



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-October-2012

| DATE          | CONTRACT      |              | OPEN INT      | MTM    | PREV MTM | HIGH   | LOW    | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE    |
|---------------|---------------|--------------|---------------|--------|----------|--------|--------|--------------|-------------|-------------------|---------------------|
| <b>Future</b> | Dec 2012 CABM | Future       | 7,000         | 0.1824 | 0.2106   | 0.0000 | 0.0000 | 0            | 0.00        |                   |                     |
|               |               |              | <u>7,000</u>  |        |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>7 000.00</u>   | <u>791 000.00</u>   |
|               |               | <b>Total</b> | <b>7,000</b>  |        |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>7 000.00</b>   | <b>791 000.00</b>   |
| <b>Future</b> | Dec 2012 CABU | Future       | 14,500        | 0.2171 | 0.2096   | 0.0000 | 0.0000 | 0            | 0.00        |                   |                     |
|               |               |              | <u>14,500</u> |        |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>14 500.00</u>  | <u>2 295 350.00</u> |
|               |               | <b>Total</b> | <b>14,500</b> |        |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>14 500.00</b>  | <b>2 295 350.00</b> |
| <b>Future</b> | Dec 2012 CABV | Future       | 3,700         | 0.2533 | 0.2539   | 0.0000 | 0.0000 | 0            | 0.00        |                   |                     |
|               |               |              | <u>3,700</u>  |        |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>3 700.00</u>   | <u>879 860.00</u>   |
|               |               | <b>Total</b> | <b>3,700</b>  |        |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>3 700.00</b>   | <b>879 860.00</b>   |
| <b>Future</b> | Dec 2012 CABW | Future       | 4,600         | 0.0024 | 0.0033   | 0.0000 | 0.0000 | 0            | 0.00        |                   |                     |
|               |               |              | <u>4,600</u>  |        |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>4 600.00</u>   | <u>920 000.00</u>   |
|               |               | <b>Total</b> | <b>4,600</b>  |        |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>4 600.00</b>   | <b>920 000.00</b>   |
| <b>Future</b> | Dec 2012 CABX | Future       | 32,250        | 0.1437 | 0.1358   | 0.0000 | 0.0000 | 0            | 0.00        |                   |                     |
|               |               |              | <u>32,250</u> |        |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>32 250.00</u>  | <u>2 024 200.00</u> |
|               |               | <b>Total</b> | <b>32,250</b> |        |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>32 250.00</b>  | <b>2 024 200.00</b> |
| <b>Future</b> | Dec 2012 CABY | Future       | 13,800        | 0.2745 | 0.2795   | 0.0000 | 0.0000 | 0            | 0.00        |                   |                     |
|               |               |              | <u>13,800</u> |        |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>13 800.00</u>  | <u>4 269 720.00</u> |
|               |               | <b>Total</b> | <b>13,800</b> |        |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>13 800.00</b>  | <b>4 269 720.00</b> |
| <b>Future</b> | Dec 2012 CABZ | Future       | 52,750        | 0.0502 | 0.0576   | 0.0000 | 0.0000 | 0            | 0.00        |                   |                     |

