



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-December-2012

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|---------------|--------------|---------------|--------|----------|--------|--------|--------------|-------------|-------------------|------------------|
| Future | Dec 2012 CABM | Future | 7,000 | 0.2800 | 0.2800 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>7,000</u> | | | | | <i>0.00</i> | <i>0.00</i> | 8 078.00 | 1 082 922.40 |
| | | Total | 7,000 | | | | | 0.00 | 0.00 | 8 078.00 | 1 082 922.40 |
| Future | Dec 2012 CABU | Future | 14,500 | 0.3933 | 0.3991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>14,500</u> | | | | | <i>0.00</i> | <i>0.00</i> | 14 500.00 | 2 295 350.00 |
| | | Total | 14,500 | | | | | 0.00 | 0.00 | 14 500.00 | 2 295 350.00 |
| Future | Dec 2012 CABV | Future | 3,700 | 0.6155 | 0.6696 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>3,700</u> | | | | | <i>0.00</i> | <i>0.00</i> | 3 700.00 | 879 860.00 |
| | | Total | 3,700 | | | | | 0.00 | 0.00 | 3 700.00 | 879 860.00 |
| Future | Dec 2012 CABW | Future | 4,600 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>4,600</u> | | | | | <i>0.00</i> | <i>0.00</i> | 4 600.00 | 920 000.00 |
| | | Total | 4,600 | | | | | 0.00 | 0.00 | 4 600.00 | 920 000.00 |
| Future | Dec 2012 CABX | Future | 31,310 | 0.2936 | 0.2999 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>31,310</u> | | | | | <i>0.00</i> | <i>0.00</i> | 33 840.00 | 2 466 749.00 |
| | | Total | 31,310 | | | | | 0.00 | 0.00 | 33 840.00 | 2 466 749.00 |
| Future | Dec 2012 CABY | Future | 13,800 | 0.2234 | 0.3212 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>13,800</u> | | | | | <i>0.00</i> | <i>0.00</i> | 13 800.00 | 4 269 720.00 |
| | | Total | 13,800 | | | | | 0.00 | 0.00 | 13 800.00 | 4 269 720.00 |
| Future | Dec 2012 CABZ | Future | 52,500 | 0.0021 | 0.0030 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|---------------|---------------|------------|------------|--------|--------------|-------------------|-------------------|------------------|
| | | | 52,500 | | | | | 0.00 | 0.00 | 57 830.00 | 5 308 950.00 |
| | | Total | 52,500 | | | | | 0.00 | 0.00 | 57 830.00 | 5 308 950.00 |
| Future | | | | | | | | | | | |
| | Dec 2012 | CACA | Future | 5 | 1082.8300 | 1178.5300 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 5 | | | | | 0.00 | 0.00 | 35.00 |
| | | | Total | 5 | | | | 0.00 | 0.00 | 35.00 | 2 844 950.00 |
| Future | | | | | | | | | | | |
| | Mar 2013 | CACE | Future | 4,500 | 0.1007 | 0.1012 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 4,500 | | | | | 0.00 | 0.00 | 5 265.00 |
| | | | Total | 4,500 | | | | 0.00 | 0.00 | 5 265.00 | 593 622.00 |
| Future | | | | | | | | | | | |
| | Dec 2012 | CACF | Future | 15,000 | 0.0006 | 0.0011 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 15,000 | | | | | 0.00 | 0.00 | 30 000.00 |
| | | | Total | 15,000 | | | | 0.00 | 0.00 | 30 000.00 | 1 630 500.00 |
| Future | | | | | | | | | | | |
| | Jan 2013 | CACG | Future | 10 | 10000.0003 | 7013.8039 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 10 | | | | | 0.00 | 0.00 | 10.00 |
| | | | Total | 10 | | | | 0.00 | 0.00 | 10.00 | 380 000.00 |
| Future | | | | | | | | | | | |
| | Jan 2013 | CACH | Future | 20 | 9811.5729 | 9130.1076 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 20 | | | | | 0.00 | 0.00 | 20.00 |
| | | | Total | 20 | | | | 0.00 | 0.00 | 20.00 | 1 000 000.00 |
| Future | | | | | | | | | | | |
| | Mar 2013 | CACI | Future | 37,000 | 0.0686 | 0.0694 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 37,000 | | | | | 0.00 | 0.00 | 36 250.00 |
| | | | Total | 37,000 | | | | 0.00 | 0.00 | 36 250.00 | 3 437 250.00 |
| Future | | | | | | | | | | | |
| | Jan 2013 | CACJ | Future | 20 | 22356.2865 | 22405.5568 | 0.0000 | 0.0000 | 10 | 915,000.00 | |
| | | | | 20 | | | | | 10.00 | 915,000.00 | 40.00 |
| | | | Total | 20 | | | | 10.00 | 915,000.00 | 40.00 | 4 065 000.00 |
| Future | | | | | | | | | | | |
| | Jan 2013 | CACK | Future | 35 | 14090.2119 | 12648.8700 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 35 | | | | | 0.00 | 0.00 | 35.00 |
| | | | Total | 35 | | | | 0.00 | 0.00 | 35.00 | 3 874 500.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|----------------|----------|----------|--------|--------|-------------------|---------------------|-------------------|-------------------------|
