



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-February-2014

| DATE          | CONTRACT |              | OPEN INT      | MTM        | PREV MTM   | HIGH   | LOW    | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|--------------|---------------|------------|------------|--------|--------|--------------|---------------------|-------------------|--------------------------|
| <b>Future</b> |          |              |               |            |            |        |        |              |                     |                   |                          |
| Dec 2014      | CAFC     | Future       | 2,283         | (326.4153) | (288.7552) | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 2,283         |            |            |        |        | 0.00         | 0.00                | 2 346.00          | -261 575.64              |
|               |          | <b>Total</b> | <b>2,283</b>  |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | 2 346.00          | -261 575.64              |
| <b>Future</b> |          |              |               |            |            |        |        |              |                     |                   |                          |
| Dec 2014      | CAFE     | Future       | 26,600        | 961.3023   | 910.5292   | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 26,600        |            |            |        |        | 0.00         | 0.00                | 26 600.00         | 17 657 226.30            |
|               |          | <b>Total</b> | <b>26,600</b> |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | 26 600.00         | 17 657 226.30            |
| <b>Future</b> |          |              |               |            |            |        |        |              |                     |                   |                          |
| Dec 2014      | CAFH     | Future       | 3,784         | 1045.6894  | 993.3192   | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 3,784         |            |            |        |        | 0.00         | 0.00                | 0.00              | 0.00                     |
|               |          | <b>Total</b> | <b>3,784</b>  |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | 0.00              | 0.00                     |
| <b>Future</b> |          |              |               |            |            |        |        |              |                     |                   |                          |
| Mar 2014      | CAFI     | Future       | 2,500         | 111.1896   | 113.7512   | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 2,500         |            |            |        |        | 0.00         | 0.00                | 2 500.00          | 387 500.00               |
|               |          | <b>Total</b> | <b>2,500</b>  |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | 2 500.00          | 387 500.00               |
| <b>Future</b> |          |              |               |            |            |        |        |              |                     |                   |                          |
| Dec 2014      | CAFJ     | Future       | 4,478         | 695.5409   | 560.3300   | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 4,478         |            |            |        |        | 0.00         | 0.00                | 8 986.00          | 742 101.90               |
|               |          | <b>Total</b> | <b>4,478</b>  |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | 8 986.00          | 742 101.90               |
| <b>Future</b> |          |              |               |            |            |        |        |              |                     |                   |                          |
| Dec 2014      | CAFK     | Future       | 1,871         | 926.9909   | 877.3030   | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 1,871         |            |            |        |        | 0.00         | 0.00                | 5 561.00          | 4 043 048.12             |
|               |          | <b>Total</b> | <b>1,871</b>  |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | 5 561.00          | 4 043 048.12             |

| <u>DATE</u>   | <u>CONTRACT</u> |              | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2014      | CAFM            | Future       | 5,000           | 109.1762   | 101.5772        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>5,000</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>5 000.00</u>          | <u>725 000.00</u>               |
|               |                 | <b>Total</b> | <b>5,000</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>5 000.00</b>          | <b>725 000.00</b>               |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Jan 2015      | DAGB            | 18.22 Put    | 9,605           | 561.7053   | 570.2506        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015      | DAGB            | 18.50 Put    | 4,700           | 683.2570   | 696.6894        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015      | DAGB            | 18.63 Put    | 4,697           | 747.4694   | 762.0436        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015      | DAGB            | 21.04 Call   | 9,605           | 656.8750   | 627.5212        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015      | DAGB            | 21.70 Call   | 4,700           | 535.3058   | 509.8788        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015      | DAGB            | 21.72 Call   | 4,697           | 531.9763   | 506.6823        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>38,004</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>9 605.00</u>          | <u>6 218 373.05</u>             |
|               |                 | <b>Total</b> | <b>38,004</b>   |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>9 605.00</b>          | <b>6 218 373.05</b>             |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Feb 2014      | DAUM            | Future       | 0               | 10.9383    | 10.8862         | 0.0000      | 0.0000     | 50                  | 54,691,500.00              |                          |                                 |