| DATE          | CONTRACT      |              | OPEN INT      | MTM       | PREV MTM  | HIGH   | LOW    | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|---------------|--------------|---------------|-----------|-----------|--------|--------|--------------|-------------|-------------------|------------------|
|               |               |              | 52,750        |           |           |        |        | 0.00         | 0.00        | 54 580.00         | 4 607 550.00     |
|               |               | <b>Total</b> | <b>52,750</b> |           |           |        |        | <b>0.00</b>  | <b>0.00</b> | 54 580.00         | 4 607 550.00     |
| <b>Future</b> |               |              |               |           |           |        |        |              |             |                   |                  |
|               | Dec 2012 CACA | Future       | 10            | 5408.0100 | 6313.9900 | 0.0000 | 0.0000 | 0            | 0.00        |                   |                  |
|               |               |              | 10            |           |           |        |        | 0.00         | 0.00        | 20.00             | 1 568 000.00     |
|               |               | <b>Total</b> | <b>10</b>     |           |           |        |        | <b>0.00</b>  | <b>0.00</b> | 20.00             | 1 568 000.00     |
| <b>Future</b> |               |              |               |           |           |        |        |              |             |                   |                  |
|               | Dec 2012 CACB | Future       | 10            | 6855.6200 | 7938.0600 | 0.0000 | 0.0000 | 0            | 0.00        |                   |                  |
|               |               |              | 10            |           |           |        |        | 0.00         | 0.00        | 0.00              | 0.00             |
|               |               | <b>Total</b> | <b>10</b>     |           |           |        |        | <b>0.00</b>  | <b>0.00</b> | 0.00              | 0.00             |
| <b>Future</b> |               |              |               |           |           |        |        |              |             |                   |                  |
|               | Nov 2012 CACC | Future       | 10            | 3311.5200 | 3556.2000 | 0.0000 | 0.0000 | 0            | 0.00        |                   |                  |
|               |               |              | 10            |           |           |        |        | 0.00         | 0.00        | 10.00             | 415 000.00       |
|               |               | <b>Total</b> | <b>10</b>     |           |           |        |        | <b>0.00</b>  | <b>0.00</b> | 10.00             | 415 000.00       |
| <b>Future</b> |               |              |               |           |           |        |        |              |             |                   |                  |
|               | Dec 2012 CACD | Future       | 10            | 4144.7200 | 4309.5000 | 0.0000 | 0.0000 | 0            | 0.00        |                   |                  |
|               |               |              | 10            |           |           |        |        | 0.00         | 0.00        | 10.00             | 455 000.00       |
|               |               | <b>Total</b> | <b>10</b>     |           |           |        |        | <b>0.00</b>  | <b>0.00</b> | 10.00             | 455 000.00       |
| <b>Option</b> |               |              |               |           |           |        |        |              |             |                   |                  |
|               | Nov 2012 DABE | 8.60 Call    | 10,000        | 73.5014   | 122.8193  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                  |
|               | Nov 2012 DABE | 8.70 Call    | 10,000        | 26.0731   | 56.3343   | 0.0000 | 0.0000 | 0            | 0.00        |                   |                  |
|               |               |              | 20,000        |           |           |        |        | 0.00         | 0.00        | 10 000.00         | 1 776 000.00     |
|               |               | <b>Total</b> | <b>20,000</b> |           |           |        |        | <b>0.00</b>  | <b>0.00</b> | 10 000.00         | 1 776 000.00     |
| <b>Option</b> |               |              |               |           |           |        |        |              |             |                   |                  |
|               | Nov 2012 DABG | 8.70 Call    | 15,000        | 52.0598   | 83.1499   | 0.0000 | 0.0000 | 0            | 0.00        |                   |                  |
|               |               |              | 15,000        |           |           |        |        | 0.00         | 0.00        | 30 000.00         | 3 546 499.50     |
|               |               | <b>Total</b> | <b>15,000</b> |           |           |        |        | <b>0.00</b>  | <b>0.00</b> | 30 000.00         | 3 546 499.50     |
| <b>Option</b> |               |              |               |           |           |        |        |              |             |                   |                  |
|               | Nov 2012 DABM | 9.00 Call    | 20,000        | 37.0703   | 51.4268   | 0.0000 | 0.0000 | 0            | 0.00        |                   |                  |
|               |               |              | 20,000        |           |           |        |        | 0.00         | 0.00        | 40 000.00         | 2 440 000.00     |
|               |               | <b>Total</b> | <b>20,000</b> |           |           |        |        | <b>0.00</b>  | <b>0.00</b> | 40 000.00         | 2 440 000.00     |
| <b>Future</b> |               |              |               |           |           |        |        |              |             |                   |                  |
|               | Oct 2012 DABN | Future       | 2,000         | 8.9617    | 8.9975    | 0.0000 | 0.0000 | 0            | 0.00        |                   |                  |
|               |               |              | 2,000         |           |           |        |        | 0.00         | 0.00        | 7 500.00          | 67 636 350.00    |
| <b>Option</b> |               |              |               |           |           |        |        |              |             |                   |                  |