| Future | | | | | | | | | | | |
| Jan 2013 | CACL | Future | 25,000 | 0.0199 | 0.0202 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>25,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>25 000.00</u> | <u>562 500.00</u> |
| | | Total | 25,000 | | | | | 0.00 | 0.00 | 25 000.00 | 562 500.00 |
| Future | | | | | | | | | | | |
| Jan 2013 | CACM | Future | 25,000 | 0.0182 | 0.0187 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>25,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>25 000.00</u> | <u>547 500.00</u> |
| | | Total | 25,000 | | | | | 0.00 | 0.00 | 25 000.00 | 547 500.00 |
| Future | | | | | | | | | | | |
| Mar 2013 | CACN | Future | 24,000 | 0.3755 | 0.3589 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>24,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>24 000.00</u> | <u>10 149 600.00</u> |
| | | Total | 24,000 | | | | | 0.00 | 0.00 | 24 000.00 | 10 149 600.00 |
| Future | | | | | | | | | | | |
| Mar 2013 | CACO | Future | 7,500 | 0.2746 | 0.2725 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>7,500</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>13 500.00</u> | <u>4 499 550.00</u> |
| | | Total | 7,500 | | | | | 0.00 | 0.00 | 13 500.00 | 4 499 550.00 |
| Future | | | | | | | | | | | |
| Jan 2013 | CACP | Future | 100,000 | 0.0267 | 0.0300 | 0.0000 | 0.0000 | 100,000 | 3,022,500.00 | | |
| | | | <u>100,000</u> | | | | | <u>100,000.00</u> | <u>3,022,500.00</u> | <u>100 000.00</u> | <u>3 022 500.00</u> |
| | | Total | 100,000 | | | | | 100,000.00 | 3,022,500.00 | 100 000.00 | 3 022 500.00 |
| Future | | | | | | | | | | | |
| Dec 2012 | DANZ | Future | 1,000 | 7.2283 | 7.2460 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>161 000.00</u> | <u>1 138 270 300.00</u> |
| Option | | | | | | | | | | | |
| Dec 2012 | DANZ | 7.25 Put | 20,000 | 41.9838 | 33.1459 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | DANZ | 7.24 Call | 4,000 | 33.0952 | 43.4238 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>24,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>91 000.00</u> | <u>4 362 999.14</u> |
| | | Total | 25,000 | | | | | 0.00 | 0.00 | 252 000.00 | 1 142 633 299.14 |
| Option | | | | | | | | | | | |
| Dec 2012 | DAUS | 8.90 Call | 15,000 | 19.1042 | 21.7435 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | DAUS | 8.00 Put | 7,530 | 0.5723 | 0.6189 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | DAUS | 9.02 Call | 7,530 | 19.7606 | 21.1704 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2013 | DAUS | 8.00 Put | 6,625 | 5.4248 | 5.4655 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2013 | DAUS | 9.02 Call | 6,625 | 80.9647 | 84.0004 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2013 | DAUS | 8.00 Put | 6,245 | 14.0610 | 13.1926 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2013 | DAUS | 9.02 Call | 6,245 | 138.8618 | 141.0424 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | DAUS | 8.00 Put | 7,500 | 24.3963 | 22.5672 | 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 | DAUS | 9.02 Call | 7,500 | 195.5351 | 196.2263 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2013 | DAUS | 8.00 Put | 7,500 | 36.8752 | 34.0125 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2013 | DAUS | 9.02 Call | 7,500 | 253.5170 | 253.2208 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 9.20 Put | 1,400 | 582.5615 | 574.4810 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 9.80 Call | 2,800 | 207.9301 | 207.5620 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 9.24 Put | 2,200 | 620.0978 | 613.7281 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 9.84 Call | 4,400 | 242.7427 | 243.9467 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.28 Put | 1,200 | 655.7878 | 647.9527 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.88 Call | 2,400 | 269.1031 | 269.5580 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>100,200</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>15 000.00</u> | <u>1 839 000.00</u> |
| | Total | | 100,200 | | | | | 0.00 | 0.00 | 15 000.00 | 1 839 000.00 |
| Future | | | | | | | | | | | |
| Dec 2012 | ZAAD | Future | 11,726 | 9.1058 | 9.1250 | 9.1115 | 9.1115 | 1 | 9,111.50 | | |
| Mar 2013 | ZAAD | Future | 4,589 | 9.1601 | 9.1795 | 9.1462 | 9.1462 | 5 | 45,731.00 | | |