|               |                 |              | <u>0</u>        |            |                 |             |            | <u>50.00</u>        | <u>54,691,500.00</u>       | <u>1 500.00</u>          | <u>1 607 973 500.00</u>         |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| May 2014      | DAUM            | 11.41 Put    | 200             | 51776.8678 | 55165.6236      | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>200</u>      |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>4 250.00</u>          | <u>49 419 892.00</u>            |
|               |                 | <b>Total</b> | <b>200</b>      |            |                 |             |            | <b>50.00</b>        | <b>54,691,500.00</b>       | <b>5 750.00</b>          | <b>1 657 393 392.00</b>         |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Feb 2014      | DAUS            | Future       | 0               | 10.9383    | 10.8862         | 0.0000      | 0.0000     | 1,000               | 10,938,300.00              |                          |                                 |
| Feb 2014      | DAUS            | Future       | 10,070          | 10.9479    | 10.8958         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| May 2014      | DAUS            | Future       | 10,150          | 11.1041    | 11.0509         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>20,220</u>   |            |                 |             |            | <u>1,000.00</u>     | <u>10,938,300.00</u>       | <u>2 043 581.00</u>      | <u>18 703 447 523.70</u>        |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Feb 2014      | DAUS            | 8.30 Put     | 6,000           | 0.0000     | 0.0000          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2014      | DAUS            | 10.00 Call   | 6,000           | 946.2178   | 894.2449        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2014      | DAUS            | 10.80 Put    | 500             | 30.4811    | 46.9221         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2014      | DAUS            | 11.59 Call   | 500             | 1.5917     | 1.3444          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2014      | DAUS            | 11.21 Call   | 1,500           | 25.4298    | 20.0760         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | DAUS            | 10.85 Call   | 3,500           | 167.1376   | 134.9517        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | DAUS            | 11.16 Call   | 3,500           | 43.7773    | 34.6308         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | DAUS            | 8.30 Put     | 6,000           | 0.0071     | 0.0078          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | DAUS            | 10.10 Call   | 6,000           | 901.7750   | 846.7438        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | DAUS            | 10.80 Put    | 500             | 103.6754   | 121.5297        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | DAUS            | 11.75 Call   | 500             | 35.7940    | 30.1353         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Apr 2014      | DAUS            | 8.30 Put     | 6,000           | 0.0684     | 0.0744          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |

| <u>DATE</u> | <u>CONTRACT</u> |            | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Apr 2014    | DAUS            | 9.94 Call  | 6,000           | 1114.6352  | 1063.4588       | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Apr 2014    | DAUS            | 10.80 Put  | 500             | 148.7207   | 164.3365        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Apr 2014    | DAUS            | 12.00 Call | 500             | 62.9661    | 55.7245         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| May 2014    | DAUS            | 8.30 Put   | 5,500           | 0.4086     | 0.4230          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| May 2014    | DAUS            | 10.14 Call | 5,500           | 1000.0926  | 950.0803        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| May 2014    | DAUS            | 10.80 Put  | 500             | 182.5950   | 197.7973        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| May 2014    | DAUS            | 12.20 Call | 500             | 96.0989    | 87.2135         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | DAUS            | 8.30 Put   | 4,700           | 1.1157     | 1.1862          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | DAUS            | 10.82 Call | 4,700           | 562.6255   | 524.8694        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | DAUS            | 10.80 Put  | 500             | 209.2231   | 225.1753        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | DAUS            | 12.40 Call | 500             | 125.4036   | 115.6916        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014    | DAUS            | 8.30 Put   | 4,700           | 2.1921     | 2.2990          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014    | DAUS            | 10.82 Call | 4,700           | 641.0757   | 602.9219        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014    | DAUS            | 10.80 Put  | 500             | 226.8338   | 243.2147        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014    | DAUS            | 11.10 Put  | 201             | 369.6774   | 391.7557        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014    | DAUS            | 12.09 Call | 201             | 214.0669   | 199.0283        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014    | DAUS            | 12.62 Call | 500             | 144.6760   | 134.6172        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014    | DAUS            | 10.33 Put  | 19,547          | 107.5019   | 114.9038        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014    | DAUS            | 12.07 Call | 19,547          | 260.8680   | 244.1202        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014    | DAUS            | 10.80 Put  | 500             | 241.2690   | 257.7857        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014    | DAUS            | 12.83 Call | 500             | 163.6755   | 153.2513        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | DAUS            | 10.80 Put  | 500             | 253.8903   | 269.5592        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | DAUS            | 13.10 Call | 