| DATE     | CONTRACT     |           | OPEN INT     | MTM      | PREV MTM | HIGH   | LOW    | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE     |
|----------|--------------|-----------|--------------|----------|----------|--------|--------|--------------|-------------|-------------------|----------------------|
| Oct 2012 | DABN         | 8.95 Call | 3,000        | 28.3715  | 63.3903  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                      |
| Oct 2012 | DABN         | 9.08 Put  | 4,500        | 120.4477 | 91.9715  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                      |
|          |              |           | <u>7,500</u> |          |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>7 500.00</u>   | <u>452 999.70</u>    |
|          | <b>Total</b> |           | <b>9,500</b> |          |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>15 000.00</b>  | <b>68 089 349.70</b> |

**Option**

|          |              |           |                |          |          |        |        |             |             |                 |                   |
|----------|--------------|-----------|----------------|----------|----------|--------|--------|-------------|-------------|-----------------|-------------------|
| Oct 2012 | DAUS         | 8.00 Put  | 8,220          | 0.0000   | 0.0072   | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Oct 2012 | DAUS         | 9.02 Call | 8,220          | 0.0348   | 0.7868   | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Nov 2012 | DAUS         | 8.00 Put  | 8,440          | 3.8299   | 3.6592   | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Nov 2012 | DAUS         | 9.02 Call | 8,440          | 51.5197  | 67.6656  | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Dec 2012 | DAUS         | 8.00 Put  | 7,530          | 11.3480  | 10.5292  | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Dec 2012 | DAUS         | 9.02 Call | 7,530          | 106.7974 | 128.0977 | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Jan 2013 | DAUS         | 8.00 Put  | 6,625          | 26.2750  | 24.7380  | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Jan 2013 | DAUS         | 9.02 Call | 6,625          | 176.8107 | 202.5602 | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Feb 2013 | DAUS         | 8.00 Put  | 6,245          | 41.3635  | 38.2345  | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Feb 2013 | DAUS         | 9.02 Call | 6,245          | 233.7363 | 261.2155 | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Mar 2013 | DAUS         | 8.00 Put  | 7,500          | 55.4084  | 51.4556  | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Mar 2013 | DAUS         | 9.02 Call | 7,500          | 286.8502 | 315.6046 | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Apr 2013 | DAUS         | 8.00 Put  | 7,500          | 69.0084  | 64.1150  | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
| Apr 2013 | DAUS         | 9.02 Call | 7,500          | 342.1836 | 372.0059 | 0.0000 | 0.0000 | 0           | 0.00        |                 |                   |
|          |              |           | <u>104,120</u> |          |          |        |        | <u>0.00</u> | <u>0.00</u> | <u>8 440.00</u> | <u>802 500.00</u> |
|          | <b>Total</b> |           | <b>104,120</b> |          |          |        |        | <b>0.00</b> | <b>0.00</b> | <b>8 440.00</b> | <b>802 500.00</b> |

**Future**

|          |              |        |               |        |        |        |        |               |                     |                     |                          |
|----------|--------------|--------|---------------|--------|--------|--------|--------|---------------|---------------------|---------------------|--------------------------|
| Dec 2012 | ZAAD         | Future | 9,940         | 8.9875 | 9.0223 | 9.0300 | 9.0300 | 589           | 5,296,571.00        |                     |                          |
| Mar 2013 | ZAAD         | Future | 4,458         | 9.0412 | 9.0767 | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
| Jun 2013 | ZAAD         | Future | 62            | 9.0867 | 9.1232 | 9.1235 | 9.1235 | 50            | 456,175.00          |                     |                          |
| Sep 2013 | ZAAD         | Future | 2,150         | 9.1344 | 9.1719 | 0.0000 | 0.0000 | 0             | 0.00                |                     |                          |
|          |              |        | <u>16,610</u> |        |        |        |        | <u>639.00</u> | <u>5,752,746.00</u> | <u>1 574 703.00</u> | <u>10 957 697 391.70</u> |
|          | <b>Total</b> |        | <b>16,610</b> |        |        |        |        | <b>639.00</b> | <b>5,752,746.00</b> | <b>1 574 903.00</b> | <b>10 957 763 515.70</b> |

