</u>               |
|               |                 | <b>Total</b> | <b>15,600</b>   |            |                 |             |            | <b>31.00</b>        | <b>301,183.10</b>          | <b>2 088 980.00</b>      | <b>15 749 064 005.10</b>        |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Mar 2014      | ZACA            | Future       | 50              | 10.0383    | 10.0560         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>50</u>       |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>26 950.00</u>         | <u>203 563 614.60</u>           |
|               |                 | <b>Total</b> | <b>50</b>       |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>26 950.00</b>         | <b>203 563 614.60</b>           |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | ZAEU            | Future       | 74,274          | 13.9402    | 13.9264         | 13.9485     | 13.9266    | 368                 | 5,126,629.70               |                          |                                 |
| Mar 2014      | ZAEU            | Future       | 26,912          | 14.1446    | 14.1285         | 14.1445     | 14.1400    | 256                 | 3,620,965.00               |                          |                                 |
| Jun 2014      | ZAEU            | Future       | 600             | 14.3370    | 14.3169         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>101,786</u>  |            |                 |             |            | <u>624.00</u>       | <u>8,747,594.70</u>        | <u>4 048 679.00</u>      | <u>46 930 513 315.90</u>        |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | ZAEU            | 12.25 Put    | 22,875          | 0.7952     | 1.2772          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 12.30 Put    | 10,800          | 0.9514     | 1.5067          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 12.50 Put    | 200             | 1.9385     | 2.9045          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 12.60 Put    | 200             | 2.6187     | 3.8329          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 12.70 Put    | 25,925          | 3.3778     | 4.8469          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 12.75 Put    | 800             | 3.8457     | 5.4629          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 12.85 Put    | 15,000          | 5.0104     | 6.9732          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 12.95 Put    | 12,600          | 6.5739     | 8.9599          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 13.10 Call   | 200             | 850.2147   | 839.6183        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 13.10 Put    | 6,100           | 10.0147    | 13.2183         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 13.40 Put    | 3,600           | 32.4706    | 39.3457         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 14.00 Call   | 200             | 183.5459   | 186.8557        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 14.15 Call   | 15,250          | 132.9989   | 137.5123        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 14.40 Call   | 12,600          | 76.6544    | 81.6991         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 14.65 Call   | 12,200          | 44.0798    | 48.6158         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 15.05 Call   | 10,800          | 18.4410    | 21.5739         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 15.35 Call   | 7,500           | 9.9339     | 12.1561         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAEU            | 12.65 Put    | 500             | 32.4336    | 35.2253         | 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 PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Mar 2014      | ZAEU            | 12.85 Put  | 8,800           | 45.9814    | 49.5728         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAEU            | 15.35 Call | 5,500           | 156.7216   | 157.9852        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | 171,650         |            |                 |             |            | 0.00                | 0.00                       | 1 943 538.00             | 274 895 277.33                  |
|               | <b>Total</b>    |            | <b>273,436</b>  |            |                 |             |            | <b>624.00</b>       | <b>8,747,594.70</b>        | 5 992 217.00             | 47 205 408 593.23               |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | ZAFR            | Future     | 587             | 11.3076    | 11.3232         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAFR            | Future     | 100             | 11.4813    | 11.4957         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | 687             |            |                 |             |            | 0.00                | 0.00                       | 379 329.00               | 3 285 478 937.50                |
|               | <b>Total</b>    |            | <b>687</b>      |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | 379 329.00               | 3 285 478 937.50                |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | ZAGB            | Future     | 31,237          | 16.6131    | 16.6766         | 16.6562     | 16.6352    | 2,243               | 37,328,385.90              |                          |                                 |
| Mar 2014      | ZAGB            | Future     | 7,632           | 16.8414    | 16.9035         | 16.8518     | 16.8518    | 6                   | 101,110.80                 |                          |                                 |
| Jun 2014      | ZAGB            | Future     | 250             | 17.0531    | 17.1124         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | 39,119          |            |                 |             |            | 2,249.00            | 37,429,496.70              | 3 100 745.00             | 40 455 408 926.50               |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Mar 2014      | ZAGB            | 12.85 Put  | 327             | 4.7722     | 4.7772          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 13.00 Put  | 327             | 5.7745     | 5.7602          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 14.25 Put  | 327             | 17.6879    | 17.0943         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 14.50 Put  | 327             | 21.1360    | 20.2749         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 15.40 Put  | 7,500           | 56.2322    | 52.7669         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 17.00 Put  | 300             | 619.0459   | 592.9680        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 18.40 Call | 4,700           | 155.3128   | 172.4822        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAGB            | 16.88 Put  | 50              | 622.4689   | 601.6328        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | 13,858          |            |                 |             |            | 0.00                | 0.00                       | 417 729.00               | 129 670 299.05                  |
