



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-September-2012

| DATE          | CONTRACT |      | OPEN INT     | MTM           | PREV MTM | HIGH   | LOW    | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE    |
|---------------|----------|------|--------------|---------------|----------|--------|--------|--------------|-------------|-------------------|---------------------|
| <b>Future</b> |          |      |              |               |          |        |        |              |             |                   |                     |
|               | Sep 2012 | CABE | Future       | 11,120        | 0.0559   | 0.0213 | 0.0000 | 0            | 0.00        |                   |                     |
|               |          |      |              | <u>11,120</u> |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>11 120.00</u>  | <u>1 287 696.00</u> |
|               |          |      | <b>Total</b> | <b>11,120</b> |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>11 120.00</b>  | <b>1 287 696.00</b> |
| <b>Future</b> |          |      |              |               |          |        |        |              |             |                   |                     |
|               | Sep 2012 | CABF | Future       | 7,100         | 0.0194   | 0.0535 | 0.0000 | 0            | 0.00        |                   |                     |
|               |          |      |              | <u>7,100</u>  |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>7 100.00</u>   | <u>584 330.00</u>   |
|               |          |      | <b>Total</b> | <b>7,100</b>  |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>7 100.00</b>   | <b>584 330.00</b>   |
| <b>Future</b> |          |      |              |               |          |        |        |              |             |                   |                     |
|               | Sep 2012 | CABG | Future       | 14,700        | 0.0911   | 0.0414 | 0.0000 | 0            | 0.00        |                   |                     |
|               |          |      |              | <u>14,700</u> |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>14 700.00</u>  | <u>1 571 430.00</u> |
|               |          |      | <b>Total</b> | <b>14,700</b> |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>14 700.00</b>  | <b>1 571 430.00</b> |
| <b>Future</b> |          |      |              |               |          |        |        |              |             |                   |                     |
|               | Sep 2012 | CABH | Future       | 8,000         | 0.0104   | 0.0298 | 0.0000 | 0            | 0.00        |                   |                     |
|               |          |      |              | <u>8,000</u>  |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>8 000.00</u>   | <u>244 800.00</u>   |
|               |          |      | <b>Total</b> | <b>8,000</b>  |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>8 000.00</b>   | <b>244 800.00</b>   |
| <b>Future</b> |          |      |              |               |          |        |        |              |             |                   |                     |
|               | Sep 2012 | CABI | Future       | 12,800        | 0.0095   | 0.0017 | 0.0000 | 0            | 0.00        |                   |                     |
|               |          |      |              | <u>12,800</u> |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>12 800.00</u>  | <u>1 665 280.00</u> |
|               |          |      | <b>Total</b> | <b>12,800</b> |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>12 800.00</b>  | <b>1 665 280.00</b> |
| <b>Future</b> |          |      |              |               |          |        |        |              |             |                   |                     |
|               | Sep 2012 | CABJ | Future       | 4,800         | 0.1097   | 0.2193 | 0.0000 | 0            | 0.00        |                   |                     |
|               |          |      |              | <u>4,800</u>  |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>4 800.00</u>   | <u>406 560.00</u>   |
|               |          |      | <b>Total</b> | <b>4,800</b>  |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>4 800.00</b>   | <b>406 560.00</b>   |
| <b>Future</b> |          |      |              |               |          |        |        |              |             |                   |                     |
|               | Dec 2012 | CABM | Future       | 7,000         | 0.1145   | 0.1399 | 0.0000 | 0            | 0.00        |                   |                     |

| DATE          | CONTRACT |              | OPEN INT      | MTM    | PREV MTM | HIGH     | LOW    | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE  |
