



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-December-2013

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|--------------|---------------|------------|-----------|--------|--------|--------------|---------------------|-------------------|--------------------------|
| Future | | | | | | | | | | | |
| Dec 2014 | CAFC | Future | 2,304 | (120.5981) | (81.2827) | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,304</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 304.00</u> | <u>-237 864.96</u> |
| | | Total | 2,304 | | | | | 0.00 | 0.00 | 2 304.00 | -237 864.96 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFE | Future | 26,600 | 690.5584 | 658.7310 | 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> |
| | | Total | 26,600 | | | | | 0.00 | 0.00 | 26 600.00 | 17 657 226.30 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFH | Future | 3,784 | 755.0106 | 721.2153 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>3,784</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>0.00</u> | <u>0.00</u> |
| | | Total | 3,784 | | | | | 0.00 | 0.00 | 0.00 | 0.00 |
| Future | | | | | | | | | | | |
| Mar 2014 | CAFI | Future | 2,500 | 156.6282 | 155.4982 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,500</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 500.00</u> | <u>387 500.00</u> |
| | | Total | 2,500 | | | | | 0.00 | 0.00 | 2 500.00 | 387 500.00 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFJ | Future | 4,488 | 81.8502 | 26.9738 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>4,488</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>8 976.00</u> | <u>736 032.00</u> |
| | | Total | 4,488 | | | | | 0.00 | 0.00 | 8 976.00 | 736 032.00 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFK | Future | 3,101 | 672.5013 | 641.6155 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>3,101</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3 101.00</u> | <u>2 110 807.91</u> |
| | | Total | 3,101 | | | | | 0.00 | 0.00 | 3 101.00 | 2 110 807.91 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|------|--------------|----------------|------------|----------|--------|--------------|---------------------|-----------------------|--------------------------|
| Future | | | | | | | | | | | |
| | Dec 2013 | DAUM | Future | 0 | 10.4063 | 10.3375 | 0.0000 | 0.0000 | 200 | 208,126,000.00 | |
| | | | | 0 | | | | | 200.00 | 208,126,000.00 | 600.00 |
| | | | | | | | | | | | 620 584 000.00 |
| Option | | | | | | | | | | | |
| | Jan 2014 | DAUM | 10.30 Call | 200 | 20058.9175 | 0.0000 | 0.0000 | 0.0000 | 400 | 7,577,920.00 | |
| | | | | 200 | | | | | 400.00 | 7,577,920.00 | 2 000.00 |
| | | | Total | 200 | | | | | 600.00 | 215,703,920.00 | 2 600.00 |
| | | | | | | | | | | | 641 744 920.00 |
| Future | | | | | | | | | | | |
| | Feb 2014 | DAUS | Future | 20,140 | 10.5182 | 10.4490 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | May 2014 | DAUS | Future | 10,150 | 10.6571 | 10.5873 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 30,290 | | | | | 0.00 | 0.00 | 2 038 630.00 |
| | | | | | | | | | | | 18 648 991 978.50 |
| Option | | | | | | | | | | | |
| | Dec 2013 | DAUS | 9.55 Put | 500 | 0.0162 | 0.0624 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2013 | DAUS | 10.10 Put | 500 | 1.2355 | 11.7910 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2013 | DAUS | 10.51 Call | 500 | 16.2210 | 23.3226 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2013 | DAUS | 10.84 Call | 500 | 0.4556 | 1.9578 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jan 2014 | DAUS | 10.00 Call | 400 | 427.9688 | 368.7582 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jan 2014 | DAUS | 10.50 Call | 201 | 68.2278 | 69.0743 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jan 2014 | DAUS | 10.10 Call | 500 | 387.3348 | 0.0000 | 0.0000 | 0.0000 | 1,000 | 377,500.00 | |
| | Jan 2014 | DAUS | 10.40 Call | 500 | 179.3457 | 0.0000 | 0.0000 | 0.0000 | 1,000 | 172,495.45 | |