500             | 177.8194   | 166.8166        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Oct 2014    | DAUS            | 10.80 Put  | 500             | 268.4610   | 280.3652        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Oct 2014    | DAUS            | 13.33 Call | 500             | 198.4603   | 186.7762        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014    | DAUS            | 10.16 Put  | 3,882           | 106.6654   | 110.3966        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014    | DAUS            | 11.91 Call | 3,882           | 443.6109   | 417.3804        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014    | DAUS            | 10.80 Put  | 500             | 279.7655   | 290.5334        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014    | DAUS            | 13.61 Call | 500             | 206.5266   | 194.8063        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | DAUS            | 10.80 Put  | 500             | 286.1101   | 298.4079        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | DAUS            | 13.80 Call | 500             | 215.5885   | 206.5324        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015    | DAUS            | 10.80 Put  | 300             | 298.5900   | 311.5584        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015    | DAUS            | 14.27 Call | 300             | 252.3326   | 243.5177        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2015    | DAUS            | 10.80 Put  | 300             | 305.5698   | 318.9101        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2015    | DAUS            | 14.50 Call | 300             | 272.1339   | 269.3793        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | DAUS            | 10.80 Put  | 300             | 313.4463   | 327.0509        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | DAUS            | 14.85 Call | 300             | 298.3965   | 289.5908        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Apr 2015    | DAUS            | 10.80 Put  | 300             | 319.9465   | 333.5768        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Apr 2015    | DAUS            | 15.15 Call | 300             | 324.6592   | 315.7686        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| May 2015    | DAUS            | 10.80 Put  | 300             | 324.6196   | 338.3159        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| May 2015    | DAUS            | 15.48 Call | 300             | 343.2887   | 331.4060        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2015    | DAUS            | 10.80 Put  | 300             | 327.3627   | 341.1222        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |

| DATE          | CONTRACT     |            | OPEN INT       | MTM            | PREV MTM | HIGH   | LOW    | DAILY VOLUME    | DAILY PREMIUM VALUE  | CUMULATIVE VOLUME   | CUMULATIVE PREMIUM VALUE |
|---------------|--------------|------------|----------------|----------------|----------|--------|--------|-----------------|----------------------|---------------------|--------------------------|
| Jun 2015      | DAUS         | 15.88 Call | 300            | 334.8274       | 320.6230 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Jul 2015      | DAUS         | 10.80 Put  | 300            | 335.5925       | 343.7729 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Jul 2015      | DAUS         | 16.15 Call | 300            | 347.8180       | 325.1690 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Aug 2015      | DAUS         | 10.80 Put  | 300            | 340.5801       | 350.7365 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Aug 2015      | DAUS         | 16.50 Call | 300            | 334.5957       | 323.6640 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Sep 2015      | DAUS         | 10.80 Put  | 300            | 345.9978       | 354.7911 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Sep 2015      | DAUS         | 16.80 Call | 300            | 342.9339       | 321.1041 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Oct 2015      | DAUS         | 10.80 Put  | 300            | 347.5726       | 359.8302 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Oct 2015      | DAUS         | 16.98 Call | 300            | 355.0075       | 340.9574 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Nov 2015      | DAUS         | 10.80 Put  | 300            | 351.5391       | 360.3443 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Nov 2015      | DAUS         | 17.45 Call | 300            | 331.6087       | 318.7998 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Dec 2015      | DAUS         | 10.80 Put  | 300            | 352.9975       | 363.5094 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Dec 2015      | DAUS         | 17.87 Call | 300            | 319.5297       | 301.8528 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
|               |              |            |                | <u>139,760</u> |          |        |        | <u>0.00</u>     | <u>0.00</u>          | <u>3 129 735.00</u> | <u>178 811 786.86</u>    |
|               | <b>Total</b> |            | <b>159,980</b> |                |          |        |        | <b>1,000.00</b> | <b>10,938,300.00</b> | <b>5 173 316.00</b> | <b>18 882 259 310.56</b> |
| <b>Future</b> |              |            |                |                |          |        |        |                 |                      |                     |                          |
| Mar 2014      | EUUS         | Future     | 775            | 1.3754         | 1.3757   | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Jun 2014      | EUUS         | Future     | 75             | 1.3754         | 1.3758   | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
|               |              |            | <u>850</u>     |                |          |        |        | <u>0.00</u>     | <u>0.00</u>          | <u>1 715.00</u>     | <u>23 391 221.00</u>     |
|               | <b>Total</b> |            | <b>850</b>     |                |          |        |        | <b>0.00</b>     | <b>0.00</b>          | <b>1 715.00</b>     | <b>23 391 221.00</b>     |
| <b>Future</b> |              |            |                |                |          |        |        |                 |                      |                     |                          |