|---------------|----------|--------------|---------------|--------|----------|----------|--------|--------------|-------------|-------------------|-------------------|
|               |          |              | 7,000         |        |          |          |        | 0.00         | 0.00        | 7 000.00          | 791 000.00        |
|               |          | <b>Total</b> | <b>7,000</b>  |        |          |          |        | <b>0.00</b>  | <b>0.00</b> | 7 000.00          | 791 000.00        |
| <b>Option</b> |          |              |               |        |          |          |        |              |             |                   |                   |
|               | Sep 2012 | DAAX         | 8.38 Call     | 2,000  | 5.1232   | 51.0409  | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Sep 2012 | DAAX         | 8.40 Call     | 7,000  | 3.5965   | 39.2014  | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               |          |              | 9,000         |        |          |          |        | 0.00         | 0.00        | 7 000.00          | 602 000.00        |
|               |          | <b>Total</b> | <b>9,000</b>  |        |          |          |        | <b>0.00</b>  | <b>0.00</b> | 7 000.00          | 602 000.00        |
| <b>Option</b> |          |              |               |        |          |          |        |              |             |                   |                   |
|               | Sep 2012 | DAUD         | 8.54 Call     | 2,000  | 27.0099  | 49.2161  | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Sep 2012 | DAUD         | 8.62 Call     | 5,000  | 10.4697  | 20.5129  | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               |          |              | 7,000         |        |          |          |        | 0.00         | 0.00        | 5 000.00          | 268 000.00        |
|               |          | <b>Total</b> | <b>7,000</b>  |        |          |          |        | <b>0.00</b>  | <b>0.00</b> | 5 000.00          | 268 000.00        |
| <b>Option</b> |          |              |               |        |          |          |        |              |             |                   |                   |
|               | Sep 2012 | DAUS         | 7.85 Put      | 7,540  | 12.0000  | 7.0000   | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Sep 2012 | DAUS         | 8.72 Call     | 7,540  | 25.0000  | 45.0000  | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Oct 2012 | DAUS         | 7.85 Put      | 8,220  | 39.0000  | 27.0000  | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Oct 2012 | DAUS         | 8.72 Call     | 8,220  | 87.0000  | 122.0000 | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Nov 2012 | DAUS         | 7.85 Put      | 8,440  | 63.0000  | 47.0000  | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Nov 2012 | DAUS         | 8.72 Call     | 8,440  | 146.0000 | 187.0000 | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Dec 2012 | DAUS         | 7.85 Put      | 7,530  | 83.0000  | 63.0000  | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Dec 2012 | DAUS         | 8.72 Call     | 7,530  | 194.0000 | 240.0000 | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Jan 2013 | DAUS         | 7.85 Put      | 6,625  | 0.0000   | 0.0000   | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Jan 2013 | DAUS         | 8.72 Call     | 6,625  | 0.0000   | 0.0000   | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Feb 2013 | DAUS         | 7.85 Put      | 6,245  | 119.0000 | 94.0000  | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Feb 2013 | DAUS         | 8.72 Call     | 6,245  | 296.0000 | 349.0000 | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               |          |              | 89,200        |        |          |          |        | 0.00         | 0.00        | 8 440.00          | 4 222 400.00      |
|               |          | <b>Total</b> | <b>89,200</b> |        |          |          |        | <b>0.00</b>  | <b>0.00</b> | 8 440.00          | 4 222 400.00      |
| <b>Future</b> |          |              |               |        |          |          |        |              |             |                   |                   |
|               | Sep 2012 | ZAAD         | Future        | 6,834  | 8.5183   | 8.5600   | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Dec 2012 | ZAAD         | Future        | 10,094 | 8.5497   | 8.5910   | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Mar 2013 | ZAAD         | Future        | 3,885  | 8.5865   | 8.6302   | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               | Sep 2013 | ZAAD         | Future        | 2,150  | 8.6560   | 8.7044   | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               |          |              | 22,963        |        |          |          |        | 0.00         | 0.00        | 1 534 887.00      | 10 609 149 237.50 |
