



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-July-2013

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY NOMINAL VALUE | CUMULATIVE VOLUME | CUMULATIVE NOMINAL VALUE |
|---------------|----------|--------------|---------------|------------|------------|--------|--------|--------------|---------------------|-------------------|--------------------------|
| Future | | | | | | | | | | | |
| Dec 2013 | CADP | Future | 2,274 | (110.9763) | (151.9611) | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 2,274 | | | | | 0.00 | 0.00 | 2 274.00 | 121 795.44 |
| | | Total | 2,274 | | | | | 0.00 | 0.00 | 2 274.00 | 121 795.44 |
| Future | | | | | | | | | | | |
| Dec 2013 | CADR | Future | 742 | 396.6273 | 418.4813 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 742 | | | | | 0.00 | 0.00 | 742.00 | 260 167.46 |
| | | Total | 742 | | | | | 0.00 | 0.00 | 742.00 | 260 167.46 |
| Future | | | | | | | | | | | |
| Dec 2013 | CADS | Future | 6,000 | 535.8137 | 578.2232 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 6,000 | | | | | 0.00 | 0.00 | 6 000.00 | 0.60 |
| | | Total | 6,000 | | | | | 0.00 | 0.00 | 6 000.00 | 0.60 |
| Future | | | | | | | | | | | |
| Dec 2013 | CADT | Future | 1,600 | 159.2621 | 216.4210 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,600 | | | | | 0.00 | 0.00 | 3 200.00 | 135 075.84 |
| | | Total | 1,600 | | | | | 0.00 | 0.00 | 3 200.00 | 135 075.84 |
| Future | | | | | | | | | | | |
| Sep 2013 | CADU | Future | 5,000 | 89.1191 | 92.2623 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 5,000 | | | | | 0.00 | 0.00 | 10 000.00 | 1 030 000.00 |
| | | Total | 5,000 | | | | | 0.00 | 0.00 | 10 000.00 | 1 030 000.00 |
| Future | | | | | | | | | | | |
| Jul 2013 | CAEF | Future | 22,500 | 103.1191 | 109.1600 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 22,500 | | | | | 0.00 | 0.00 | 22 500.00 | 1 763 975.00 |
| | | Total | 22,500 | | | | | 0.00 | 0.00 | 22 500.00 | 1 763 975.00 |