| Mar 2014      | JYZA         | Future     | 2,000          | 9.3380         | 9.4022   | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
|               |              |            | <u>2,000</u>   |                |          |        |        | <u>0.00</u>     | <u>0.00</u>          | <u>2 500.00</u>     | <u>24 629 631.42</u>     |
|               | <b>Total</b> |            | <b>2,000</b>   |                |          |        |        | <b>0.00</b>     | <b>0.00</b>          | <b>2 500.00</b>     | <b>24 629 631.42</b>     |
| <b>Future</b> |              |            |                |                |          |        |        |                 |                      |                     |                          |
| Mar 2014      | ZAAD         | Future     | 16,157         | 9.9049         | 9.8569   | 9.9241 | 9.9000 | 1,025           | 10,168,425.00        |                     |                          |
| Jun 2014      | ZAAD         | Future     | 2,860          | 9.9841         | 9.9384   | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAAD         | Future     | 2,000          | 10.0888        | 10.0411  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
|               |              |            | <u>21,017</u>  |                |          |        |        | <u>1,025.00</u> | <u>10,168,425.00</u> | <u>2 157 997.00</u> | <u>16 425 480 270.10</u> |
| <b>Option</b> |              |            |                |                |          |        |        |                 |                      |                     |                          |
| Jun 2014      | ZAAD         | 9.20 Put   | 201            | 34.6177        | 41.6743  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Jun 2014      | ZAAD         | 9.70 Call  | 201            | 426.2161       | 396.4100 | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Jun 2014      | ZAAD         | 10.70 Call | 201            | 68.3460        | 61.9661  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
|               |              |            | <u>603</u>     |                |          |        |        | <u>0.00</u>     | <u>0.00</u>          | <u>2 510.00</u>     | <u>358 249.00</u>        |
|               | <b>Total</b> |            | <b>21,620</b>  |                |          |        |        | <b>1,025.00</b> | <b>10,168,425.00</b> | <b>2 160 507.00</b> | <b>16 425 838 519.10</b> |
| <b>Future</b> |              |            |                |                |          |        |        |                 |                      |                     |                          |
| Mar 2014      | ZACA         | Future     | 75             | 9.9517         | 9.9616   | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |

| <u>DATE</u>   | <u>CONTRACT</u> |              | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
|               |                 |              | 75              |            |                 |             |            | 0.00                | 0.00                       | 27 125.00                | 205 310 489.60                  |
|               |                 | <b>Total</b> | <b>75</b>       |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>27 125.00</b>         | <b>205 310 489.60</b>           |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
|               | Mar 2014        | ZACR         | Future          | 250        | 1.8148          | 1.8089      | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               |                 |              |                 | 250        |                 |             |            |                     | 0.00                       | 0.00                     | 450.00                          |
|               |                 | <b>Total</b> | <b>250</b>      |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>450.00</b>            | <b>7 932 800.00</b>             |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
|               | Mar 2014        | ZAEU         | Future          | 81,368     | 15.1039         | 15.0306     | 15.1520    | 15.0343             | 1,622                      | 24,506,029.00            |                                 |
|               | Jun 2014        | ZAEU         | Future          | 22,879     | 15.3210         | 15.2509     | 15.3500    | 15.3106             | 77                         | 1,180,884.00             |                                 |
|               | Sep 2014        | ZAEU         | Future          | 11,920     | 15.5824         | 15.5086     | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               |                 |              |                 | 116,167    |                 |             |            |                     | 1,699.00                   | 25,686,913.00            | 4 392 400.00                    |
|               |                 |              |                 |            |                 |             |            |                     |                            |                          | 51 941 664 160.00               |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
|               | Mar 2014        | ZAEU         | 12.65 Put       | 500        | 0.0766          | 0.1099      | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Mar 2014        | ZAEU         | 12.85 Put       | 8,800      | 0.1526          | 0.2163      | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Mar 2014        | ZAEU         | 15.35 Call      | 5,500      | 120.6943        | 99.4892     | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Mar 2014        | ZAEU         | 15.70 Call      | 7,700      | 54.1802         | 43.9877     | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Jun 2014        | ZAEU         | 13.80 Put       | 27,500     | 38.6369         | 41.7596     | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Jun 2014        | ZAEU         | 13.85 Put       | 8,800      | 42.6815         | 46.1244     | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Jun 2014        | ZAEU         | 14.15 Put       | 8,800      | 75.1381         | 81.1018     | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Jun 2014        | ZAEU         | 14.40 Put       | 10,000     | 115.6095        | 124.5874    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Jun 2014        | ZAEU         | 14.85 Put       | 5,000      | 245.3749        | 264.8958    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Jun 2014        | ZAEU         | 16.35 Call      | 4,200      | 192.6597        | 175.1387    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Jun 2014        | ZAEU         | 16.40 Call      | 12,500     | 185.1064        | 168.2670    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Sep 2014        | ZAEU         | 14.30 Put       | 650        | 160.6980        | 171.0567    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               |                 |              |                 | 99,950     |                 |             |            |                     | 0.00                       | 0.00                     | 2 063 888.00                    |
