



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-August-2013

| DATE          | CONTRACT |              | OPEN INT     | MTM        | PREV MTM   | HIGH   | LOW    | DAILY VOLUME | DAILY NOMINAL VALUE | CUMULATIVE VOLUME | CUMULATIVE NOMINAL VALUE |
|---------------|----------|--------------|--------------|------------|------------|--------|--------|--------------|---------------------|-------------------|--------------------------|
| <b>Future</b> |          |              |              |            |            |        |        |              |                     |                   |                          |
| Dec 2013      | CADP     | Future       | 2,274        | (253.2148) | (209.2269) | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 2,274        |            |            |        |        | 0.00         | 0.00                | 2 274.00          | 121 795.44               |
|               |          | <b>Total</b> | <b>2,274</b> |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | <b>2 274.00</b>   | <b>121 795.44</b>        |
| <b>Future</b> |          |              |              |            |            |        |        |              |                     |                   |                          |
| Dec 2013      | CADR     | Future       | 696          | 544.0027   | 513.6602   | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 696          |            |            |        |        | 0.00         | 0.00                | 788.00            | 275 163.46               |
|               |          | <b>Total</b> | <b>696</b>   |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | <b>788.00</b>     | <b>275 163.46</b>        |
| <b>Future</b> |          |              |              |            |            |        |        |              |                     |                   |                          |
| Dec 2013      | CADS     | Future       | 6,000        | 680.3352   | 617.9597   | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 6,000        |            |            |        |        | 0.00         | 0.00                | 6 000.00          | 0.60                     |
|               |          | <b>Total</b> | <b>6,000</b> |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | <b>6 000.00</b>   | <b>0.60</b>              |
| <b>Future</b> |          |              |              |            |            |        |        |              |                     |                   |                          |
| Dec 2013      | CADT     | Future       | 1,600        | 506.9575   | 471.0628   | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 1,600        |            |            |        |        | 0.00         | 0.00                | 3 200.00          | 135 075.84               |
|               |          | <b>Total</b> | <b>1,600</b> |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | <b>3 200.00</b>   | <b>135 075.84</b>        |
| <b>Future</b> |          |              |              |            |            |        |        |              |                     |                   |                          |
| Sep 2013      | CADU     | Future       | 5,000        | 208.4138   | 182.8855   | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 5,000        |            |            |        |        | 0.00         | 0.00                | 10 000.00         | 1 030 000.00             |
|               |          | <b>Total</b> | <b>5,000</b> |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | <b>10 000.00</b>  | <b>1 030 000.00</b>      |
| <b>Future</b> |          |              |              |            |            |        |        |              |                     |                   |                          |
| Sep 2013      | CAEN     | Future       | 2,830        | 164.1811   | 126.2392   | 0.0000 | 0.0000 | 0            | 0.00                |                   |                          |
|               |          |              | 2,830        |            |            |        |        | 0.00         | 0.00                | 4 457.00          | 347 083.32               |
|               |          | <b>Total</b> | <b>2,830</b> |            |            |        |        | <b>0.00</b>  | <b>0.00</b>         | <b>4 457.00</b>   | <b>347 083.32</b>        |

| DATE          | CONTRACT |              | OPEN INT      | MTM       | PREV MTM  | HIGH   | LOW    | DAILY VOLUME | DAILY NOMINAL VALUE | CUMULATIVE VOLUME   | CUMULATIVE NOMINAL VALUE |
|---------------|----------|--------------|---------------|-----------|-----------|--------|--------|--------------|---------------------|---------------------|--------------------------|
| <b>Future</b> |          |              |               |           |           |        |        |              |                     |                     |                          |
| Aug 2013      | CAEO     | Future       | 5,000         | 14.4666   | 17.3656   | 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>265 000.00</u>        |
|               |          | <b>Total</b> | <b>5,000</b>  |           |           |        |        | <b>0.00</b>  | <b>0.00</b>         | <b>5 000.00</b>     | <b>265 000.00</b>        |
| <b>Future</b> |          |              |               |           |           |        |        |              |                     |                     |                          |
| Aug 2013      | CAEP     | Future       | 12,500        | 0.0000    | 44.9688   | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
|               |          |              | <u>12,500</u> |           |           |        |        | <u>0.00</u>  | <u>0.00</u>         | <u>12 500.00</u>    | <u>620 000.00</u>        |
|               |          | <b>Total</b> | <b>12,500</b> |           |           |        |        | <b>0.00</b>  | <b>0.00</b>         | <b>12 500.00</b>    | <b>620 000.00</b>        |
| <b>Future</b> |          |              |               |           |           |        |        |              |                     |                     |                          |
| Sep 2013      | CAES     | Future       | 20            | 7901.3107 | 6678.0342 | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