|               |          | <b>Total</b> | <b>22,963</b> |        |          |          |        | <b>0.00</b>  | <b>0.00</b> | 1 535 087.00      | 10 609 215 361.50 |
| <b>Future</b> |          |              |               |        |          |          |        |              |             |                   |                   |
|               | Dec 2012 | ZACA         | Future        | 25     | 8.5144   | 8.5611   | 0.0000 | 0.0000       | 0           | 0.00              |                   |
|               |          |              | 25            |        |          |          |        | 0.00         | 0.00        | 21 235.00         | 151 431 045.70    |
|               |          | <b>Total</b> | <b>25</b>     |        |          |          |        | <b>0.00</b>  | <b>0.00</b> | 21 235.00         | 151 431 045.70    |

| DATE          | CONTRACT |              | OPEN INT       | MTM       | PREV MTM | HIGH    | LOW     | DAILY VOLUME    | DAILY VALUE          | CUMULATIVE VOLUME   | CUMULATIVE VALUE         |
|---------------|----------|--------------|----------------|-----------|----------|---------|---------|-----------------|----------------------|---------------------|--------------------------|
| <b>Future</b> |          |              |                |           |          |         |         |                 |                      |                     |                          |
| Sep 2012      | ZAEU     | Future       | 25,134         | 10.4600   | 10.5985  | 10.5825 | 10.4940 | 2,050           | 21,609,300.00        |                     |                          |
| Dec 2012      | ZAEU     | Future       | 57,588         | 10.5934   | 10.7338  | 10.7200 | 10.7200 | 100             | 1,072,000.00         |                     |                          |
| Mar 2013      | ZAEU     | Future       | 6,129          | 10.7348   | 10.8775  | 0.0000  | 0.0000  | 1,129           | 12,120,944.00        |                     |                          |
| Dec 2013      | ZAEU     | Future       | 435            | 11.1946   | 11.1946  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
|               |          |              | <u>89,286</u>  |           |          |         |         | <u>3,279.00</u> | <u>34,802,244.00</u> | <u>2 376 608.00</u> | <u>26 031 323 132.40</u> |
| <b>Option</b> |          |              |                |           |          |         |         |                 |                      |                     |                          |
| Sep 2012      | ZAEU     | 9.45 Put     | 10,200         | 0.2015    | 0.1051   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2012      | ZAEU     | 9.75 Put     | 1,625          | 1.0395    | 0.6271   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2012      | ZAEU     | 9.90 Put     | 33,360         | 2.5038    | 1.3862   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2012      | ZAEU     | 10.20 Put    | 1,500          | 18.1767   | 8.8251   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2012      | ZAEU     | 11.20 Call   | 21,300         | 1.2021    | 3.3167   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2012      | ZAEU     | 11.25 Call   | 15,360         | 0.9727    | 2.6301   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2012      | ZAEU     | 9.50 Put     | 5,690          | 18.3489   | 13.1594  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2012      | ZAEU     | 10.30 Put    | 375            | 158.6541  | 117.5142 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2012      | ZAEU     | 10.40 Put    | 750            | 198.5911  | 150.8265 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2012      | ZAEU     | 10.95 Put    | 100            | 529.7689  | 441.4210 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2012      | ZAEU     | 11.00 Call   | 100            | 160.9147  | 210.1836 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2012      | ZAEU     | 11.10 Call   | 750            | 139.0032  | 183.0943 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2012      | ZAEU     | 11.50 Call   | 100            | 80.6739   | 108.0560 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
|               |          |              | <u>91,210</u>  |           |          |         |         | <u>0.00</u>     | <u>0.00</u>          | <u>565 229.00</u>   | <u>151 272 100.00</u>    |
|               |          | <b>Total</b> | <b>180,496</b> |           |          |         |         | <b>3,279.00</b> | <b>34,802,244.00</b> | <b>2 941 837.00</b> | <b>26 182 595 232.40</b> |
| <b>Future</b> |          |              |                |           |          |         |         |                 |                      |                     |                          |
