



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-January-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	2,304	(307.4204)	(310.2912)	0.0000	0.0000	0	0.00		
			<u>2,304</u>					<u>0.00</u>	<u>0.00</u>	<u>2 304.00</u>	<u>-237 864.96</u>
		<b>Total</b>	<b>2,304</b>					<b>0.00</b>	<b>0.00</b>	<b>2 304.00</b>	<b>-237 864.96</b>
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	885.7885	885.2239	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>	<u>17 657 226.30</u>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26 600.00</b>	<b>17 657 226.30</b>
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	966.2213	965.4876	0.0000	0.0000	0	0.00		
			<u>3,784</u>					<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Future</b>											
Mar 2014	CAFI	Future	2,500	151.0553	151.6718	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>387 500.00</u>
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	<b>2 500.00</b>	<b>387 500.00</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,488	266.1149	287.1942	0.0000	0.0000	0	0.00		
			<u>4,488</u>					<u>0.00</u>	<u>0.00</u>	<u>8 976.00</u>	<u>736 032.00</u>
		<b>Total</b>	<b>4,488</b>					<b>0.00</b>	<b>0.00</b>	<b>8 976.00</b>	<b>736 032.00</b>
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	856.4219	856.1591	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>	<u>4 043 048.12</u>
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<b>5 561.00</b>	<b>4 043 048.12</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>
<b>Option</b>											
Jan 2014	DAUM	10.86 Call	200	4103.3082	5032.5473	0.0000	0.0000	0	0.00		
			200					0.00	0.00	400.00	2 508 000.00
		<b>Total</b>	<b>200</b>					<b>0.00</b>	<b>0.00</b>	400.00	2 508 000.00
<b>Future</b>											
Jan 2014	DAUS	Future	0	10.8327	10.8348	0.0000	0.0000	1,000	10,832,700.00		
Feb 2014	DAUS	Future	20,140	10.8862	10.8889	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.0343	11.0376	0.0000	0.0000	0	0.00		
			30,290					1,000.00	10,832,700.00	2 040 231.00	18 666 213 428.70
<b>Option</b>											
Jan 2014	DAUS	8.30 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	720.3434	722.6156	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.89 Call	2,350	89.4985	96.6477	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.20 Call	1,700	22.3939	26.0351	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0072	0.0087	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	889.5180	892.6064	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0775	0.0775	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	850.5614	854.7177	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.4680	0.5048	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1065.6319	1070.2911	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	1.3045	1.3975	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	960.4133	965.7342	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	155.8730	157.9180	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	287.4837	292.1691	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	148.7976	150.2873	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	460.4599	464.3907	0.0000	0.0000	0	0.00		
			109,908					0.00	0.00	3 065 583.00	176 561 044.78
		<b>Total</b>	<b>140,198</b>					<b>1,000.00</b>	<b>10,832,700.00</b>	5 105 814.00	18 842 774 473.48
<b>Future</b>											
Mar 2014	EUUS	Future	575	1.3531	1.3560	0.0000	0.0000	0	0.00		
			575					0.00	0.00	940.00	12 879 946.00
		<b>Total</b>	<b>575</b>					<b>0.00</b>	<b>0.00</b>	940.00	12 879 946.00
<b>Future</b>											
Mar 2014	JYZA	Future	1,000	9.6403	9.6045	0.0000	0.0000	0	0.00		
			1,000					0.00	0.00	1 000.00	9 906 040.79
		<b>Total</b>	<b>1,000</b>					<b>0.00</b>	<b>0.00</b>	1 000.00	9 906 040.79