|               |          |              | <u>20</u>     |           |           |        |        | <u>0.00</u>  | <u>0.00</u>         | <u>20.00</u>        | <u>840 000.00</u>        |
|               |          | <b>Total</b> | <b>20</b>     |           |           |        |        | <b>0.00</b>  | <b>0.00</b>         | <b>20.00</b>        | <b>840 000.00</b>        |
| <b>Future</b> |          |              |               |           |           |        |        |              |                     |                     |                          |
| Sep 2013      | CAET     | Future       | 20            | 5295.6938 | 4183.0458 | 0.0000 | 0.0000 | 20           | 1,010,000.00        |                     |                          |
|               |          |              | <u>20</u>     |           |           |        |        | <u>20.00</u> | <u>1,010,000.00</u> | <u>20.00</u>        | <u>1 010 000.00</u>      |
|               |          | <b>Total</b> | <b>20</b>     |           |           |        |        | <b>20.00</b> | <b>1,010,000.00</b> | <b>20.00</b>        | <b>1 010 000.00</b>      |
| <b>Future</b> |          |              |               |           |           |        |        |              |                     |                     |                          |
| May 2014      | DAUS     | Future       | 10,150        | 10.6717   | 10.5813   | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
|               |          |              | <u>10,150</u> |           |           |        |        | <u>0.00</u>  | <u>0.00</u>         | <u>2 009 490.00</u> | <u>18 345 853 318.50</u> |
| <b>Option</b> |          |              |               |           |           |        |        |              |                     |                     |                          |
| Aug 2013      | DAUS     | 8.30 Put     | 7,500         | 0.0000    | 0.0000    | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Aug 2013      | DAUS     | 9.24 Put     | 2,200         | 0.0089    | 0.0147    | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Aug 2013      | DAUS     | 9.70 Call    | 7,500         | 541.8347  | 459.2569  | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Aug 2013      | DAUS     | 9.84 Call    | 4,400         | 403.5055  | 323.3376  | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Aug 2013      | DAUS     | 9.55 Put     | 500           | 0.2956    | 0.6900    | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Aug 2013      | DAUS     | 10.30 Call   | 500           | 64.1973   | 41.1914   | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Sep 2013      | DAUS     | 9.28 Put     | 1,200         | 2.8437    | 3.5757    | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Sep 2013      | DAUS     | 9.88 Call    | 2,400         | 449.2235  | 380.5964  | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Sep 2013      | DAUS     | 8.30 Put     | 7,500         | 0.1508    | 0.1533    | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Sep 2013      | DAUS     | 9.55 Put     | 500           | 12.5512   | 16.1999   | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Sep 2013      | DAUS     | 9.70 Call    | 7,500         | 611.6037  | 534.2317  | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Sep 2013      | DAUS     | 10.44 Call   | 500           | 146.0461  | 115.4322  | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Oct 2013      | DAUS     | 9.47 Put     | 3,000         | 22.1338   | 27.5214   | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Oct 2013      | DAUS     | 10.07 Call   | 6,000         | 403.5439  | 348.4419  | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Oct 2013      | DAUS     | 9.55 Put     | 3,000         | 31.8924   | 38.8439   | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Oct 2013      | DAUS     | 10.10 Call   | 6,000         | 395.0067  | 341.1976  | 0.0000 | 0.0000 | 0            | 0.00                |                     |                          |
| Oct 2013      | DAUS     | 8.30 Put     | 7,500         | 0.8439    | 0.9216    | 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> |
|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Oct 2013      | DAUS            | 9.70 Call  | 7,500           | 688.9451   | 615.2574        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Oct 2013      | DAUS            | 9.55 Put   | 500             | 34.2756    | 41.1103         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Oct 2013      | DAUS            | 10.60 Call | 500             | 190.9348   | 161.7173        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2013      | DAUS            | 8.30 Put   | 7,500           | 2.3798     | 2.4315          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2013      | DAUS            | 9.55 Put   | 500             | 54.3434    | 61.4155         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2013      | DAUS            | 9.70 Call  | 7,500           | 760.6150   | 685.5675        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2013      | DAUS            | 10.75 Call | 500             | 219.2738   | 188.1169        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | DAUS            | 9.55 Put   | 500             | 72.3332    | 80.5821         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | DAUS            | 10.84 Call | 500             | 252.4539   | 221.3656        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2014      | DAUS            | 10.12 Call | 6,000           | 620.0812   | 562.2777        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>99,200</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>2 851 570.00</u>      | <u>72 757 500.00</u>            |
|               | <b>Total</b>    |            | <b>109,350</b>  |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>4 861 060.00</b>      | <b>18 418 610 818.50</b>        |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZAAD            | Future     | 8,458           | 9.2544     | 9.2408          | 9.2765      | 9.2060     | 7,700               | 71,212,019.00              |                          |                                 |