**Future**

|          |              |        |            |        |        |        |        |             |             |                  |                       |
|----------|--------------|--------|------------|--------|--------|--------|--------|-------------|-------------|------------------|-----------------------|
| Dec 2012 | ZACA         | Future | 82         | 8.6951 | 8.7409 | 0.0000 | 0.0000 | 0           | 0.00        |                  |                       |
| Mar 2013 | ZACA         | Future | 25         | 8.7927 | 8.8382 | 0.0000 | 0.0000 | 0           | 0.00        |                  |                       |
|          |              |        | <u>107</u> |        |        |        |        | <u>0.00</u> | <u>0.00</u> | <u>21 342.00</u> | <u>152 373 555.20</u> |
|          | <b>Total</b> |        | <b>107</b> |        |        |        |        | <b>0.00</b> | <b>0.00</b> | <b>21 342.00</b> | <b>152 373 555.20</b> |

**Future**

|          |      |        |               |         |         |         |         |               |                     |                     |                          |
|----------|------|--------|---------------|---------|---------|---------|---------|---------------|---------------------|---------------------|--------------------------|
| Dec 2012 | ZAEU | Future | 73,548        | 11.2788 | 11.2991 | 11.3200 | 11.2940 | 439           | 4,971,021.00        |                     |                          |
| Mar 2013 | ZAEU | Future | 11,578        | 11.4406 | 11.4608 | 0.0000  | 0.0000  | 0             | 0.00                |                     |                          |
| Jun 2013 | ZAEU | Future | 140           | 11.5829 | 11.6044 | 0.0000  | 0.0000  | 0             | 0.00                |                     |                          |
| Dec 2013 | ZAEU | Future | 435           | 11.8353 | 11.8569 | 0.0000  | 0.0000  | 0             | 0.00                |                     |                          |
|          |      |        | <u>85,701</u> |         |         |         |         | <u>439.00</u> | <u>4,971,021.00</u> | <u>2 508 185.00</u> | <u>27 476 005 404.90</u> |