|               |                 | <b>Total</b> | <b>216,117</b>  |            |                 |             |            | <b>1,699.00</b>     | <b>25,686,913.00</b>       | <b>6 456 288.00</b>      | <b>52 231 236 397.36</b>        |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
|               | Mar 2014        | ZAFR         | Future          | 489        | 12.3684         | 12.3067     | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Jun 2014        | ZAFR         | Future          | 1,857      | 12.5562         | 12.4971     | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               |                 |              |                 | 2,346      |                 |             |            |                     | 0.00                       | 0.00                     | 384 049.00                      |
|               |                 | <b>Total</b> | <b>2,346</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>384 049.00</b>        | <b>3 344 546 747.00</b>         |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
|               | Mar 2014        | ZAGB         | Future          | 39,940     | 18.3138         | 18.2558     | 18.3403    | 18.2796             | 505                        | 9,246,575.00             |                                 |
|               | Jun 2014        | ZAGB         | Future          | 5,562      | 18.5633         | 18.5097     | 18.5843    | 18.5843             | 3                          | 55,752.90                |                                 |
|               | Sep 2014        | ZAGB         | Future          | 3,251      | 18.8632         | 18.8062     | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               | Dec 2014        | ZAGB         | Future          | 165        | 19.1724         | 19.1098     | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |
|               |                 |              |                 | 48,918     |                 |             |            |                     | 508.00                     | 9,302,327.90             | 3 355 615.00                    |
|               |                 |              |                 |            |                 |             |            |                     |                            |                          | 44 924 579 265.50               |

| <u>DATE</u>   | <u>CONTRACT</u> |            | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Mar 2014      | ZAGB            | 12.85 Put  | 327             | 0.0000     | 0.0000          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 13.00 Put  | 327             | 0.0000     | 0.0000          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 14.25 Put  | 327             | 0.0010     | 0.0019          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 14.50 Put  | 327             | 0.0098     | 0.0173          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 15.40 Put  | 7,500           | 0.2433     | 0.3135          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 17.00 Put  | 300             | 8.3661     | 9.8574          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 18.00 Put  | 300             | 125.6997   | 145.9158        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 18.40 Call | 4,700           | 221.9538   | 199.4063        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 18.72 Call | 7,000           | 119.7654   | 106.8943        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAGB            | 15.00 Put  | 1,123           | 12.1321    | 12.4961         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAGB            | 16.50 Put  | 1,123           | 30.8254    | 33.1850         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAGB            | 16.65 Put  | 18,000          | 34.4041    | 37.2114         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAGB            | 16.88 Put  | 50              | 51.9467    | 58.3284         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAGB            | 17.20 Put  | 7,500           | 94.4398    | 102.2401        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAGB            | 17.90 Put  | 4,000           | 274.0311   | 286.9240        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAGB            | 18.45 Put  | 400             | 518.3287   | 539.2619        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAGB            | 19.55 Call | 5,667           | 285.7335   | 268.8661        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAGB            | 19.80 Call | 12,000          | 238.3254   | 224.1255        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014      | ZAGB            | 18.50 Put  | 500             | 675.3205   | 689.4425        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>71,471</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>521 686.00</u>        | <u>151 586 003.90</u>           |
|               | <b>Total</b>    |            | <b>120,389</b>  |            |                 |             |            | <b>508.00</b>       | <b>9,302,327.90</b>        | <b>3 877 301.00</b>      | <b>45 076 165 269.40</b>        |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Mar 2014      | ZAJY            | Future     | 140             | 0.1075     | 0.1068          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAJY            | Future     | 12,884          | 0.1091     | 0.1084          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>13,024</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>524 074.00</u>        | <u>5 366 792 363.20</u>         |