| Dec 2013      | ZAAD            | Future     | 10,370          | 9.3176     | 9.3036          | 9.3466      | 9.2735     | 1,200               | 11,175,935.00              |                          |                                 |
| Mar 2014      | ZAAD            | Future     | 3,690           | 9.3953     | 9.3807          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>22,518</u>   |            |                 |             |            | <u>8,900.00</u>     | <u>82,387,954.00</u>       | <u>2 003 537.00</u>      | <u>14 968 229 004.50</u>        |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZAAD            | 8.50 Put   | 201             | 1.9706     | 2.4746          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAAD            | 8.80 Put   | 201             | 7.9213     | 8.2857          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAAD            | 9.30 Call  | 201             | 94.8719    | 91.7382         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAAD            | 10.30 Call | 201             | 1.4266     | 1.5259          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAAD            | 8.30 Put   | 201             | 15.3572    | 15.4694         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAAD            | 8.60 Put   | 100             | 36.4986    | 37.8462         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAAD            | 9.30 Call  | 201             | 255.6974   | 250.2135        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAAD            | 9.60 Call  | 100             | 144.2631   | 141.3516        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAAD            | 10.30 Call | 201             | 31.4534    | 30.7031         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAAD            | 10.60 Call | 100             | 20.5510    | 20.2351         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>1,707</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>1 907.00</u>          | <u>2 070 501.00</u>             |
|               | <b>Total</b>    |            | <b>24,225</b>   |            |                 |             |            | <b>8,900.00</b>     | <b>82,387,954.00</b>       | <b>2 005 444.00</b>      | <b>14 970 299 505.50</b>        |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZACA            | Future     | 50              | 9.8310     | 9.8053          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>50</u>       |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>26 542.00</u>         | <u>199 574 949.60</u>           |
|               | <b>Total</b>    |            | <b>50</b>       |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>26 542.00</b>         | <b>199 574 949.60</b>           |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZAEU            | Future     | 70,327          | 13.7445    | 13.6814         | 13.8117     | 13.7180    | 5,651               | 77,735,686.40              |                          |                                 |
| Dec 2013      | ZAEU            | Future     | 33,396          | 13.9275    | 13.8629         | 13.9500     | 13.9090    | 1,480               | 20,607,532.50              |                          |                                 |
| Mar 2014      | ZAEU            | Future     | 7,837           | 14.1312    | 14.0638         | 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 2014      | ZAEU            | Future     | 1,000           | 14.7784    | 14.7060         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>112,560</u>  |            |                 |             |            | <u>7,131.00</u>     | <u>98,343,218.90</u>       | <u>3 657 720.00</u>      | <u>41 654 681 641.50</u>        |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZAEU            | 11.30 Put  | 29,000          | 0.0680     | 0.0975          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 11.50 Put  | 400             | 0.1418     | 0.1987          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 11.55 Put  | 500             | 0.1701     | 0.2371          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 12.05 Call | 400             | 1695.5218  | 1632.7525       | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 12.10 Call | 500             | 1645.7182  | 1583.0049       | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 12.10 Put  | 30,800          | 1.2182     | 1.6049          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 12.25 Put  | 200             | 2.0550     | 2.6704          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 12.35 Call | 200             | 1397.4005  | 1335.1358       | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 12.55 Put  | 46,000          | 4.4831     | 6.1671          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 12.85 Call | 200             | 903.6451   | 845.0125        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 13.10 Put  | 36,000          | 22.1537    | 32.2015         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 13.80 Call | 24,712          | 189.3787   | 166.9294        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAEU            | 14.50 Call | 7,900           | 39.9598    | 34.2306         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 12.50 Put  | 200             | 41.6096    | 46.6841         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 12.60 Put  | 200             | 51.4916    | 57.6220         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAEU            | 13.10 Call | 200             | 960.0384   | 908.9950        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>177,412</u>  |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>1 347 879.00</u>      | <u>1 858 225 000.00</u>         |
|               | <b>Total</b>    |            | <b>289,972</b>  |            |                 |             |            | <b>7,131.00</b>     | <b>98,343,218.90</b>       | <b>5 005 599.00</b>      | <b>43 512 906 641.50</b>        |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZAFR            | Future     | 75              | 11.1618    | 11.1042         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAFR            | Future     | 75              | 11.3158    | 11.2568         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>150</u>      |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>378 272.00</u>        | <u>3 274 059 470.00</u>         |