|               | <b>Total</b>    |            | <b>52,977</b>   |            |                 |             |            | <b>2,249.00</b>     | <b>37,429,496.70</b>       | 3 518 474.00             | 40 585 079 225.55               |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | ZAJY            | Future     | 14,314          | 0.1048     | 0.1055          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAJY            | Future     | 75              | 0.1063     | 0.1071          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | 14,389          |            |                 |             |            | 0.00                | 0.00                       | 481 459.00               | 4 933 829 652.10                |
|               | <b>Total</b>    |            | <b>14,389</b>   |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | 481 459.00               | 4 933 829 652.10                |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2013      | ZAUM            | Future     | 640             | 10.3995    | 10.4303         | 10.4137     | 10.4103    | 16                  | 16,658,600.00              |                          |                                 |
| Mar 2014      | ZAUM            | Future     | 34              | 10.5503    | 10.5801         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | 674             |            |                 |             |            | 16.00               | 16,658,600.00              | 46 444.00                | 40 308 202 370.00               |
|               | <b>Total</b>    |            | <b>674</b>      |            |                 |             |            | <b>16.00</b>        | <b>16,658,600.00</b>       | 48 397.00                | 40 308 202 370.00               |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |

| <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 PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2013    | ZAUS            | Future | 508,381         | 10.3995    | 10.4303         | 10.4229     | 10.3648    | 19,135              | 199,294,380.70             |                          |                                 |
| Mar 2014    | ZAUS            | Future | 81,663          | 10.5503    | 10.5801         | 10.5575     | 10.5417    | 2,450               | 25,864,885.00              |                          |                                 |
| Jun 2014    | ZAUS            | Future | 31,727          | 10.6912    | 10.7188         | 0.0000      | 0.0000     | 50                  | 536,125.00                 |                          |                                 |
| Sep 2014    | ZAUS            | Future | 1,000           | 10.8519    | 10.8777         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | Future | 6,400           | 11.0134    | 11.0377         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|             |                 |        | <u>629,171</u>  |            |                 |             |            | <u>21,635.00</u>    | <u>225,695,390.70</u>      | <u>47 050 615.00</u>     | <u>402 212 374 670.50</u>       |

Option

|          |      |            |        |           |           |        |        |       |            |  |  |
|----------|------|------------|--------|-----------|-----------|--------|--------|-------|------------|--|--|
| Dec 2013 | ZAUS | 8.00 Put   | 100    | 0.0048    | 0.0089    | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 8.75 Put   | 750    | 0.0709    | 0.1039    | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.10 Put   | 12,600 | 0.3659    | 0.4727    | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.20 Call  | 100    | 1200.0858 | 1231.0308 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.20 Put   | 30,750 | 0.5858    | 0.7308    | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.40 Put   | 5,000  | 1.5029    | 1.7525    | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.50 Put   | 34,850 | 2.6216    | 2.9552    | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.55 Put   | 100    | 3.4388    | 3.8147    | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.59 Put   | 20,000 | 4.2576    | 4.6650    | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.60 Put   | 24,700 | 4.4890    | 4.9037    | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.70 Put   | 400    | 7.5356    | 7.9979    | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.75 Put   | 5,000  | 9.6870    | 10.1446   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.80 Call  | 500    | 611.8854  | 643.1072  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.80 Put   | 21,500 | 12.3854   | 12.8072   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 9.90 Put   | 4,200  | 19.9029   | 20.1102   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.00 Call | 26,200 | 432.1221  | 462.6441  | 0.0000 | 0.0000 | 2,000 | 795,470.00 |  |  |
| Dec 2013 | ZAUS | 10.00 Put  | 5,602  | 32.6221   | 32.3441   | 0.0000 | 0.0000 | 300   | 8,922.00   |  |  |
| Dec 2013 | ZAUS | 10.10 Call | 250    | 352.5585  | 382.1845  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.10 Put  | 300    | 53.0585   | 51.8845   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.15 Call | 4,000  | 315.7204  | 344.7015  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.15 Put  | 100    | 66.2204   | 64.4015   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.20 Call | 500    | 281.0459  | 309.2405  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.21 Call | 21,000 | 274.3820  | 302.4022  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.25 Put  | 5,300  | 99.1507   | 95.6161   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.27 Call | 750    | 236.3509  | 263.2052  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.30 Call | 5,200  | 218.6181  | 244.8150  | 0.0000 | 0.0000 | 3,289 | 650,200.33 |  |  |
| Dec 2013 | ZAUS | 10.36 Call | 3,000  | 185.7614  | 210.5056  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.40 Call | 20,100 | 165.7947  | 189.4785  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.55 Call | 6      | 108.2570  | 127.8057  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.60 Call | 25,500 | 93.9020   | 112.0859  | 0.0000 | 0.0000 | 5,000 | 491,250.00 |  |  |
| Dec 2013 | ZAUS | 10.65 Call | 22,700 | 81.3147   | 98.1569   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.70 Call | 650    | 70.3200   | 85.8587   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.80 Call | 100    | 52.4402   | 65.5324   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 10.92 Call | 250    | 36.7858   | 47.2901   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Dec 2013 | ZAUS | 11.00 Call | 16,500 | 29.3589   | 38.4275   | 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 PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2013    | ZAUS            | 11.15 Call | 12,600          | 19.6538    | 26.5601         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 11.20 Call | 20,100          | 17.2543    | 23.5609         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 11.50 Call | 26,200          | 8.2473     | 11.9456         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 9.60 Put   | 16,000          | 42.9103    | 41.5783         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 9.70 Put   | 6               | 56.0642    | 54.2665         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 9.75 Put   | 250             | 63.7369    | 61.6667         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 9.80 Put   | 7,500           | 72.2049    | 69.8341         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 9.90 Put   | 7,500           | 91.7181    | 88.6577         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.00 Call | 13,600          | 665.2748   | 691.2023        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.15 Put  | 100             | 163.5509   | 158.2143        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.20 Call | 500             | 533.5361   | 0.0000          | 0.0000      | 0.0000     | 500                 | 257,500.00                 |                          |                                 |