|               | <b>Total</b>    |            | <b>13,024</b>   |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>524 074.00</b>        | <b>5 366 792 363.20</b>         |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Mar 2014      | ZAUM            | Future     | 846             | 10.9816    | 10.9255         | 11.0018     | 11.0018    | 5                   | 5,500,900.00               |                          |                                 |
| Jun 2014      | ZAUM            | Future     | 212             | 11.1391    | 11.0854         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUM            | Future     | 77              | 11.3279    | 11.2716         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>1,135</u>    |            |                 |             |            | <u>5.00</u>         | <u>5,500,900.00</u>        | <u>52 010.00</u>         | <u>46 216 234 390.00</u>        |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Mar 2014      | ZAUM            | 10.33 Put  | 200             | 709.8473   | 841.6495        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAUM            | 10.87 Put  | 160             | 10867.2521 | 12865.2715      | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAUM            | 10.88 Put  | 160             | 11285.6901 | 13329.3863      | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>520</u>      |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>2 633.00</u>          | <u>76 829 311.88</u>            |
|               | <b>Total</b>    |            | <b>1,655</b>    |            |                 |             |            | <b>5.00</b>         | <b>5,500,900.00</b>        | <b>54 643.00</b>         | <b>46 293 063 701.88</b>        |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |

| <u>DATE</u> | <u>CONTRACT</u> |        | <u>OPEN INT</u>  | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|-------------|-----------------|--------|------------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Mar 2014    | ZAUS            | Future | 1,565,335        | 10.9816    | 10.9255         | 11.0150     | 10.9339    | 135,896             | 1,491,828,278.00           |                          |                                 |
| Jun 2014    | ZAUS            | Future | 202,768          | 11.1391    | 11.0854         | 11.1779     | 11.1300    | 12,873              | 143,364,511.70             |                          |                                 |
| Sep 2014    | ZAUS            | Future | 11,360           | 11.3279    | 11.2716         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | Future | 6,855            | 11.5232    | 11.4633         | 0.0000      | 0.0000     | 5,000               | 57,305,000.00              |                          |                                 |
|             |                 |        | <u>1,786,318</u> |            |                 |             |            | <u>153,769.00</u>   | <u>1,692,497,789.70</u>    | <u>52 675 169.00</u>     | <u>462 712 911 272.20</u>       |

Option

|          |      |            |        |          |          |        |        |       |            |  |  |
|----------|------|------------|--------|----------|----------|--------|--------|-------|------------|--|--|
| Mar 2014 | ZAUS | 9.60 Put   | 16,000 | 0.1850   | 0.2550   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 9.70 Put   | 6      | 0.3088   | 0.4198   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 9.75 Put   | 250    | 0.3988   | 0.5385   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 9.80 Put   | 7,500  | 0.5147   | 0.6907   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 9.90 Put   | 7,500  | 0.8559   | 1.1042   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.00 Call | 13,600 | 983.0078 | 927.2691 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.00 Put  | 2,500  | 1.4078   | 1.7691   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.20 Call | 500    | 785.3760 | 730.0550 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.20 Put  | 33,901 | 3.7760   | 4.5550   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.25 Put  | 200    | 4.8195   | 5.7690   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.30 Call | 40,000 | 687.7421 | 632.8028 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.33 Call | 2,000  | 658.6985 | 603.9099 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.34 Call | 2,000  | 649.0481 | 594.3142 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.35 Put  | 3,100  | 7.8143   | 9.2467   | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.40 Put  | 2,200  | 9.9227   | 12.8918  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.45 Call | 3,793  | 544.1713 | 493.1342 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.45 Put  | 1,750  | 12.5713  | 17.6342  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.50 Call | 2,500  | 498.9990 | 449.1838 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.50 Put  | 2,600  | 17.3990  | 23.6838  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.55 Call | 50     | 455.1843 | 406.7586 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.60 Call | 750    | 412.9466 | 366.0754 | 0.0000 | 0.0000 | 1,500 | 608,565.00 |  |  |
| Mar 2014 | ZAUS | 10.60 Put  | 200    | 31.3466  | 40.5754  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.61 Call | 7,500  | 404.7072 | 358.1657 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.65 Call | 406    | 372.4995 | 327.3409 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.65 Put  | 3,350  | 40.8995  | 51.8409  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.68 Call | 11,000 | 349.1739 | 305.1153 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.70 Call | 24,000 | 334.0420 | 290.7438 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.75 Call | 500    | 297.7487 | 256.4458 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.75 Put  | 2,000  | 66.1487  | 80.9458  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.84 Put  | 400    | 96.7187  | 115.3872 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.85 Call | 1,700  | 232.2032 | 195.2211 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.90 Call | 100    | 203.1273 | 168.4314 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 10.90 Put  | 500    | 121.5273 | 142.9314 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 11.00 Call | 200    | 152.5053 | 127.7681 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 11.00 Put  | 1,300  | 170.9053 | 202.2681 | 0.0000 | 0.0000 | 0     | 0.00       |  |  |