| | Jan 2014 | DAUS | 8.30 Put | 6,000 | 0.0125 | 0.0322 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jan 2014 | DAUS | 10.12 Call | 6,000 | 393.6623 | 350.7191 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Feb 2014 | DAUS | 8.30 Put | 6,000 | 0.2358 | 0.3328 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Feb 2014 | DAUS | 10.00 Call | 6,000 | 568.8067 | 518.1287 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2014 | DAUS | 8.30 Put | 6,000 | 0.8059 | 0.9659 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2014 | DAUS | 10.10 Call | 6,000 | 565.6401 | 520.3111 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Apr 2014 | DAUS | 8.30 Put | 6,000 | 2.5018 | 2.8164 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Apr 2014 | DAUS | 9.94 Call | 6,000 | 761.6318 | 709.1810 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | May 2014 | DAUS | 8.30 Put | 5,500 | 5.1148 | 5.6179 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | May 2014 | DAUS | 10.14 Call | 5,500 | 687.1390 | 645.3112 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Aug 2014 | DAUS | 10.33 Put | 19,547 | 297.8406 | 329.5285 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Aug 2014 | DAUS | 12.07 Call | 19,547 | 241.6770 | 235.3173 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Nov 2014 | DAUS | 10.16 Put | 3,882 | 271.8296 | 295.4549 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Nov 2014 | DAUS | 11.91 Call | 3,882 | 384.4907 | 374.4645 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 109,459 | | | | | 2,000.00 | 549,995.45 | 3 061 533.00 |
| | | | Total | 139,749 | | | | | 2,000.00 | 549,995.45 | 5 100 163.00 |
| | | | | | | | | | | | 18 825 168 920.28 |
| Future | | | | | | | | | | | |
| | Mar 2014 | EUUS | Future | 494 | 1.3662 | 1.3763 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 494 | | | | | 0.00 | 0.00 | 709.00 |
| | | | | | | | | | | | 9 701 833.00 |

| <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> |
|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Total | | | 494 | | | | | 0.00 | 0.00 | 709.00 | 9 701 833.00 |
| Future | | | | | | | | | | | |
| Mar 2014 | ZAAD | Future | 10,527 | 9.2758 | 9.2790 | 9.2600 | 9.2338 | 115 | 1,062,840.00 | | |
| Jun 2014 | ZAAD | Future | 300 | 9.3441 | 9.3477 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAAD | Future | 2,000 | 9.4241 | 9.4294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>12,827</u> | | | | | <u>115.00</u> | <u>1,062,840.00</u> | <u>2 129 269.00</u> | <u>16 145 037 930.20</u> |
| Total | | | 12,827 | | | | | 115.00 | 1,062,840.00 | 2 131 176.00 | 16 145 037 930.20 |
| Future | | | | | | | | | | | |
| Mar 2014 | ZACA | Future | 50 | 9.8377 | 9.8230 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>50</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>27 000.00</u> | <u>204 055 214.60</u> |
| Total | | | 50 | | | | | 0.00 | 0.00 | 27 000.00 | 204 055 214.60 |
| Future | | | | | | | | | | | |
| Mar 2014 | ZAEU | Future | 76,190 | 14.4088 | 14.4202 | 14.3984 | 14.3346 | 2,102 | 30,194,996.80 | | |
| Jun 2014 | ZAEU | Future | 17,743 | 14.5995 | 14.6100 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>93,933</u> | | | | | <u>2,102.00</u> | <u>30,194,996.80</u> | <u>4 284 688.00</u> | <u>50 314 958 986.60</u> |
| Option | | | | | | | | | | | |
| Mar 2014 | ZAEU | 12.65 Put | 500 | 9.3972 | 9.1997 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAEU | 12.85 Put | 8,800 | 12.2143 | 11.7617 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAEU | 15.35 Call | 5,500 | 119.9751 | 135.3281 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>14,800</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1 943 538.00</u> | <u>274 895 277.33</u> |
| Total | | | 108,733 | | | | | 2,102.00 | 30,194,996.80 | 6 228 226.00 | 50 589 854 263.93 |
| Future | | | | | | | | | | | |
| Mar 2014 | ZAFR | Future | 444 | 11.7700 | 11.8223 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAFR | Future | 75 | 11.9352 | 11.9868 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>519</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>380 335.00</u> | <u>3 297 196 348.50</u> |
| Total | | | 519 | | | | | 0.00 | 0.00 | 380 335.00 | 3 297 196 348.50 |
| Future | | | | | | | | | | | |
| Mar 2014 | ZAGB | Future | 31,473 | 17.2420 | 17.1613 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | Future | 602 | 17.4565 | 17.3742 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>32,075</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3 242 665.00</u> | <u>42 853 846 475.80</u> |
| Option | | | | | | | | | | | |