<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	ZAAD	Future	9,295	9.5805	9.5791	9.5572	9.5330	206	1,964,520.60		
Jun 2014	ZAAD	Future	1,635	9.6569	9.6558	9.6700	9.6700	50	483,500.00		
Sep 2014	ZAAD	Future	2,750	9.7453	9.7448	0.0000	0.0000	0	0.00		
			<u>13,680</u>					<u>256.00</u>	<u>2,448,020.60</u>	<u>2 140 435.00</u>	<u>16 251 650 089.90</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	108.3962	109.1516	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	270.1032	269.7616	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	48.8372	48.8948	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>14,283</b>					<b>256.00</b>	<b>2,448,020.60</b>	<b>2 142 945.00</b>	<b>16 252 008 338.90</b>
<b>Future</b>											
Mar 2014	ZACA	Future	50	9.9296	9.9566	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>27 050.00</u>	<u>204 555 677.10</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>27 050.00</b>	<b>204 555 677.10</b>
<b>Future</b>											
Mar 2014	ZACR	Future	250	1.8059	1.8097	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>450.00</u>	<u>7 932 800.00</u>
		<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	88,654	14.7698	14.8059	14.8100	14.7441	425	6,264,461.80		
Jun 2014	ZAEU	Future	21,598	14.9715	15.0082	15.0025	15.0025	16	240,040.00		
Sep 2014	ZAEU	Future	750	15.1996	15.2372	0.0000	0.0000	0	0.00		
			<u>111,002</u>					<u>441.00</u>	<u>6,504,501.80</u>	<u>4 326 381.00</u>	<u>50 931 714 280.30</u>
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	2.9578	2.9926	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	4.0759	4.1141	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	123.8839	132.2913	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	105.1021	100.5943	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	113.5788	108.6921	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	458.0763	441.6687	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	182.7278	190.2401	0.0000	0.0000	0	0.00		
			<u>68,600</u>					<u>0.00</u>	<u>0.00</u>	<u>2 006 138.00</u>	<u>281 645 906.08</u>
		<b>Total</b>	<b>179,602</b>					<b>441.00</b>	<b>6,504,501.80</b>	<b>6 332 519.00</b>	<b>51 213 360 186.38</b>
<b>Future</b>											
Mar 2014	ZAFR	Future	469	11.9670	12.0091	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.1400	12.1825	0.0000	0.0000	0	0.00		
			<u>544</u>					<u>0.00</u>	<u>0.00</u>	<u>380 365.00</u>	<u>3 297 553 522.00</u>

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<b>Total</b>			<b>544</b>					<b>0.00</b>	<b>0.00</b>	<b>380 365.00</b>	<b>3 297 553 522.00</b>
<b>Future</b>											
Mar 2014	ZAGB	Future	32,158	17.9649	17.9372	17.9600	17.8956	400	7,167,253.70		
Jun 2014	ZAGB	Future	4,201	18.1986	18.1707	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	320	18.4603	18.4320	0.0000	0.0000	0	0.00		
			<b>36,679</b>					<b>400.00</b>	<b>7,167,253.70</b>	<b>3 265 041.00</b>	<b>43 251 539 828.70</b>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.0703	0.0741	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0832	0.0897	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.3454	0.4510	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.5355	0.6904	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	3.4499	3.8764	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	45.9881	53.9059	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	382.7501	405.7099	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	213.6941	212.2909	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	22.2216	22.7351	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	57.9496	65.5030	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	25,500	78.8560	87.7174	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	120.6997	131.5583	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	474.5725	494.4974	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	231.2953	233.0375	0.0000	0.0000	0	0.00		
			<b>57,904</b>					<b>0.00</b>	<b>0.00</b>	<b>468 752.00</b>	<b>135 907 957.97</b>
<b>Total</b>			<b>94,583</b>					<b>400.00</b>	<b>7,167,253.70</b>	<b>3 733 793.00</b>	<b>43 387 447 786.67</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	124	0.1045	0.1049	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1060	0.1064	0.0000	0.0000	0	0.00		
			<b>12,983</b>					<b>0.00</b>	<b>0.00</b>	<b>523 890.00</b>	<b>5 364 763 029.20</b>
<b>Total</b>			<b>12,983</b>					<b>0.00</b>	<b>0.00</b>	<b>523 890.00</b>	<b>5 364 763 029.20</b>
<b>Future</b>											
Mar 2014	ZATR	Future	5	4.7846	4.8204	0.0000	0.0000	0	0.00		
			<b>5</b>					<b>0.00</b>	<b>0.00</b>	<b>5.00</b>	<b>24 650.00</b>
<b>Total</b>			<b>5</b>					<b>0.00</b>	<b>0.00</b>	<b>5.00</b>	<b>24 650.00</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	692	10.9155	10.9185	10.9380	10.8900	6	6,558,000.00		
Jun 2014	ZAUM	Future	207	11.0653	11.0684	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	1	11.2333	11.2366	0.0000	0.0000	0	0.00		
			<b>900</b>					<b>6.00</b>	<b>6,558,000.00</b>	<b>51 096.00</b>	<b>45 192 724 020.00</b>