| Jun 2013 | ZAAD | Future | 227 | 9.2096 | 9.2290 | 9.2110 | 9.2005 | 2 | 18,411.50 | | |
| Sep 2013 | ZAAD | Future | 2,750 | 9.2621 | 9.2827 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>19,292</u> | | | | | <u>8.00</u> | <u>73,254.00</u> | <u>1 581 937.00</u> | <u>11 024 583 442.70</u> |
| | Total | | 19,292 | | | | | 8.00 | 73,254.00 | 1 582 137.00 | 11 024 649 566.70 |
| Future | | | | | | | | | | | |
| Dec 2012 | ZACA | Future | 84 | 8.7880 | 8.7816 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZACA | Future | 25 | 8.8863 | 8.8805 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>109</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>21 352.00</u> | <u>152 461 153.20</u> |
| | Total | | 109 | | | | | 0.00 | 0.00 | 21 352.00 | 152 461 153.20 |
| Future | | | | | | | | | | | |
| Dec 2012 | ZAEU | Future | 73,756 | 11.2119 | 11.3147 | 11.2950 | 11.2225 | 1,000 | 11,246,315.50 | | |
| Mar 2013 | ZAEU | Future | 15,995 | 11.3724 | 11.4763 | 11.4201 | 11.3620 | 1,137 | 12,969,881.00 | | |
| Jun 2013 | ZAEU | Future | 3,700 | 11.5192 | 11.6249 | 11.5330 | 11.5300 | 50 | 576,530.00 | | |
| Dec 2013 | ZAEU | Future | 435 | 11.8242 | 11.9312 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>93,886</u> | | | | | <u>2,187.00</u> | <u>24,792,726.50</u> | <u>2 556 725.00</u> | <u>28 032 515 535.90</u> |
| Option | | | | | | | | | | | |
| Dec 2012 | ZAEU | 9.50 Put | 5,690 | 0.0000 | 0.0081 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAEU | 9.85 Put | 13,800 | 0.0000 | 0.0097 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAEU | 10.30 Put | 375 | 0.0517 | 0.0319 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAEU | 10.40 Put | 750 | 0.1139 | 0.0661 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAEU | 10.95 Put | 100 | 9.1204 | 4.5280 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAEU | 11.00 Call | 13,900 | 225.4166 | 321.3892 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAEU | 11.10 Call | 425 | 141.0648 | 229.1912 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAEU | 11.50 Call | 100 | 7.7538 | 19.2442 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAEU | 11.00 Put | 1,250 | 115.3239 | 92.8580 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAEU | 12.64 Call | 27,600 | 42.0354 | 51.9569 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|----------------|--------|----------|----------|---------|-----------------|----------------------|-------------------|-------------------|
| | | | 63,990 | | | | | 0.00 | 0.00 | 622 368.00 | 158 165 775.40 |
| | | Total | 157,876 | | | | | 2,187.00 | 24,792,726.50 | 3 179 093.00 | 28 190 681 311.30 |
| Future | | | | | | | | | | | |
| | Dec 2012 | ZAFR | Future | 25 | 9.2781 | 9.3533 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2013 | ZAFR | Future | 50 | 9.4182 | 9.4949 | 9.4700 | 9.4700 | 25 | 236,750.00 | |
| | | | | 75 | | | | | 25.00 | 236,750.00 | 363 070.00 |
| | | Total | 75 | | | | | 25.00 | 236,750.00 | 363 070.00 | 3 121 111 782.50 |
| Future | | | | | | | | | | | |
| | Dec 2012 | ZAGB | Future | 14,679 | 13.9166 | 14.0083 | 13.9702 | 13.9094 | 698 | 9,721,042.40 | |
| | Mar 2013 | ZAGB | Future | 6,470 | 14.0976 | 14.1908 | 14.0885 | 14.0885 | 500 | 7,044,250.00 | |
| | Jun 2013 | ZAGB | Future | 421 | 14.2611 | 14.3561 | 14.3000 | 14.2800 | 60 | 857,400.00 | |
| | | | | 21,570 | | | | | 1,258.00 | 17,622,692.40 | 2 370 625.00 |
| | | Total | | | | | | | | | 29 428 404 237.80 |
| Option | | | | | | | | | | | |
| | Dec 2012 | ZAGB | 12.25 Put | 11,100 | 0.0057 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2012 | ZAGB | 13.55 Put | 100 | 4.9664 | 4.2393 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2012 | ZAGB | 13.70 Call | 100 | 232.4711 | 320.3504 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2012 | ZAGB | 13.95 Call | 11,100 | 59.8978 | 117.8342 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2012 | ZAGB | 14.20 Call | 100 | 10.6401 | 26.7721 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2013 | ZAGB | 13.70 Put | 200 | 157.8102 | 129.5844 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2013 | ZAGB | 13.90 Call | 200 | 435.2748 | 492.8671 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2013 | ZAGB | 12.00 Put | 699 | 18.1608 | 15.9658 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2013 | ZAGB | 13.00 Put | 699 | 63.5237 | 47.9919 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2013 | ZAGB | 14.65 Put | 200 | 768.1757 | 704.9785 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2013 | ZAGB | 14.80 Call | 200 | 339.6155 | 368.6150 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2013 | ZAGB | 15.30 Call | 200 | 237.3135 | 259.4512 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 24,898 | | | | | 0.00 | 0.00 | 391 371.00 |