| Mar 2014 | ZAGB | 12.85 Put | 327 | 0.6989 | 0.8452 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAGB | 13.00 Put | 327 | 0.9781 | 1.1750 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAGB | 14.25 Put | 327 | 7.5778 | 7.9357 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAGB | 14.50 Put | 327 | 9.5349 | 9.9825 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAGB | 15.40 Put | 7,500 | 23.3570 | 24.5653 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Mar 2014 | ZAGB | 17.00 Put | 300 | 318.1090 | 360.9184 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAGB | 18.40 Call | 4,700 | 132.5532 | 129.2029 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.88 Put | 50 | 398.6998 | 433.0908 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>13,858</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>417 729.00</u> | <u>129 670 299.05</u> |
| | Total | | 45,933 | | | | | 0.00 | 0.00 | 3 660 394.00 | 42 983 516 774.85 |
| Future | | | | | | | | | | | |
| Mar 2014 | ZAJY | Future | 164 | 0.1013 | 0.1018 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAJY | Future | 12,884 | 0.1027 | 0.1032 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>13,048</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>523 825.00</u> | <u>5 364 073 611.20</u> |
| | Total | | 13,048 | | | | | 0.00 | 0.00 | 523 825.00 | 5 364 073 611.20 |
| Future | | | | | | | | | | | |
| Mar 2014 | ZAUM | Future | 364 | 10.5470 | 10.4776 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUM | Future | 200 | 10.6854 | 10.6154 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>564</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>50 519.00</u> | <u>44 566 901 950.00</u> |
| Option | | | | | | | | | | | |
| Mar 2014 | ZAUM | 10.33 Put | 200 | 17507.3591 | 21116.6352 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>200</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 153.00</u> | <u>69 615 311.88</u> |
| | Total | | 764 | | | | | 0.00 | 0.00 | 52 672.00 | 44 636 517 261.88 |
| Future | | | | | | | | | | | |
| Mar 2014 | ZAUS | Future | 654,057 | 10.5470 | 10.4776 | 10.5661 | 10.4704 | 16,960 | 177,776,030.40 | | |
| Jun 2014 | ZAUS | Future | 55,373 | 10.6854 | 10.6154 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | Future | 6,420 | 10.8417 | 10.7732 | 10.7645 | 10.7634 | 1,700 | 18,298,490.00 | | |
| | | | <u>715,850</u> | | | | | <u>18,660.00</u> | <u>196,074,520.40</u> | <u>49 516 679.00</u> | <u>427 921 577 294.20</u> |
| Option | | | | | | | | | | | |
| Mar 2014 | ZAUS | 9.60 Put | 16,000 | 21.1977 | 27.2504 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.70 Put | 6 | 28.9973 | 37.3184 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.75 Put | 250 | 33.7487 | 43.4094 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.80 Put | 7,500 | 39.1512 | 50.2934 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.90 Put | 7,500 | 52.1709 | 66.7231 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.00 Call | 13,600 | 615.6159 | 564.7698 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.00 Put | 2,500 | 68.6159 | 87.1698 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.15 Put | 100 | 109.0692 | 135.3078 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.20 Call | 500 | 472.4472 | 431.9923 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.20 Put | 33,901 | 125.4472 | 154.3923 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.22 Call | 0 | 459.4159 | 420.0551 | 0.0000 | 0.0000 | 2,000 | 844,640.00 | | |
| Mar 2014 | ZAUS | 10.25 Put | 200 | 143.3212 | 175.0096 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.30 Call | 40,000 | 409.7099 | 374.7532 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.31 Call | 0 | 403.7703 | 369.3647 | 0.0000 | 0.0000 | 12,000 | 4,270,290.00 | | |

| <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 | ZAUS | 10.33 Call | 2,000 | 392.0736 | 358.7664 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.34 Call | 2,000 | 386.3166 | 353.5582 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.35 Put | 3,100 | 183.6204 | 220.8076 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.40 Put | 200 | 206.0499 | 245.9488 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.45 Call | 7,500 | 326.9885 | 300.1455 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.50 Call | 10,000 | 302.4121 | 278.1572 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.50 Put | 3,200 | 255.4121 | 300.5572 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.55 Call | 50 | 279.2943 | 259.1976 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.60 Put | 200 | 312.7353 | 363.9393 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.61 Call | 7,500 | 255.9887 | 238.1590 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.65 Call | 6 | 241.5369 | 225.1144 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.68 Call | 11,000 | 231.2412 | 215.8211 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.70 Call | 24,000 | 224.6275 | 209.8492 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.85 Call | 1,700 | 180.8757 | 170.3124 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.90 Call | 100 | 168.3795 | 158.9972 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.00 Call | 200 | 146.1122 | 138.7942 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.00 Put | 1,000 | 599.1122 | 661.1942 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.10 Call | 400 | 127.0617 | 121.6987 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.15 Call | 250 | 118.8899 | 114.2027 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.20 Call | 2,900 | 111.3371 | 107.2590 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.50 Call | 10,000 | 76.5431 | 75.0197 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 8.64 Put | 24,582 | 13.5042 | 14.5654 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 8.78 Put | 15,489 | 17.2069 | 18.6408 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.75 Put | 250 | 88.4734 | 101.8127 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.80 Put | 6 | 97.5918 | 112.0012 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.97 Put | 24,582 | 134.0371 | 152.4263 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.01 Put | 50 | 143.9190 | 163.3155 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.13 Put | 15,489 | 176.7743 | 204.7688 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.80 Call | 6 | 397.1384 | 378.8230 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.60 Call | 250 | 203.6066 | 198.1119 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.00 Call | 24,582 | 151.2675 | 148.4120 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.24 Call | 15,489 | 128.1225 | 126.4273 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.88 Put | 26,804 | 35.7629 | 38.3691 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.90 Put | 15,296 | 36.9228 | 39.6214 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 9.00 Put | 50,000 | 43.2263 | 46.4311 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 9.90 Put | 6 | 164.2450 | 180.0263 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.00 Put | 50,000 | 192.1132 | 210.1113 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.19 Put | 2,870 | 253.3191 | 275.8106 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.21 Put | 15,296 | 260.4040 | 283.9552 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.23 Put | 23,934 | 267.6163 | 292.7605 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.38 Put | 250 | 330.3661 | 363.3346 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.50 Put | 5,000 | 389.3193 | 425.3478 | 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 | 10.95 Call | 6 | 542.6930 | 520.2137 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.51 Call | 250 | 381.0791 | 367.8334 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.00 Call | 45,000 | 287.0455 | 278.6162 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.35 Call | 23,934 | 237.1842 | 231.3265 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.39 Call | 2,870 | 232.2655 | 226.6590 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.44 Call | 15,296 | 226.3192 | 221.0129 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.00 Put | 6 | 236.9091 | 258.1450 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.38 Put | 500 | 375.3718 | 405.8023 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Call | 6 | 705.3864 | 681.9716 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.01 Call | 500 | 427.3678 | 417.3470 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>607,962</u> | | | | | <u>14,000.00</u> | <u>5,114,930.00</u> | <u>7 951 745.00</u> | <u>2 362 088 854.57</u> |
| | Total | | <u>1,323,812</u> | | | | | <u>32,660.00</u> | <u>201,189,450.40</u> | <u>57 468 424.00</u> | <u>430 283 666 148.77</u> |

| | | | | | | | | | | | |
|--------------------|-------------------------|--|--|--|--|--|--|-------------------------|------------------------------|--------------------------|----------------------------------|
| Grand Total | <u>1,688,906</u> | | | | | | | <u>37,477.00</u> | <u>448 701 202.65</u> | <u>81,928,162</u> | <u>641,296,130,638.33</u> |
|--------------------|-------------------------|--|--|--|--|--|--|-------------------------|------------------------------|--------------------------|----------------------------------|