| DATE          | CONTRACT     |            | OPEN INT       | MTM      | PREV MTM | HIGH    | LOW     | DAILY VOLUME  | DAILY VALUE          | CUMULATIVE VOLUME   | CUMULATIVE VALUE         |
|---------------|--------------|------------|----------------|----------|----------|---------|---------|---------------|----------------------|---------------------|--------------------------|
| <b>Option</b> |              |            |                |          |          |         |         |               |                      |                     |                          |
| Dec 2012      | ZAEU         | 9.50 Put   | 5,690          | 0.2564   | 0.3359   | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Dec 2012      | ZAEU         | 9.85 Put   | 13,800         | 1.1111   | 1.3701   | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Dec 2012      | ZAEU         | 10.30 Put  | 375            | 5.4406   | 6.6342   | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Dec 2012      | ZAEU         | 10.40 Put  | 750            | 7.1056   | 8.8564   | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Dec 2012      | ZAEU         | 10.95 Put  | 100            | 59.3340  | 63.8004  | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Dec 2012      | ZAEU         | 11.00 Call | 13,900         | 351.8072 | 376.8053 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Dec 2012      | ZAEU         | 11.10 Call | 750            | 285.2977 | 310.4495 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Dec 2012      | ZAEU         | 11.50 Call | 100            | 110.5896 | 129.6233 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Mar 2013      | ZAEU         | 12.64 Call | 27,600         | 110.6834 | 122.0125 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
|               |              |            | 63,065         |          |          |         |         | 0.00          | 0.00                 | 620 429.00          | 157 812 099.40           |
|               | <b>Total</b> |            | <b>148,766</b> |          |          |         |         | <b>439.00</b> | <b>4,971,021.00</b>  | <b>3 128 614.00</b> | <b>27 633 817 504.30</b> |
| <b>Future</b> |              |            |                |          |          |         |         |               |                      |                     |                          |
| Dec 2012      | ZAFR         | Future     | 25             | 9.3388   | 9.3484   | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Mar 2013      | ZAFR         | Future     | 100            | 9.4797   | 9.4885   | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
|               |              |            | 125            |          |          |         |         | 0.00          | 0.00                 | 362 970.00          | 3 120 152 032.50         |
|               | <b>Total</b> |            | <b>125</b>     |          |          |         |         | <b>0.00</b>   | <b>0.00</b>          | <b>362 970.00</b>   | <b>3 120 152 032.50</b>  |
| <b>Future</b> |              |            |                |          |          |         |         |               |                      |                     |                          |
| Dec 2012      | ZAGB         | Future     | 14,503         | 13.9791  | 14.0389  | 14.0405 | 13.9835 | 712           | 9,974,676.00         |                     |                          |
| Mar 2013      | ZAGB         | Future     | 5,070          | 14.1620  | 14.2217  | 14.1805 | 14.1805 | 20            | 283,610.00           |                     |                          |
| Jun 2013      | ZAGB         | Future     | 261            | 14.3215  | 14.3825  | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
|               |              |            | 19,834         |          |          |         |         | 732.00        | 10,258,286.00        | 2 319 700.00        | 28 705 145 712.30        |
| <b>Option</b> |              |            |                |          |          |         |         |               |                      |                     |                          |
| Dec 2012      | ZAGB         | 12.25 Put  | 11,100         | 2.4151   | 2.0236   | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Dec 2012      | ZAGB         | 13.55 Put  | 100            | 85.1764  | 69.1412  | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Dec 2012      | ZAGB         | 13.70 Call | 100            | 409.6392 | 449.2693 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Dec 2012      | ZAGB         | 13.95 Call | 11,100         | 266.3917 | 299.1450 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Dec 2012      | ZAGB         | 14.20 Call | 100            | 169.5438 | 195.8155 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Mar 2013      | ZAGB         | 13.70 Put  | 200            | 262.8283 | 238.4629 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Mar 2013      | ZAGB         | 13.90 Call | 200            | 612.8657 | 645.9896 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Jun 2013      | ZAGB         | 12.00 Put  | 699            | 40.4967  | 38.4006  | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Jun 2013      | ZAGB         | 13.00 Put  | 699            | 131.0477 | 119.4132 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Jun 2013      | ZAGB         | 14.65 Put  | 200            | 875.7708 | 840.2259 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Jun 2013      | ZAGB         | 14.80 Call | 200            | 502.2945 | 526.2421 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Jun 2013      | ZAGB         | 15.30 Call | 200            | 381.6133 | 400.7597 | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
|               |              |            | 24,898         |          |          |         |         | 0.00          | 0.00                 | 391 371.00          | 126 844 685.05           |
|               | <b>Total</b> |            | <b>44,732</b>  |          |          |         |         | <b>732.00</b> | <b>10,258,286.00</b> | <b>2 711 071.00</b> | <b>28 831 990 397.35</b> |
| <b>Future</b> |              |            |                |          |          |         |         |               |                      |                     |                          |
| Dec 2012      | ZAJY         | Future     | 20,211         | 0.1093   | 0.1098   | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |
| Mar 2013      | ZAJY         | Future     | 1,893          | 0.1109   | 0.1114   | 0.0000  | 0.0000  | 0             | 0.00                 |                     |                          |