| | | Total | 46,468 | | | | | 1,258.00 | 17,622,692.40 | 2 761 996.00 | 29 555 248 922.85 |
| Future | | | | | | | | | | | |
| | Dec 2012 | ZAJY | Future | 22,073 | 0.1052 | 0.1055 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2013 | ZAJY | Future | 1,868 | 0.1067 | 0.1070 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 23,941 | | | | | 0.00 | 0.00 | 218 076.00 |
| | | Total | 23,941 | | | | | 0.00 | 0.00 | 218 076.00 | 2 219 408 066.40 |
| Future | | | | | | | | | | | |
| | Dec 2012 | ZANZ | Future | 4,000 | 7.2300 | 7.2472 | 0.0000 | 0.0000 | 4,000 | 29,126,800.00 | |
| | | | | 4,000 | | | | | 4,000.00 | 29,126,800.00 | 4 000.00 |
| | | Total | 4,000 | | | | | 4,000.00 | 29,126,800.00 | 24 000.00 | 29 810 800.00 |
| Future | | | | | | | | | | | |
| | Dec 2012 | ZAUM | Future | 546 | 8.6910 | 8.6991 | 8.6915 | 8.6915 | 5 | 4,345,750.00 | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|--------------|-----------|----------------|------------|------------|--------|--------|------------------|-----------------------|----------------------|---------------------------|
| Mar 2013 | ZAUM | Future | 895 | 8.8065 | 8.8147 | 8.8030 | 8.8030 | 5 | 4,401,500.00 | | |
| Jun 2013 | ZAUM | Future | 10 | 8.9109 | 8.9199 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,451</u> | | | | | <u>10.00</u> | <u>8,747,250.00</u> | <u>26 777.00</u> | <u>21 348 579 610.00</u> |
| Option | | | | | | | | | | | |
| Dec 2012 | ZAUM | 8.30 Call | 158 | 39182.6431 | 40016.2490 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUM | 8.80 Call | 158 | 2236.4603 | 2730.1257 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUM | 9.02 Call | 97 | 17962.2005 | 18068.6704 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>413</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1 153.00</u> | <u>31 741 211.88</u> |
| | Total | | 1,864 | | | | | 10.00 | 8,747,250.00 | 27 930.00 | 21 380 320 821.88 |
| Future | | | | | | | | | | | |
| Dec 2012 | ZAUS | Future | 333,235 | 8.6910 | 8.6991 | 8.7181 | 8.6850 | 9,524 | 82,805,679.00 | | |
| Mar 2013 | ZAUS | Future | 97,789 | 8.8065 | 8.8147 | 8.8305 | 8.7913 | 17,337 | 152,957,719.40 | | |
| Jun 2013 | ZAUS | Future | 11,866 | 8.9109 | 8.9199 | 8.9415 | 8.9075 | 52 | 464,133.50 | | |
| Dec 2013 | ZAUS | Future | 5,542 | 9.1238 | 9.1337 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>448,432</u> | | | | | <u>26,913.00</u> | <u>236,227,531.90</u> | <u>32 303 344.00</u> | <u>259 311 733 750.30</u> |
| Option | | | | | | | | | | | |
| Dec 2012 | ZAUS | 7.80 Put | 43,500 | 0.0035 | 0.0051 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 7.95 Put | 15,000 | 0.0113 | 0.0169 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Call | 300 | 691.0206 | 699.1306 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Put | 12,540 | 0.0206 | 0.0306 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.05 Put | 20,000 | 0.0377 | 0.0553 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.10 Put | 3,000 | 0.0692 | 0.0999 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.25 Put | 2,500 | 0.4287 | 0.5811 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.30 Call | 3,000 | 391.8264 | 400.1625 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.30 Put | 6,000 | 0.8264 | 1.0625 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.35 Put | 400 | 1.5651 | 1.9146 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.40 Put | 1,000 | 2.9020 | 3.3906 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.50 Call | 50 | 200.2409 | 209.0781 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.50 Put | 3,500 | 9.2409 | 9.9781 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.60 Call | 6,000 | 116.9317 | 125.4991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.60 Put | 500 | 25.9317 | 26.3991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.70 Call | 44,500 | 53.2836 | 60.2294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.75 