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<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	3515.0454	3649.3064	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	21302.3791	21524.2403	0.0000	0.0000	0	0.00		
			360					0.00	0.00	2 313.00	74 399 311.88
		<b>Total</b>	<b>1,260</b>					<b>6.00</b>	<b>6,558,000.00</b>	<b>53 409.00</b>	<b>45 267 123 331.88</b>
<b>Future</b>											
Mar 2014	ZAUS	Future	1,204,289	10.9155	10.9185	10.9573	10.8805	201,889	2,203,741,779.80		
Jun 2014	ZAUS	Future	161,321	11.0653	11.0684	11.1114	11.0396	375	4,153,231.00		
Sep 2014	ZAUS	Future	11,841	11.2333	11.2366	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	300	11.4006	11.4040	0.0000	0.0000	0	0.00		
			1,377,751					202,264.00	2,207,895,010.80	51 049 255.00	444 582 553 749.20
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	2.3913	2.5321	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	3.1955	3.4161	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	3.6997	3.9724	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	4.2882	4.6227	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	6.6208	7.0817	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	925.5499	929.1695	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	10.0499	10.6695	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	737.4694	741.4996	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	21.9694	22.9996	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	26.4177	27.5652	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	647.1235	651.3926	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	620.6505	624.9931	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	611.8979	616.2656	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	37.6975	39.0897	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	46.4875	48.0330	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	522.1858	526.8783	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	56.6858	58.3783	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	483.8905	488.7199	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	68.3905	70.2199	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	447.1891	452.1399	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	96.6513	98.7075	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	405.3483	410.4243	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	378.8355	383.9782	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	113.3355	115.4782	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	359.6901	364.8721	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	347.2829	352.4879	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	317.5187	322.7614	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	1,200	192.9694	195.2136	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	263.3777	268.6167	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.90 Call	100	238.9728	244.1715	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.94 Call	200	222.3914	0.0000	0.0000	0.0000	200	48,800.00		
Mar 2014	ZAUS	11.00 Call	200	199.5227	204.4619	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	284.0227	285.9619	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	166.3350	170.9468	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	151.8406	156.2713	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	138.6138	142.8565	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	12,350	81.1122	84.2254	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	4.1965	4.4334	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	5.5941	5.9018	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	5.8265	6.1457	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	35.0354	36.3603	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	36.9765	38.3527	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	38.3263	39.7375	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	52.3372	54.0789	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	55.9794	57.8045	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	57.2376	59.0913	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	74.1956	76.4012	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	77.3750	79.6403	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	152.2660	155.5928	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	176.5604	0.0000	0.0000	0.0000	11,250	1,849,950.00		
Jun 2014	ZAUS	10.63 Put	11,250	199.1420	202.7959	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	207.0322	210.7263	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	537.2191	544.2753	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	320.6774	324.7451	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	360.8655	367.9093	0.0000	0.0000	7,500	2,600,025.00		
Jun 2014	ZAUS	11.50 Call	17,350	271.5051	277.9538	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	706.2051	709.5538	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	247.4665	253.6764	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	174.8837	180.0918	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	167.8054	172.8902	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	143.9230	148.5522	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	18.1740	18.3570	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	20.2379	20.4321	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	20.7880	20.9844	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	23.7554	23.9660	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	75.5512	76.2324	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	89.1167	89.9010	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	101.9984	102.8755	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	133.1389	134.2165	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	137.6925	138.7966	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	142.3524	143.4832	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	10.38 Put	250	180.8777	182.2171	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	216.4085	217.9115	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	688.8210	693.9392	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	470.6069	475.3961	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	344.3788	348.5475	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	280.2214	283.9173	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	273.9457	277.5892	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	266.1940	269.7746	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	140.8280	141.7905	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	223.2164	224.6587	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	869.3583	874.9267	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	510.1869	515.1635	0.0000	0.0000	0	0.00		
			<u>765,992</u>					<u>18,950.00</u>	<u>4,498,775.00</u>	<u>8 188 550.00</u>	<u>2 397 765 696.32</u>
	<b>Total</b>		<b><u>2,143,743</u></b>					<b><u>221,214.00</u></b>	<b><u>2,212,393,785.80</u></b>	<b><u>59 237 805.00</u></b>	<b><u>446 980 319 445.53</u></b>

<b>Grand Total</b>	<b><u>2,630,823</u></b>							<b><u>223,317.00</u></b>	<b><u>2 245 904 261.90</u></b>	<b><u>83,898,683</u></b>	<b><u>660,232,492,642.25</u></b>
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