| DATE          | CONTRACT     |      | OPEN INT      | MTM     | PREV MTM   | HIGH       | LOW    | DAILY VOLUME | DAILY VALUE   | CUMULATIVE VOLUME | CUMULATIVE VALUE   |
|---------------|--------------|------|---------------|---------|------------|------------|--------|--------------|---------------|-------------------|--------------------|
|               |              |      | 22,104        |         |            |            |        | 0.00         | 0.00          | 174 090.00        | 1 739 061 114.00   |
|               | <b>Total</b> |      | <b>22,104</b> |         |            |            |        | <b>0.00</b>  | <b>0.00</b>   | 174 090.00        | 1 739 061 114.00   |
| <b>Future</b> |              |      |               |         |            |            |        |              |               |                   |                    |
|               | Dec 2012     | ZAUM | Future        | 1,381   | 8.6975     | 8.7520     | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Mar 2013     | ZAUM | Future        | 5       | 8.8138     | 8.8685     | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Jun 2013     | ZAUM | Future        | 10      | 8.9153     | 8.9712     | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               |              |      |               | 1,396   |            |            |        | 0.00         | 0.00          | 23 918.00         | 18 819 104 310.00  |
| <b>Option</b> |              |      |               |         |            |            |        |              |               |                   |                    |
|               | Dec 2012     | ZAUM | 8.30 Call     | 158     | 43215.0352 | 48179.2133 | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUM | 8.80 Call     | 158     | 13814.5089 | 16668.2807 | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               |              |      |               | 316     |            |            |        | 0.00         | 0.00          | 1 056.00          | 28 612 961.88      |
|               | <b>Total</b> |      | <b>1,712</b>  |         |            |            |        | <b>0.00</b>  | <b>0.00</b>   | 24 974.00         | 18 847 717 271.88  |
| <b>Future</b> |              |      |               |         |            |            |        |              |               |                   |                    |
|               | Dec 2012     | ZAUS | Future        | 316,095 | 8.6975     | 8.7520     | 8.7500 | 8.6900       | 6,334         | 55,278,487.30     |                    |
|               | Mar 2013     | ZAUS | Future        | 40,355  | 8.8138     | 8.8685     | 8.8444 | 8.8100       | 27            | 238,495.60        |                    |
|               | Jun 2013     | ZAUS | Future        | 13,420  | 8.9153     | 8.9712     | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2013     | ZAUS | Future        | 542     | 9.0939     | 9.1513     | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               |              |      |               | 370,412 |            |            |        | 6,361.00     | 55,516,982.90 | 31 626 715.00     | 253 316 905 563.90 |
| <b>Option</b> |              |      |               |         |            |            |        |              |               |                   |                    |
|               | Dec 2012     | ZAUS | 7.80 Put      | 43,500  | 2.6215     | 2.6431     | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 7.95 Put      | 15,000  | 5.5854     | 5.0421     | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.00 Call     | 300     | 704.8287   | 758.5937   | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.00 Put      | 12,540  | 7.3287     | 6.5937     | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.05 Put      | 20,000  | 9.5477     | 8.5626     | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.10 Put      | 3,000   | 12.3497    | 11.0414    | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.25 Put      | 2,500   | 27.0524    | 23.9798    | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.30 Call     | 3,000   | 432.9974   | 483.4006   | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.30 Put      | 6,000   | 35.4974    | 31.4006    | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.35 Put      | 400     | 45.7381    | 40.4167    | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.50 Call     | 50      | 286.2583   | 330.5627   | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.50 Put      | 3,500   | 88.7583    | 78.5627    | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.60 Call     | 6,000   | 226.1930   | 266.3717   | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.60 Put      | 500     | 128.6930   | 114.3717   | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.70 Call     | 44,500  | 175.4419   | 211.0170   | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.75 Put      | 2,700   | 208.2425   | 184.6504   | 0.0000 | 0.0000       | 100           | 17,800.00         |                    |
|               | Dec 2012     | ZAUS | 8.80 Call     | 1,000   | 138.1451   | 166.6828   | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.80 Put      | 300     | 240.6451   | 214.6828   | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.82 Put      | 100     | 254.1571   | 227.2706   | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 8.90 Call     | 1,000   | 108.5749   | 132.6575   | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 9.00 Call     | 22,500  | 85.3731    | 105.4810   | 0.0000 | 0.0000       | 0             | 0.00              |                    |
|               | Dec 2012     | ZAUS | 9.00 Put      | 700     | 387.8731   | 353.4810   | 0.0000 | 0.0000       | 0             | 0.00              |                    |