| <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 NOMINAL VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE NOMINAL VALUE</u> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Future | | | | | | | | | | | |
| Jul 2013 | CAEH | Future | 30,000 | 16.6594 | 30.9940 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>30,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>30 000.00</u> | <u>1 899 900.00</u> |
| | | Total | 30,000 | | | | | 0.00 | 0.00 | 30 000.00 | 1 899 900.00 |
| Future | | | | | | | | | | | |
| Aug 2013 | CAEI | Future | 10 | 369.9549 | 595.3356 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>10</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>10.00</u> | <u>230 000.00</u> |
| | | Total | 10 | | | | | 0.00 | 0.00 | 10.00 | 230 000.00 |
| Future | | | | | | | | | | | |
| Jul 2013 | DAUS | Future | 600 | 9.9089 | 9.9677 | 0.0000 | 0.0000 | 250 | 2,477,525.00 | | |
| Jul 2013 | DAUS | Future | 50,000 | 9.9217 | 9.9807 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2014 | DAUS | Future | 2,500 | 10.2248 | 10.2883 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | DAUS | Future | 3,000 | 10.2520 | 10.3159 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | Future | 10,150 | 10.3524 | 10.4179 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>66,250</u> | | | | | <u>250.00</u> | <u>2,477,525.00</u> | <u>1 903 140.00</u> | <u>17 287 142 323.50</u> |
| Option | | | | | | | | | | | |
| Jul 2013 | DAUS | 9.20 Put | 1,400 | 1.3730 | 1.9104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 9.80 Call | 2,800 | 162.2086 | 220.4909 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 10.11 Call | 1,000 | 38.0111 | 65.6392 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 10.26 Put | 1,000 | 371.0000 | 329.0963 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 8.40 Put | 7,500 | 0.0634 | 0.1454 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2013 | DAUS | 10.20 Call | 7,500 | 41.4764 | 64.4327 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 8.30 Put | 7,500 | 0.6092 | 0.6451 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 9.24 Put | 2,200 | 18.1055 | 17.2051 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 9.70 Call | 7,500 | 364.1345 | 414.1915 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2013 | DAUS | 9.84 Call | 4,400 | 279.3802 | 324.9082 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.28 Put | 1,200 | 43.8399 | 40.7467 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.88 Call | 2,400 | 342.2036 | 384.9732 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 8.30 Put | 7,500 | 2.6087 | 2.6234 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | DAUS | 9.70 Call | 7,500 | 453.4291 | 501.0485 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 9.47 Put | 3,000 | 104.4785 | 97.9816 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 10.07 Call | 6,000 | 328.8941 | 366.3149 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 9.55 Put | 3,000 | 128.7157 | 121.0360 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 10.10 Call | 6,000 | 325.3220 | 361.5225 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 8.30 Put | 7,500 | 5.8830 | 5.6728 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2013 | DAUS | 9.70 Call | 7,500 | 532.3921 | 579.9459 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2013 | DAUS | 8.30 Put | 7,500 | 11.7958 | 11.9028 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2013 | DAUS | 9.70 Call | 7,500 | 602.1135 | 650.7840 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2014 | DAUS | 10.12 Call | 6,000 | 520.2605 | 563.8491 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| | | | 115,400 | | | | | 0.00 | 0.00 | 2 814 270.00 | 76 507 500.00 |
| | Total | | 181,650 | | | | | 250.00 | 2,477,525.00 | 4 717 410.00 | 17 363 649 823.50 |
| Future | | | | | | | | | | | |
| | Sep 2013 | ZAAD | Future | 7,028 | 9.0456 | 9.0609 | 9.0595 | 9.0270 | 1,555 | 14,060,035.00 | |
| | Dec 2013 | ZAAD | Future | 9,931 | 9.1063 | 9.1228 | 9.1180 | 9.1062 | 65 | 592,493.00 | |
| | Mar 2014 | ZAAD | Future | 2,140 | 9.1739 | 9.1917 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 19,099 | | | | | 1,620.00 | 14,652,528.00 | 1 955 182.00 |
| | | | | | | | | | | | 14 524 641 660.70 |
| Option | | | | | | | | | | | |
| | Sep 2013 | ZAAD | 8.50 Put | 201 | 33.5896 | 33.3536 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAAD | 8.80 Put | 201 | 94.0466 | 92.1797 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAAD | 9.30 Call | 201 | 106.5634 | 116.2014 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAAD | 10.30 Call | 201 | 12.5462 | 13.0870 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2013 | ZAAD | 8.30 Put | 201 | 52.4882 | 54.3901 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2013 | ZAAD | 8.60 Put | 100 | 115.0030 | 113.7687 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2013 | ZAAD | 9.30 Call | 201 | 246.7213 | 255.6839 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2013 | ZAAD | 9.60 Call | 100 | 158.5917 | 165.2822 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2013 | ZAAD | 10.30 Call | 201 | 57.5046 | 59.7842 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2013 | ZAAD | 10.60 Call | 100 | 40.3684 | 40.8461 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 1,707 | | | | | 0.00 | 0.00 | 1 907.00 |