|               | <b>Total</b>    |            | <b>150</b>      |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>378 272.00</b>        | <b>3 274 059 470.00</b>         |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZAGB            | Future     | 42,326          | 16.1144    | 15.9717         | 16.1621     | 15.9960    | 3,200               | 51,473,025.40              |                          |                                 |
| Dec 2013      | ZAGB            | Future     | 8,264           | 16.3124    | 16.1674         | 16.3400     | 16.1915    | 684                 | 11,147,898.00              |                          |                                 |
| Mar 2014      | ZAGB            | Future     | 1,950           | 16.5361    | 16.3861         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2014      | ZAGB            | Future     | 100             | 16.7613    | 16.6063         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>52,640</u>   |            |                 |             |            | <u>3,884.00</u>     | <u>62,620,923.40</u>       | <u>2 884 201.00</u>      | <u>36 997 502 994.90</u>        |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Mar 2014      | ZAGB            | 12.85 Put  | 327             | 24.1136    | 26.0277         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 13.00 Put  | 327             | 26.6148    | 28.7201         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 14.25 Put  | 327             | 74.6361    | 84.3413         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014      | ZAGB            | 14.50 Put  | 327             | 92.3266    | 104.7889        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>1,308</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>392 679.00</u>        | <u>4 741 827.00</u>             |
|               | <b>Total</b>    |            | <b>53,948</b>   |            |                 |             |            | <b>3,884.00</b>     | <b>62,620,923.40</b>       | <b>3 276 880.00</b>      | <b>37 002 244 821.90</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 NOMINAL VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE NOMINAL VALUE</u> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZAJY            | Future       | 241             | 0.1052     | 0.1049          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013      | ZAJY            | Future       | 14,275          | 0.1066     | 0.1063          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>14,516</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>479 804.00</u>        | <u>4 916 983 589.80</u>         |
|               |                 | <b>Total</b> | <b>14,516</b>   |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>479 804.00</b>        | <b>4 916 983 589.80</b>         |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZAUM            | Future       | 703             | 10.2725    | 10.1889         | 10.3090     | 10.2348    | 36                  | 36,916,560.00              |                          |                                 |
| Dec 2013      | ZAUM            | Future       | 19              | 10.4057    | 10.3205         | 10.4159     | 10.4159    | 2                   | 2,083,180.00               |                          |                                 |
|               |                 |              | <u>722</u>      |            |                 |             |            | <u>38.00</u>        | <u>38,999,740.00</u>       | <u>40 290.00</u>         | <u>34 004 392 010.00</u>        |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZAUM            | 10.35 Call   | 200             | 13974.3877 | 10565.0469      | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>200</u>      |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>1 953.00</u>          | <u>207 020 000.00</u>           |
|               |                 | <b>Total</b> | <b>922</b>      |            |                 |             |            | <b>38.00</b>        | <b>38,999,740.00</b>       | <b>42 243.00</b>         | <b>34 211 412 010.00</b>        |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZAUS            | Future       | 623,210         | 10.2725    | 10.1889         | 10.3131     | 10.2179    | 43,430              | 446,161,954.00             |                          |                                 |
| Dec 2013      | ZAUS            | Future       | 98,209          | 10.4057    | 10.3205         | 10.4500     | 10.3467    | 28,838              | 299,541,133.30             |                          |                                 |
| Mar 2014      | ZAUS            | Future       | 41,058          | 10.5544    | 10.4664         | 10.4900     | 10.4900    | 580                 | 6,100,895.00               |                          |                                 |
| Jun 2014      | ZAUS            | Future       | 9,670           | 10.7036    | 10.6125         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014      | ZAUS            | Future       | 6,400           | 11.0235    | 10.9305         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>778,547</u>  |            |                 |             |            | <u>72,848.00</u>    | <u>751,803,982.30</u>      | <u>42 658 887.00</u>     | <u>357 905 764 224.70</u>       |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2013      | ZAUS            | 8.70 Put     | 12,000          | 0.1413     | 0.1645          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 8.75 Put     | 2,630           | 0.1785     | 0.2081          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 8.80 Put     | 100             | 0.2256     | 0.2631          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 8.85 Put     | 2,193           | 0.2850     | 0.3328          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 9.00 Put     | 6,202           | 0.5735     | 0.6732          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 9.20 Call    | 12,000          | 1073.9482  | 990.6191        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 9.30 Put     | 75,438          | 2.2981     | 2.8083          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 9.40 Call    | 400             | 876.1409   | 793.4564        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 9.50 Put     | 6               | 5.7377     | 7.3313          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 9.55 Put     | 43,095          | 7.1862     | 9.2659          | 0.0000      | 0.0000     | 6,500               | 66,422,200.00              |                          |                                 |