| DATE         | CONTRACT |            | OPEN INT       | MTM       | PREV MTM  | HIGH   | LOW    | DAILY VOLUME    | DAILY VALUE          | CUMULATIVE VOLUME    | CUMULATIVE VALUE          |
|--------------|----------|------------|----------------|-----------|-----------|--------|--------|-----------------|----------------------|----------------------|---------------------------|
| Dec 2012     | ZAUS     | 9.10 Call  | 1,540          | 67.2929   | 83.9541   | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Dec 2012     | ZAUS     | 9.20 Call  | 1,000          | 53.5379   | 66.9934   | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Dec 2012     | ZAUS     | 9.25 Call  | 9,250          | 47.9957   | 60.2146   | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Dec 2012     | ZAUS     | 9.50 Call  | 1,300          | 28.6517   | 36.2318   | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 8.00 Put   | 10,000         | 51.4994   | 47.7772   | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 8.10 Put   | 180            | 67.8910   | 63.2424   | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 8.50 Put   | 3,376          | 183.4740  | 169.9503  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 8.75 Put   | 200            | 306.9421  | 287.7933  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 8.85 Call  | 200            | 329.8581  | 362.3264  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 9.00 Call  | 21,000         | 278.2082  | 307.0771  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 9.10 Call  | 10,000         | 248.7584  | 275.3745  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 9.35 Call  | 200            | 189.7798  | 211.2734  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 9.55 Call  | 500            | 154.6634  | 172.7859  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 10.00 Call | 21,000         | 101.1121  | 113.6222  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 10.20 Call | 500            | 85.1721   | 95.8156   | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 10.55 Call | 250            | 64.8418   | 72.9810   | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Mar 2013     | ZAUS     | 10.85 Call | 250            | 51.4342   | 58.1946   | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Dec 2013     | ZAUS     | 8.75 Put   | 750            | 468.0338  | 445.1005  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Dec 2013     | ZAUS     | 9.00 Put   | 750            | 616.3914  | 589.9212  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Dec 2013     | ZAUS     | 9.69 Call  | 750            | 495.0676  | 518.4937  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Dec 2013     | ZAUS     | 10.27 Call | 750            | 376.1180  | 394.1623  | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
| Dec 2014     | ZAUS     | 8.00 Call  | 200            | 1589.7260 | 1626.4213 | 0.0000 | 0.0000 | 0               | 0.00                 |                      |                           |
|              |          |            | <u>273,036</u> |           |           |        |        | <i>100.00</i>   | <i>17,800.00</i>     | <i>4 044 619.00</i>  | <i>1 761 657 116.70</i>   |
| <b>Total</b> |          |            | <b>643,448</b> |           |           |        |        | <b>6,461.00</b> | <b>55,534,782.90</b> | <b>35 671 334.00</b> | <b>255 078 562 680.60</b> |

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|                    |                  |  |  |                 |                      |                   |                           |
|--------------------|------------------|--|--|-----------------|----------------------|-------------------|---------------------------|
| <b>Grand Total</b> | <b>1,174,864</b> |  |  | <b>8,271.00</b> | <b>76 516 835.90</b> | <b>47,542,775</b> | <b>364,696,457,735.94</b> |
|--------------------|------------------|--|--|-----------------|----------------------|-------------------|---------------------------|

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