| Sep 2012      | ZAFR     | Future       | 25             | 8.7102    | 8.8023   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2012      | ZAFR     | Future       | 125            | 8.7984    | 8.9206   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
|               |          |              | <u>150</u>     |           |          |         |         | <u>0.00</u>     | <u>0.00</u>          | <u>362 612.00</u>   | <u>3 116 781 935.50</u>  |
|               |          | <b>Total</b> | <b>150</b>     |           |          |         |         | <b>0.00</b>     | <b>0.00</b>          | <b>362 612.00</b>   | <b>3 116 781 935.50</b>  |
| <b>Future</b> |          |              |                |           |          |         |         |                 |                      |                     |                          |
| Sep 2012      | ZAGB     | Future       | 10,719         | 13.1932   | 13.3755  | 13.3675 | 13.2135 | 101             | 1,334,732.50         |                     |                          |
| Dec 2012      | ZAGB     | Future       | 3,231          | 13.3448   | 13.5282  | 13.4760 | 13.3705 | 185             | 2,480,348.00         |                     |                          |
| Mar 2013      | ZAGB     | Future       | 2,355          | 13.5041   | 13.6884  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
|               |          |              | <u>16,305</u>  |           |          |         |         | <u>286.00</u>   | <u>3,815,080.50</u>  | <u>2 268 221.00</u> | <u>28 000 871 390.30</u> |
| <b>Option</b> |          |              |                |           |          |         |         |                 |                      |                     |                          |
| Sep 2012      | ZAGB     | 11.35 Put    | 6,000          | 0.0001    | 0.0018   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2012      | ZAGB     | 12.15 Put    | 38,400         | 0.3705    | 0.2392   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2012      | ZAGB     | 13.45 Call   | 24,000         | 35.1901   | 88.1902  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2012      | ZAGB     | 13.85 Call   | 14,400         | 5.0170    | 15.3293  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2012      | ZAGB     | 13.55 Put    | 100            | 507.1881  | 400.7705 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2012      | ZAGB     | 13.70 Call   | 100            | 256.2004  | 323.0477 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2012      | ZAGB     | 14.20 Call   | 100            | 149.0705  | 190.3898 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Mar 2013      | ZAGB     | 13.70 Put    | 200            | 1008.3904 | 921.6654 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |

| DATE          | CONTRACT |              | OPEN INT       | MTM       | PREV MTM  | HIGH   | LOW    | DAILY VOLUME  | DAILY VALUE           | CUMULATIVE VOLUME | CUMULATIVE VALUE   |
|---------------|----------|--------------|----------------|-----------|-----------|--------|--------|---------------|-----------------------|-------------------|--------------------|
| Mar 2013      | ZAGB     | 13.90 Call   | 200            | 729.3619  | 820.5811  | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Mar 2013      | ZAGB     | 14.40 Call   | 200            | 550.0015  | 625.8456  | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
|               |          |              | 83,700         |           |           |        |        | 0.00          | 0.00                  | 366 274.00        | 124 507 802.90     |
|               |          | <b>Total</b> | <b>100,005</b> |           |           |        |        | <b>286.00</b> | <b>3,815,080.50</b>   | 2 634 495.00      | 28 125 379 193.20  |
| <b>Future</b> |          |              |                |           |           |        |        |               |                       |                   |                    |
| Sep 2012      | ZAJY     | Future       | 3,433          | 0.1049    | 0.1074    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Dec 2012      | ZAJY     | Future       | 20,018         | 0.1062    | 0.1087    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
|               |          |              | 23,451         |           |           |        |        | 0.00          | 0.00                  | 166 578.00        | 1 657 220 967.60   |
|               |          | <b>Total</b> | <b>23,451</b>  |           |           |        |        | <b>0.00</b>   | <b>0.00</b>           | 166 578.00        | 1 657 220 967.60   |
| <b>Future</b> |          |              |                |           |           |        |        |               |                       |                   |                    |