| Mar 2014 | ZAUS | 11.10 Call | 400    | 115.9666 | 96.1789  | 0.0000 | 0.0000 | 0     | 0.00       |  |  |

| <u>DATE</u> | <u>CONTRACT</u> |            | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Mar 2014    | ZAUS            | 11.15 Call | 250             | 100.8864   | 83.2900         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 11.15 Put  | 500             | 269.2864   | 307.7900        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 11.20 Call | 3,650           | 87.6733    | 72.0740         | 0.0000      | 0.0000     | 1,500               | 122,700.00                 |                          |                                 |
| Mar 2014    | ZAUS            | 11.25 Call | 1,000           | 76.1358    | 62.3436         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 11.50 Call | 2,350           | 37.5907    | 30.5690         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 8.64 Put   | 24,582          | 1.4925     | 1.6529          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 8.78 Put   | 15,489          | 1.9881     | 2.2234          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 8.80 Put   | 920             | 2.0711     | 2.3193          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 9.75 Put   | 250             | 17.9705    | 19.3469         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 9.78 Put   | 920             | 19.1909    | 20.6390         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 9.80 Put   | 6               | 20.0469    | 21.5463         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 9.97 Put   | 24,582          | 28.9229    | 30.9359         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.00 Put  | 15,000          | 30.8287    | 32.9515         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.01 Put  | 50              | 31.4896    | 33.8418         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.13 Put  | 15,489          | 42.3081    | 46.1875         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.15 Put  | 47,500          | 44.5396    | 48.5672         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.50 Put  | 15,000          | 101.5023   | 108.9048        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.57 Put  | 11,250          | 117.7265   | 127.0974        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.63 Put  | 11,250          | 134.7503   | 146.9007        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.65 Put  | 2,350           | 141.3426   | 153.9035        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.80 Call | 6               | 536.2292   | 498.2872        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 10.90 Put  | 7,000           | 240.5408   | 258.4999        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 11.00 Call | 5,000           | 427.9362   | 394.4172        | 0.0000      | 0.0000     | 5,000               | 2,239,400.00               |                          |                                 |
| Jun 2014    | ZAUS            | 11.00 Put  | 5,000           | 288.8362   | 309.0172        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 11.10 Call | 6,000           | 380.9628   | 349.6510        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 11.12 Call | 2,000           | 372.1175   | 341.8693        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 11.13 Call | 2,000           | 367.7618   | 338.0447        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 11.18 Call | 2,000           | 347.4875   | 319.5716        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 11.20 Call | 15,000          | 339.9042   | 312.4783        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 11.50 Call | 5,000           | 244.8318   | 224.0773        | 0.0000      | 0.0000     | 2,500               | 582,500.00                 |                          |                                 |
| Jun 2014    | ZAUS            | 11.50 Put  | 300             | 605.7318   | 638.6773        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 11.60 Call | 250             | 219.9047   | 201.0760        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 12.00 Call | 49,182          | 146.4342   | 133.9747        | 0.0000      | 0.0000     | 5,000               | 655,000.00                 |                          |                                 |
| Jun 2014    | ZAUS            | 12.00 Put  | 300             | 1007.3342  | 1048.5747       | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 12.05 Call | 21,000          | 139.5421   | 127.6969        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014    | ZAUS            | 12.24 Call | 15,489          | 116.7978   | 106.9762        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 8.80 Put   | 920             | 10.9101    | 12.0660         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 8.88 Put   | 26,804          | 12.4976    | 13.6305         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 8.90 Put   | 15,296          | 12.9264    | 14.0506         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 9.00 Put   | 35,000          | 15.2802    | 16.3413         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 9.78 Put   | 920             | 50.4173    | 53.4138         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 9.90 Put   | 6               | 59.9988    | 63.5265         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |



| <u>DATE</u> | <u>CONTRACT</u> |            | <u>OPEN INT</u>  | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|-------------|-----------------|------------|------------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Sep 2014    | ZAUS            | 10.00 Put  | 40,000           | 69.2311    | 73.2681         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.19 Put  | 2,870            | 92.1393    | 97.4108         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.21 Put  | 15,296           | 95.5768    | 101.0251        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.23 Put  | 23,934           | 99.1105    | 104.7396        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.38 Put  | 250              | 128.8264   | 135.9297        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.50 Put  | 10,000           | 156.9498   | 165.3993        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.55 Put  | 10,000           | 169.8830   | 0.0000          | 0.0000      | 0.0000     | 10,000              | 1,683,400.00               |                          |                                 |
| Sep 2014    | ZAUS            | 10.95 Call | 6                | 693.8618   | 656.1957        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.51 Call | 250              | 454.3365   | 426.9882        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.00 Call | 45,000           | 321.0496   | 301.1668        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.27 Call | 10,000           | 268.6593   | 0.0000          | 0.0000      | 0.0000     | 10,000              | 2,683,400.00               |                          |                                 |
| Sep 2014    | ZAUS            | 12.35 Call | 23,934           | 255.3148   | 239.5341        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.39 Call | 2,870            | 248.9758   | 233.6024        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.44 Call | 15,296           | 241.3468   | 226.3007        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.75 Call | 10,000           | 199.4769   | 0.0000          | 0.0000      | 0.0000     | 10,000              | 2,000,000.00               |                          |                                 |
| Dec 2014    | ZAUS            | 9.44 Put   | 13,326           | 48.2336    | 50.3962         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 9.56 Put   | 14,100           | 56.8013    | 59.2324         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 9.78 Put   | 41,000           | 75.9672    | 78.9793         | 0.0000      | 0.0000     | 82,000              | 5,487,440.00               |                          |                                 |
| Dec 2014    | ZAUS            | 9.88 Put   | 79,241           | 86.3722    | 89.6935         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.00 Put  | 17,506           | 100.4459   | 104.1796        | 0.0000      | 0.0000     | 20,000              | 1,879,600.00               |                          |                                 |
| Dec 2014    | ZAUS            | 10.38 Put  | 500              | 160.2814   | 168.7112        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.55 Put  | 900              | 205.3758   | 215.3142        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.70 Put  | 500              | 251.5652   | 262.9247        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.82 Put  | 41,000           | 292.9717   | 305.5268        | 0.0000      | 0.0000     | 41,000              | 13,161,410.00              |                          |                                 |
| Dec 2014    | ZAUS            | 10.93 Put  | 79,241           | 334.4631   | 350.0012        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.96 Put  | 14,100           | 346.9422   | 364.1274        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 11.00 Call | 6                | 888.8017   | 846.7149        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 11.00 Put  | 25,000           | 365.6017   | 383.4149        | 0.0000      | 0.0000     | 17,500              | 6,969,200.00               |                          |                                 |
| Dec 2014    | ZAUS            | 11.10 Put  | 4,955            | 414.4461   | 433.8205        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 11.11 Put  | 7,471            | 419.5021   | 439.0311        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 11.20 Put  | 250              | 466.3413   | 487.2714        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 12.01 Call | 500              | 495.6698   | 468.5477        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 13.00 Call | 29,955           | 299.7143   | 282.9262        | 0.0000      | 0.0000     | 41,365              | 11,754,941.70              |                          |                                 |
| Dec 2014    | ZAUS            | 13.06 Call | 7,471            | 291.4241   | 275.1105        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 13.24 Call | 41,000           | 268.4420   | 253.4606        | 0.0000      | 0.0000     | 82,000              | 20,630,380.00              |                          |                                 |
| Dec 2014    | ZAUS            | 13.26 Call | 79,241           | 266.0527   | 251.2108        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 14.23 Call | 14,100           | 201.9995   | 194.5145        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 14.84 Call | 900              | 194.7890   | 188.8298        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 10.10 Put  | 46,165           | 144.3993   | 150.0157        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 10.90 Put  | 46,165           | 347.1484   | 361.9480        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 14.20 Call | 46,165           | 301.6327   | 291.1022        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|             |                 |            | <u>1,463,581</u> |            |                 |             |            | <u>329,365.00</u>   | <u>70,457,936.70</u>       | <u>9 599 680.00</u>      | <u>2 714 306 720.52</u>         |

| <u>DATE</u> | <u>CONTRACT</u> | <u>OPEN INT</u>    | <u>MTM</u>       | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|-------------|-----------------|--------------------|------------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
|             |                 | <b>Total</b>       | <b>3,249,899</b> |                 |             |            | <b>483,134.00</b>   | <b>1,762,955,726.40</b>    | <b>62 274 849.00</b>     | <b>465 427 217 992.72</b>       |
|             |                 | <b>Grand Total</b> | <b>3,872,925</b> |                 |             |            | <b>487,421.00</b>   | <b>1 879 244 092.30</b>    | <b>87,355,531</b>        | <b>683,305,371,033.53</b>       |