Put | 2,700 | 94.0257 | 91.9199 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.80 Call | 1,000 | 22.3646 | 27.3013 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.80 Put | 300 | 131.3646 | 128.2013 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.90 Call | 2,000 | 8.5549 | 11.5298 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.00 Call | 9,900 | 3.1139 | 4.7137 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.00 Put | 700 | 312.1139 | 305.6137 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.10 Call | 1,540 | 1.1161 | 1.9209 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.20 Call | 1,000 | 0.4525 | 0.8133 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.25 Call | 9,250 | 0.3117 | 0.5421 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.50 Call | 1,300 | 0.0637 | 0.0852 | 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 | ZAUS | 8.00 Put | 10,000 | 21.4740 | 19.8779 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.10 Put | 180 | 30.4001 | 28.4639 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.30 Put | 7,000 | 57.8657 | 55.1945 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.40 Put | 3,000 | 80.5504 | 77.3554 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.50 Put | 3,376 | 112.1731 | 108.2882 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.60 Put | 6,500 | 150.6531 | 146.0885 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.75 Put | 2,900 | 221.2782 | 215.7701 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.85 Call | 200 | 235.1550 | 237.2166 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.00 Call | 21,000 | 185.3648 | 186.5336 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.00 Put | 300 | 378.8648 | 371.8336 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.10 Call | 10,000 | 158.5150 | 159.1987 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.25 Call | 2,500 | 125.9909 | 126.1033 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.30 Call | 10,000 | 117.1381 | 117.0983 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.32 Call | 2,000 | 113.8083 | 113.7111 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.35 Call | 200 | 109.0271 | 108.8501 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.41 Call | 2,000 | 100.1808 | 99.8588 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.45 Call | 1,000 | 94.7742 | 94.3671 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.50 Call | 3,500 | 88.5193 | 88.0182 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.60 Call | 200 | 77.5070 | 76.8486 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.00 Call | 21,000 | 47.3742 | 46.4010 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.20 Call | 250 | 38.0632 | 37.0460 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.55 Call | 250 | 27.1435 | 26.1287 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 10.85 Call | 250 | 20.0370 | 19.0520 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 8.75 Put | 500 | 285.2723 | 276.7177 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.30 Put | 300 | 644.6470 | 634.0452 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.40 Call | 300 | 232.4904 | 230.7138 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.70 Call | 300 | 177.7479 | 175.6986 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2013 | ZAUS | 9.85 Call | 500 | 156.5368 | 154.4254 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 8.75 Put | 500 | 324.2916 | 318.4088 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.20 Call | 500 | 213.1292 | 213.6048 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 8.75 Put | 750 | 357.9832 | 342.8807 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.00 Put | 750 | 499.0557 | 483.2728 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.69 Call | 750 | 407.5260 | 402.3841 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.27 Call | 750 | 297.0603 | 292.7942 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 1520.1817 | 1526.1382 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>305,186</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 121 295.00</u> | <u>1 769 672 711.40</u> |
| | Total | | 753,618 | | | | | 26,913.00 | 236,227,531.90 | 36 424 639.00 | 261 081 406 461.70 |
| | Grand Total | | 1,497,943 | | | | | 134,411.00 | 320 764 504.80 | 49,164,277 | 378,125,127,191.94 |