| | Total | | 20,806 | | | | | 1,620.00 | 14,652,528.00 | 1 957 089.00 | 14 526 712 161.70 |
| Future | | | | | | | | | | | |
| | Sep 2013 | ZACA | Future | 75 | 9.5804 | 9.6549 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 75 | | | | | 0.00 | 0.00 | 26 517.00 |
| | Total | | 75 | | | | | 0.00 | 0.00 | 26 517.00 | 199 329 824.60 |
| Future | | | | | | | | | | | |
| | Sep 2013 | ZAEU | Future | 68,719 | 13.0372 | 13.1212 | 13.0650 | 13.0350 | 3,024 | 39,506,545.60 | |
| | Dec 2013 | ZAEU | Future | 32,039 | 13.2070 | 13.2937 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2014 | ZAEU | Future | 7,837 | 13.3912 | 13.4812 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | Future | 1,000 | 13.9699 | 13.9674 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 109,595 | | | | | 3,024.00 | 39,506,545.60 | 3 600 977.00 |
| | | | | | | | | | | | 40 896 319 215.00 |
| Option | | | | | | | | | | | |
| | Sep 2013 | ZAEU | 11.30 Put | 29,000 | 6.3446 | 6.5513 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAEU | 11.50 Put | 400 | 8.3440 | 8.5120 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAEU | 11.55 Put | 500 | 8.9582 | 9.1080 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAEU | 12.05 Call | 400 | 1020.6191 | 1100.8949 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAEU | 12.10 Call | 500 | 976.1238 | 1055.7522 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAEU | 12.10 Put | 30,800 | 38.9238 | 34.5522 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2013 | ZAEU | 12.25 Put | 200 | 59.8088 | 53.0121 | 0.0000 | 0.0000 | 0 | 0.00 | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Sep 2013 | ZAEU | 12.35 Call | 200 | 765.1045 | 840.2568 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.55 Put | 46,000 | 129.3617 | 113.9796 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 12.85 Call | 200 | 431.6335 | 489.3689 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 13.80 Call | 31,212 | 125.1943 | 148.2081 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAEU | 14.50 Call | 7,900 | 51.0144 | 62.7066 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 12.50 Put | 200 | 214.8187 | 200.2429 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 12.60 Put | 200 | 248.7153 | 229.9110 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAEU | 13.10 Call | 200 | 586.8723 | 640.0280 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>147,912</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>1 245 879.00</i> | <i>1 483 068 800.00</i> |
| | Total | | 257,507 | | | | | 3,024.00 | 39,506,545.60 | 4 846 856.00 | 42 379 388 015.00 |
| Future | | | | | | | | | | | |
| Sep 2013 | ZAFR | Future | 75 | 10.5142 | 10.6046 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAFR | Future | 50 | 10.6566 | 10.7496 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>125</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>378 197.00</i> | <i>3 273 237 420.00</i> |
| | Total | | 125 | | | | | 0.00 | 0.00 | 378 197.00 | 3 273 237 420.00 |
| Future | | | | | | | | | | | |
| Sep 2013 | ZAGB | Future | 26,396 | 15.0875 | 15.1872 | 15.1120 | 15.0505 | 1,536 | 23,210,543.50 | | |
| Dec 2013 | ZAGB | Future | 9,337 | 15.2696 | 15.3718 | 15.2400 | 15.2400 | 15 | 228,600.00 | | |
| Mar 2014 | ZAGB | Future | 2,129 | 15.4658 | 15.5714 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>37,862</u> | | | | | <i>1,551.00</i> | <i>23,439,143.50</i> | <i>2 775 879.00</i> | <i>35 322 960 159.70</i> |
| | Total | | 37,862 | | | | | 1,551.00 | 23,439,143.50 | 3 167 250.00 | 35 322 960 159.70 |
| Future | | | | | | | | | | | |
| Sep 2013 | ZAJY | Future | 269 | 0.1001 | 0.1012 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAJY | Future | 14,275 | 0.1014 | 0.1025 | 0.1019 | 0.1019 | 25 | 254,700.00 | | |
| | | | <u>14,544</u> | | | | | <i>25.00</i> | <i>254,700.00</i> | <i>479 636.00</i> | <i>4 915 280 331.80</i> |
| | Total | | 14,544 | | | | | 25.00 | 254,700.00 | 479 636.00 | 4 915 280 331.80 |
| Future | | | | | | | | | | | |
| Sep 2013 | ZAUM | Future | 666 | 9.9886 | 10.0485 | 9.9925 | 9.9925 | 5 | 4,996,250.00 | | |
| Dec 2013 | ZAUM | Future | 10 | 10.1143 | 10.1761 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>676</u> | | | | | <i>5.00</i> | <i>4,996,250.00</i> | <i>39 746.00</i> | <i>33 460 015 330.00</i> |
| Option | | | | | | | | | | | |
| Sep 2013 | ZAUM | 10.35 Call | 200 | 15141.3061 | 17798.2790 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>200</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>1 953.00</i> | <i>207 020 000.00</i> |
| | Total | | 876 | | | | | 5.00 | 4,996,250.00 | 41 699.00 | 33 667 035 330.00 |
| Future | | | | | | | | | | | |
| Sep 2013 | ZAUS | Future | 657,095 | 9.9886 | 10.0485 | 10.0512 | 9.9852 | 50,113 | 502,102,268.20 | | |