| Sep 2012      | ZAUM     | Future       | 1,201          | 8.2820    | 8.4097    | 0.0000 | 0.0000 | 60            | 50,244,600.00         |                   |                    |
| Dec 2012      | ZAUM     | Future       | 442            | 8.3792    | 8.5077    | 8.3975 | 8.3960 | 195           | 164,445,600.00        |                   |                    |
| Mar 2013      | ZAUM     | Future       | 15             | 8.4807    | 8.6104    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
|               |          |              | 1,658          |           |           |        |        | 255.00        | 214,690,200.00        | 20 443.00         | 15 952 971 470.00  |
| <b>Option</b> |          |              |                |           |           |        |        |               |                       |                   |                    |
| Sep 2012      | ZAUM     | 8.60 Call    | 60             | 1358.8796 | 3384.4783 | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
|               |          |              | 60             |           |           |        |        | 0.00          | 0.00                  | 266.00            | 8 448 866.00       |
|               |          | <b>Total</b> | <b>1,718</b>   |           |           |        |        | <b>255.00</b> | <b>214,690,200.00</b> | 20 709.00         | 15 961 420 336.00  |
| <b>Future</b> |          |              |                |           |           |        |        |               |                       |                   |                    |
| Sep 2012      | ZAUS     | Future       | 236,161        | 8.2820    | 8.4097    | 8.4075 | 8.2955 | 6,002         | 50,250,149.40         |                   |                    |
| Dec 2012      | ZAUS     | Future       | 90,724         | 8.3792    | 8.5077    | 8.4865 | 8.4000 | 8,671         | 73,421,854.30         |                   |                    |
| Mar 2013      | ZAUS     | Future       | 21,657         | 8.4807    | 8.6104    | 8.5500 | 8.5200 | 119           | 1,014,300.00          |                   |                    |
| Jun 2013      | ZAUS     | Future       | 7,332          | 8.5739    | 8.7034    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Dec 2013      | ZAUS     | Future       | 542            | 8.7015    | 8.8336    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
|               |          |              | 356,416        |           |           |        |        | 14,792.00     | 124,686,303.70        | 30 104 571.00     | 240 438 291 193.10 |
| <b>Option</b> |          |              |                |           |           |        |        |               |                       |                   |                    |
| Sep 2012      | ZAUS     | 7.15 Call    | 16,000         | 1132.0183 | 1259.7021 | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 7.15 Put     | 9,200          | 0.0183    | 0.0021    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 7.30 Call    | 37,000         | 982.0599  | 1109.7137 | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 7.40 Put     | 8,000          | 0.1321    | 0.0441    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 7.50 Put     | 246            | 0.2740    | 0.1326    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 7.70 Put     | 2,500          | 1.0891    | 0.6084    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 7.75 Put     | 44,100         | 1.5539    | 0.8544    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 7.90 Put     | 20,360         | 4.6015    | 2.4024    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 8.00 Put     | 7,525          | 11.3304   | 4.8268    | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 8.10 Put     | 2,000          | 25.3244   | 11.2469   | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 8.20 Put     | 200            | 51.1822   | 24.1179   | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 8.26 Call    | 300            | 96.3290   | 186.2664  | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 8.40 Call    | 3,000          | 43.3402   | 94.9774   | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |
| Sep 2012      | ZAUS     | 8.40 Put     | 3,000          | 161.3402  | 85.2774   | 0.0000 | 0.0000 | 0             | 0.00                  |                   |                    |

| DATE         | CONTRACT |            | OPEN INT       | MTM       | PREV MTM  | HIGH   | LOW    | DAILY VOLUME     | DAILY VALUE           | CUMULATIVE VOLUME    | CUMULATIVE VALUE          |
|--------------|----------|------------|----------------|-----------|-----------|--------|--------|------------------|-----------------------|----------------------|---------------------------|