| Sep 2013      | ZAUS            | 9.70 Put     | 3,201           | 13.9542    | 18.3876         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 9.75 Put     | 1,100           | 17.3350    | 24.6133         | 0.0000      | 0.0000     | 500                 | 4,875,500.00               |                          |                                 |
| Sep 2013      | ZAUS            | 9.80 Call    | 600             | 495.6070   | 421.2740        | 0.0000      | 0.0000     | 1,000               | 9,801,000.00               |                          |                                 |
| Sep 2013      | ZAUS            | 9.80 Put     | 6,500           | 23.1070    | 32.3740         | 0.0000      | 0.0000     | 13,000              | 132,919,800.00             |                          |                                 |
| Sep 2013      | ZAUS            | 9.90 Call    | 2,830           | 411.5593   | 342.1803        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 10.00 Put    | 22,194          | 62.1178    | 82.5336         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 10.10 Call   | 1               | 266.0316   | 210.0456        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013      | ZAUS            | 10.10 Put    | 10,000          | 93.5316    | 121.1456        | 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> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Sep 2013    | ZAUS            | 10.12 Call | 2,000           | 253.3985   | 198.9413        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013    | ZAUS            | 10.15 Put  | 100             | 112.6498   | 144.1244        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013    | ZAUS            | 10.20 Call | 1,000           | 206.6286   | 158.4620        | 0.0000      | 0.0000     | 1,000               | 10,201,000.00              |                          |                                 |
| Sep 2013    | ZAUS            | 10.27 Call | 15,000          | 171.6041   | 131.3970        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013    | ZAUS            | 10.30 Call | 35,000          | 158.9828   | 121.1307        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013    | ZAUS            | 10.32 Call | 200             | 151.0236   | 114.7016        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013    | ZAUS            | 10.40 Call | 6               | 122.6163   | 92.0462         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013    | ZAUS            | 10.50 Call | 4,200           | 94.0190    | 69.7248         | 0.0000      | 0.0000     | 1,000               | 10,251,400.00              |                          |                                 |
| Sep 2013    | ZAUS            | 10.60 Call | 10,000          | 71.8452    | 52.7780         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013    | ZAUS            | 10.65 Call | 5,000           | 62.7669    | 45.9370         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013    | ZAUS            | 10.70 Call | 10,000          | 54.8317    | 40.0062         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013    | ZAUS            | 10.75 Call | 19,088          | 47.9062    | 35.1684         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013    | ZAUS            | 10.80 Call | 50,958          | 42.2251    | 30.9717         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2013    | ZAUS            | 11.00 Call | 37,500          | 25.8907    | 19.0134         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 8.00 Put   | 100             | 1.8131     | 1.8993          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 8.75 Put   | 750             | 10.0999    | 10.9284         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 9.00 Put   | 750             | 18.2245    | 19.6460         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 9.20 Call  | 100             | 1234.3559  | 1151.3643       | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 9.40 Put   | 5,000           | 45.4029    | 51.2653         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 9.55 Put   | 100             | 66.1687    | 74.0794         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 9.60 Put   | 10,000          | 74.5314    | 83.2322         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 9.69 Call  | 750             | 807.3079   | 732.3751        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 9.70 Put   | 400             | 93.6747    | 104.1288        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 9.80 Call  | 500             | 722.0158   | 649.2623        | 0.0000      | 0.0000     | 500                 | 4,900,500.00               |                          |                                 |
| Dec 2013    | ZAUS            | 9.80 Put   | 21,500          | 116.3158   | 128.7623        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 10.00 Call | 200             | 584.1347   | 522.3264        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 10.00 Put  | 300             | 178.4347   | 201.8264        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 10.10 Call | 250             | 524.6820   | 466.3656        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 10.10 Put  | 300             | 218.9820   | 245.8656        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 10.20 Call | 500             | 470.0720   | 0.0000          | 0.0000      | 0.0000     | 500                 | 5,100,500.00               |                          |                                 |