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|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2013 | ZAUS | Future | 83,565 | 10.1143 | 10.1761 | 10.1725 | 10.1200 | 1,979 | 20,039,879.90 | | |
| Mar 2014 | ZAUS | Future | 33,853 | 10.2491 | 10.3130 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | Future | 7,190 | 10.3797 | 10.4455 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | Future | 3,920 | 10.6656 | 10.6586 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>785,623</u> | | | | | <u>52,092.00</u> | <u>522,142,148.10</u> | <u>41 319 319.00</u> | <u>344 512 403 783.00</u> |

Option

| | | | | | | | | | | | |
|----------|------|------------|--------|-----------|-----------|--------|--------|---|------|--|--|
| Sep 2013 | ZAUS | 8.70 Put | 12,000 | 5.7896 | 5.7548 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 8.75 Put | 2,630 | 6.7036 | 6.6542 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 8.80 Put | 100 | 7.7585 | 7.6891 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 8.85 Put | 2,193 | 8.9747 | 8.8790 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.00 Put | 6,202 | 13.8445 | 13.6113 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.20 Call | 12,000 | 817.7375 | 875.6042 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.30 Put | 75,438 | 40.8888 | 37.9985 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.40 Call | 400 | 644.7818 | 700.6668 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.50 Put | 6 | 75.6443 | 70.1938 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.55 Put | 43,095 | 88.8287 | 80.8500 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.70 Put | 3,201 | 137.3616 | 125.6767 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.75 Put | 1,600 | 156.6397 | 143.5717 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.80 Call | 100 | 366.0905 | 411.4795 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 9.85 Call | 200 | 338.5152 | 382.4081 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.00 Put | 26,069 | 276.4555 | 255.7294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.10 Call | 1 | 226.2458 | 260.7293 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.10 Put | 10,000 | 337.6458 | 312.2293 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.12 Call | 2,000 | 219.1450 | 252.9606 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.15 Put | 100 | 370.2857 | 343.2084 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.20 Call | 500 | 192.7941 | 223.9909 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.27 Call | 15,000 | 172.2601 | 201.2479 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.30 Call | 35,000 | 164.1290 | 192.1969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.32 Call | 200 | 158.9201 | 186.3844 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.40 Call | 6 | 139.6822 | 164.8179 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.50 Call | 200 | 118.9103 | 141.3351 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.60 Call | 10,000 | 102.0281 | 121.6312 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.65 Call | 5,000 | 94.5918 | 113.0780 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.70 Call | 10,000 | 87.7534 | 105.1832 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.75 Call | 19,088 | 81.4669 | 97.8970 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 10.80 Call | 50,958 | 75.6849 | 91.1725 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2013 | ZAUS | 11.00 Call | 45,000 | 56.8320 | 69.0632 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 8.00 Put | 100 | 8.5268 | 8.7236 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 8.75 Put | 750 | 37.1456 | 37.0278 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.00 Put | 750 | 58.4391 | 57.7507 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.20 Call | 100 | 1000.6348 | 1059.0449 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.55 Put | 100 | 168.9535 | 161.7846 | 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 NOMINAL VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE NOMINAL VALUE</u> |
|--------------|-----------------|------------|------------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2013 | ZAUS | 9.60 Put | 5,000 | 184.2011 | 176.3343 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.69 Call | 750 | 643.4060 | 693.0613 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.70 Put | 400 | 223.2028 | 210.8609 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 9.80 Put | 21,500 | 266.5786 | 252.1896 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.00 Put | 300 | 366.0483 | 347.3596 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.10 Put | 300 | 421.8408 | 400.9511 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.27 Call | 750 | 372.3273 | 408.5276 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.30 Call | 200 | 362.1108 | 397.6269 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.40 Call | 300 | 330.1528 | 363.4256 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.55 Call | 6 | 287.7994 | 317.8634 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.60 Call | 5,000 | 275.0439 | 304.0858 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.70 Call | 250 | 251.8797 | 278.7473 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 10.80 Call | 100 | 230.9801 | 256.0720 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 11.00 Call | 100 | 195.1087 | 216.9686 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 11.20 Call | 100 | 165.7952 | 184.8553 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2013 | ZAUS | 11.50 Call | 16,200 | 131.4651 | 146.8644 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.25 Put | 200 | 136.9370 | 136.2919 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.70 Put | 6 | 273.0179 | 267.6146 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 9.75 Put | 250 | 292.0517 | 285.9319 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.40 Put | 200 | 654.3982 | 633.7921 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.50 Call | 200 | 470.5896 | 511.9576 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.60 Put | 200 | 791.0655 | 766.6433 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 10.65 Call | 6 | 425.8296 | 464.3776 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.00 Call | 200 | 340.8773 | 373.1291 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.10 Call | 200 | 320.7773 | 351.4236 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2014 | ZAUS | 11.15 Call | 250 | 311.3131 | 341.1851 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.75 Put | 250 | 328.1624 | 324.1346 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.80 Put | 6 | 348.4131 | 344.0085 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.80 Call | 6 | 526.5061 | 571.9487 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.60 Call | 250 | 353.9687 | 387.8863 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 9.90 Put | 6 | 427.4993 | 431.5915 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.95 Call | 6 | 640.8991 | 675.9621 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 2727.2480 | 2725.6226 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.00 Put | 6 | 502.9873 | 521.6033 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Call | 6 | 773.5442 | 789.1713 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>443,791</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>6 357 839.00</u> | <u>2 117 756 430.00</u> |
| Total | | | 1,229,414 | | | | | 52,092.00 | 522,142,148.10 | 47 677 158.00 | 346 630 160 213.00 |

| <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 NOMINAL VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE NOMINAL VALUE</u> |
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|

Grand Total

1,810,985

58,567.00

607 468 840.20

69,428,944

522,359,110,352.14