| Mar 2014    | ZAUS            | 10.20 Put  | 33,731          | 183.2361   | 0.0000          | 0.0000      | 0.0000     | 33,901              | 6,073,025.14               |                          |                                 |
| Mar 2014    | ZAUS            | 10.22 Call | 2,000           | 521.7777   | 545.4854        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.25 Put  | 200             | 204.2288   | 197.8023        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.30 Call | 40,000          | 476.8171   | 499.6222        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.34 Call | 2,000           | 455.5685   | 477.9100        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.35 Put  | 3,100           | 250.0836   | 242.5081        | 0.0000      | 0.0000     | 2,900               | 751,477.00                 |                          |                                 |
| Mar 2014    | ZAUS            | 10.40 Put  | 200             | 274.9062   | 266.7402        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.45 Call | 7,500           | 401.2559   | 422.2920        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.50 Call | 500             | 378.5075   | 398.9406        | 0.0000      | 0.0000     | 500                 | 185,500.00                 |                          |                                 |
| Mar 2014    | ZAUS            | 10.50 Put  | 300             | 328.2075   | 318.8406        | 0.0000      | 0.0000     | 300                 | 96,393.00                  |                          |                                 |
| Mar 2014    | ZAUS            | 10.60 Put  | 200             | 386.1679   | 375.5921        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.61 Call | 7,500           | 332.7341   | 351.8408        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.65 Call | 6               | 318.2296   | 336.8683        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 10.70 Call | 19,900          | 301.0341   | 0.0000          | 0.0000      | 0.0000     | 20,100              | 6,103,365.00               |                          |                                 |
| Mar 2014    | ZAUS            | 10.85 Call | 200             | 255.1915   | 271.5788        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 11.00 Call | 200             | 216.9710   | 231.7957        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 11.10 Call | 400             | 195.1298   | 208.9827        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 11.15 Call | 250             | 185.1764   | 198.5653        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 11.20 Call | 2,900           | 175.9086   | 0.0000          | 0.0000      | 0.0000     | 2,900               | 507,500.00                 |                          |                                 |
| Mar 2014    | ZAUS            | 11.50 Call | 10,000          | 130.8351   | 141.4119        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 8.64 Put   | 24,582          | 16.7265    | 16.4836         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 8.78 Put   | 15,489          | 21.3747    | 21.0224         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 9.75 Put   | 250             | 107.2202   | 104.4793        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 9.80 Put   | 6               | 117.8683   | 114.8638        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 9.97 Put   | 24,582          | 159.7829   | 155.7676        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.01 Put  | 50              | 170.9896   | 166.7111        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.13 Put  | 15,489          | 207.8451   | 202.7217        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.80 Call | 6               | 449.1216   | 466.2332        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 11.60 Call | 250             | 250.3943   | 262.1531        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 12.00 Call | 24,582          | 192.6310   | 202.4081        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 12.24 Call | 15,489          | 166.1419   | 174.9238        | 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 PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|-------------|-----------------|------------|------------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Sep 2014    | ZAUS            | 9.00 Put   | 40,000           | 49.3059    | 48.4315         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 9.90 Put   | 6                | 176.9853   | 173.4452        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.00 Put  | 40,000           | 206.8224   | 202.7747        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.95 Call | 6                | 580.1965   | 596.3307        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.00 Call | 40,000           | 324.5212   | 335.5574        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.00 Put  | 6                | 233.4751   | 229.7439        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 11.00 Call | 6                | 734.0127   | 749.8464        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|             |                 |            | <u>794,800</u>   |            |                 |             |            | <u>71,690.00</u>    | <u>15,920,602.47</u>       | <u>7 644 737.00</u>      | <u>2 302 946 381.60</u>         |
|             | <b>Total</b>    |            | <b>1,423,971</b> |            |                 |             |            | <b>93,325.00</b>    | <b>241,615,993.17</b>      | <b>54 695 352.00</b>     | <b>404 515 321 052.10</b>       |

|                    |                  |  |  |  |  |  |  |                  |                       |                   |                           |
|--------------------|------------------|--|--|--|--|--|--|------------------|-----------------------|-------------------|---------------------------|
| <b>Grand Total</b> | <b>1,956,005</b> |  |  |  |  |  |  | <b>96,245.00</b> | <b>304 752 867.67</b> | <b>78,836,726</b> | <b>603,992,102,382.25</b> |
|--------------------|------------------|--|--|--|--|--|--|------------------|-----------------------|-------------------|---------------------------|