| Dec 2013    | ZAUS            | 10.25 Put  | 500             | 288.8478   | 0.0000          | 0.0000      | 0.0000     | 500                 | 5,125,500.00               |                          |                                 |
| Dec 2013    | ZAUS            | 10.27 Call | 750             | 434.6673   | 382.3914        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 10.30 Call | 10,200          | 420.1890   | 368.9797        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 10.40 Call | 300             | 374.8636   | 329.6807        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 10.55 Call | 6               | 318.1496   | 278.4990        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 10.60 Call | 5,000           | 301.2320   | 263.3296        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 10.70 Call | 550             | 270.1250   | 235.5555        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 10.80 Call | 100             | 242.3756   | 210.9192        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 11.00 Call | 100             | 196.2162   | 170.7796        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 11.20 Call | 100             | 160.2551   | 139.3695        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2013    | ZAUS            | 11.50 Call | 16,200          | 120.0235   | 104.4589        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2014    | ZAUS            | 9.25 Put   | 200             | 75.1343    | 78.6762         | 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> |                           |
|--------------------|-----------------|-----------------|------------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|---------------------------|
| Mar 2014           | ZAUS            | 9.70 Put        | 6                | 152.5904        | 166.3122    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Mar 2014           | ZAUS            | 9.75 Put        | 250              | 165.5738        | 180.3122    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Mar 2014           | ZAUS            | 10.25 Put       | 200              | 354.9300        | 386.3491    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Mar 2014           | ZAUS            | 10.35 Put       | 200              | 406.4555        | 441.0379    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Mar 2014           | ZAUS            | 10.40 Put       | 200              | 433.5219        | 469.6722    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Mar 2014           | ZAUS            | 10.50 Call      | 200              | 544.5598        | 496.1861    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Mar 2014           | ZAUS            | 10.60 Put       | 200              | 550.4631        | 593.4118    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Mar 2014           | ZAUS            | 10.65 Call      | 6                | 486.3914        | 442.7338    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Mar 2014           | ZAUS            | 10.85 Call      | 200              | 419.6023        | 381.2344    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Mar 2014           | ZAUS            | 11.00 Call      | 200              | 376.2938        | 341.7395    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Mar 2014           | ZAUS            | 11.10 Call      | 200              | 350.3077        | 318.3516    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Mar 2014           | ZAUS            | 11.15 Call      | 250              | 338.2864        | 307.4039    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Jun 2014           | ZAUS            | 9.75 Put        | 250              | 202.6355        | 217.7504    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Jun 2014           | ZAUS            | 9.80 Put        | 6                | 217.5776        | 233.5006    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Jun 2014           | ZAUS            | 10.80 Call      | 6                | 606.8765        | 559.5607    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Jun 2014           | ZAUS            | 11.60 Call      | 250              | 387.7347        | 356.9413    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Sep 2014           | ZAUS            | 9.90 Put        | 6                | 282.0413        | 298.1894    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Sep 2014           | ZAUS            | 10.95 Call      | 6                | 733.8289        | 682.3557    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Dec 2014           | ZAUS            | 8.00 Call       | 200              | 3064.7061       | 2971.4890   | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Dec 2014           | ZAUS            | 10.00 Put       | 6                | 345.8406        | 361.3246    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
| Dec 2014           | ZAUS            | 11.00 Call      | 6                | 884.6315        | 826.9730    | 0.0000     | 0.0000              | 0                          | 0.00                     |                                 |                           |
|                    |                 |                 | <u>468,896</u>   |                 |             |            |                     | <u>24,500.00</u>           | <u>249,597,400.00</u>    | <u>6 449 766.00</u>             | <u>2 117 756 430.00</u>   |
| <b>Total</b>       |                 |                 | <b>1,247,443</b> |                 |             |            |                     | <b>97,348.00</b>           | <b>1,001,401,382.30</b>  | <b>49 108 653.00</b>            | <b>360 023 520 654.70</b> |
| <b>Grand Total</b> |                 |                 | <b>1,776,516</b> |                 |             |            |                     | <b>117,321.00</b>          | <b>1 284 763 218.60</b>  | <b>71,505,842</b>               | <b>540,481,100,026.66</b> |