| Sep 2012     | ZAUS     | 8.50 Call  | 2,000          | 24.3463   | 57.5089   | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Sep 2012     | ZAUS     | 8.60 Call  | 2,000          | 13.5888   | 33.8448   | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Sep 2012     | ZAUS     | 8.60 Put   | 4,000          | 331.5888  | 224.1448  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Sep 2012     | ZAUS     | 8.75 Call  | 25,100         | 5.8204    | 14.9206   | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Sep 2012     | ZAUS     | 8.80 Call  | 250            | 4.4673    | 11.3476   | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Sep 2012     | ZAUS     | 8.80 Put   | 1,500          | 522.4673  | 401.6476  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Sep 2012     | ZAUS     | 9.00 Call  | 3,000          | 1.6634    | 4.5555    | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Sep 2012     | ZAUS     | 9.10 Call  | 24,360         | 1.0617    | 3.0175    | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Sep 2012     | ZAUS     | 9.20 Call  | 7,400          | 0.6597    | 2.0599    | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Sep 2012     | ZAUS     | 9.30 Call  | 250            | 0.3953    | 1.3270    | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 7.95 Put   | 15,000         | 95.9890   | 73.5549   | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 8.00 Call  | 300            | 490.7415  | 591.7829  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 8.00 Put   | 12,540         | 111.5415  | 84.0829   | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 8.05 Put   | 20,000         | 128.6260  | 95.7306   | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 8.10 Put   | 3,000          | 147.2615  | 108.5792  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 8.25 Put   | 2,500          | 212.5099  | 163.5446  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 8.30 Call  | 3,000          | 316.5346  | 392.6343  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 8.30 Put   | 6,000          | 237.3346  | 184.9343  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 8.35 Put   | 500            | 263.6550  | 207.8460  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 8.50 Put   | 4,750          | 356.5484  | 285.4630  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 8.60 Call  | 6,000          | 204.1059  | 254.9784  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 8.80 Put   | 300            | 574.7723  | 485.5302  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 9.00 Call  | 29,500         | 118.2385  | 147.6425  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 9.00 Put   | 400            | 739.0385  | 639.9425  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 9.01 Call  | 500            | 116.7301  | 145.7497  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 9.10 Call  | 540            | 104.1676  | 129.9569  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 9.25 Call  | 3,750          | 86.7827   | 107.9995  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2012     | ZAUS     | 9.50 Call  | 300            | 65.3754   | 80.8104   | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Mar 2013     | ZAUS     | 8.00 Put   | 10,000         | 174.0283  | 142.0934  | 0.0000 | 0.0000 | 10,000           | 1,630,000.00          |                      |                           |
| Mar 2013     | ZAUS     | 8.10 Put   | 180            | 209.0752  | 171.9659  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Mar 2013     | ZAUS     | 9.10 Call  | 10,000         | 235.7204  | 275.0182  | 0.0000 | 0.0000 | 10,000           | 2,560,000.00          |                      |                           |
| Mar 2013     | ZAUS     | 9.55 Call  | 500            | 165.1471  | 192.6822  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Mar 2013     | ZAUS     | 10.20 Call | 500            | 105.9326  | 122.6620  | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Mar 2013     | ZAUS     | 10.55 Call | 250            | 85.5825   | 98.9441   | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Mar 2013     | ZAUS     | 10.85 Call | 250            | 72.6456   | 83.6127   | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
| Dec 2014     | ZAUS     | 8.00 Call  | 200            | 1306.6453 | 1561.1027 | 0.0000 | 0.0000 | 0                | 0.00                  |                      |                           |
|              |          |            | <u>354,051</u> |           |           |        |        | <u>20,000.00</u> | <u>4,190,000.00</u>   | <u>3 722 121.00</u>  | <u>1 717 377 101.33</u>   |
| <b>Total</b> |          |            | <b>710,467</b> |           |           |        |        | <b>34,792.00</b> | <b>128,876,303.70</b> | <b>33 826 692.00</b> | <b>242 155 668 294.43</b> |

