



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	(370.0948)	(317.7598)	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	957.4585	902.0089	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	1040.0430	983.2324	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	151.0367	149.6642	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	436.6640	301.4729	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	927.1342	871.4399	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	11712.7586	4208.9934	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>											
Feb 2014	DAUS	Future	20,140	11.0142	10.9116	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.1616	11.0563	0.0000	0.0000	0	0.00		
			30,290					0.00	0.00	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	847.5456	745.9110	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.89 Call	2,350	154.0450	91.5610	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.20 Call	2,350	39.8328	21.1942	0.0000	0.0000	650	16,997.50		
Feb 2014	DAUS	10.50 Call	1,000	374.7000	374.7000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	0.0000	0.0000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0000	0.0059	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	1015.0685	913.5088	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0480	0.0711	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	970.1159	871.5643	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.3947	0.4411	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1185.4568	1085.9746	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	1.1485	1.3210	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1073.3608	978.2774	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	131.2682	149.5492	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	320.7601	290.0588	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	128.7848	142.7125	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	504.8002	462.3481	0.0000	0.0000	0	0.00		
			112,058					650.00	16,997.50	3 067 733.00	177 033 047.28
		<b>Total</b>	<b>142,348</b>					<b>650.00</b>	<b>16,997.50</b>	5 107 964.00	18 843 246 475.98
<b>Future</b>											
Mar 2014	EUUS	Future	575	1.3664	1.3558	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	1,250	9.4428	9.6122	0.0000	0.0000	250	2,500,579.37		
			1,250					250.00	2,500,579.37	1 250.00	12 406 620.16
		<b>Total</b>	<b>1,250</b>					<b>250.00</b>	<b>2,500,579.37</b>	1 250.00	12 406 620.16

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
<b>Future</b>											
Mar 2014	ZAAD	Future	9,653	9.6795	9.6604	9.6778	9.6480	1,100	10,629,100.00		
Jun 2014	ZAAD	Future	1,635	9.7538	9.7332	9.7200	9.7200	95	923,400.00		
Sep 2014	ZAAD	Future	2,750	9.8458	9.8188	0.0000	0.0000	0	0.00		
			<u>14,038</u>					<u>1,195.00</u>	<u>11,552,500.00</u>	<u>2 143 047.00</u>	<u>16 276 888 356.50</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	83.6919	88.4378	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	316.3269	306.6099	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	56.3293	54.3040	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>14,641</b>					<b>1,195.00</b>	<b>11,552,500.00</b>	<b>2 145 557.00</b>	<b>16 277 246 605.50</b>
<b>Future</b>											
Mar 2014	ZACA	Future	50	9.9304	9.9609	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	1.8274	1.8109	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	92,609	15.0891	14.8324	15.1166	15.0200	2,534	38,122,802.60		
Jun 2014	ZAEU	Future	21,598	15.2937	15.0308	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	753	15.5316	15.2569	15.5250	15.5250	3	46,575.00		
			<u>114,960</u>					<u>2,537.00</u>	<u>38,169,377.60</u>	<u>4 331 597.00</u>	<u>51 009 502 046.50</u>
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	1.6238	2.6422	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	2.2182	3.6724	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	193.1660	131.3439	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	60.2135	94.0552	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	65.6430	101.7677	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	303.1635	424.4796	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	228.1513	188.4532	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>183,560</b>					<b>2,537.00</b>	<b>38,169,377.60</b>	<b>6 337 735.00</b>	<b>51 291 147 952.58</b>
<b>Future</b>											
Mar 2014	ZAFR	Future	469	12.2574	12.0199	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.4334	12.1905	0.0000	0.0000	0	0.00		

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			544					0.00	0.00	380 365.00	3 297 553 522.00
	<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	34,048	18.3334	18.1103	18.3796	18.2000	3,287	60,134,793.80	
	Jun 2014	ZAGB	Future	4,751	15.5699	18.3407	18.5300	18.5300	50	926,500.00	
	Sep 2014	ZAGB	Future	320	18.8413	18.6003	0.0000	0.0000	0	0.00	
				39,119					3,337.00	61,061,293.80	3 270 250.00 43 346 439 122.40
<b>Option</b>											
	Mar 2014	ZAGB	12.85 Put	327	0.0436	0.0568	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	13.00 Put	327	0.0521	0.0659	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	14.25 Put	327	0.2298	0.2314	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	14.50 Put	327	0.3117	0.3006	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	15.40 Put	7,500	1.6685	2.1791	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	17.00 Put	300	30.5013	33.3595	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	18.00 Put	300	215.5456	293.5376	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	18.40 Call	4,700	344.9356	245.3314	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	15.00 Put	1,123	423.7516	20.3390	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	16.50 Put	1,123	1100.4663	43.4748	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	16.65 Put	25,500	1206.3293	59.7699	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	16.88 Put	50	1401.5252	93.1395	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	17.90 Put	4,000	2357.6356	401.9133	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	19.80 Call	12,000	4.8513	246.8907	0.0000	0.0000	0	0.00	
				57,904					0.00	0.00	468 752.00 135 907 957.97
	<b>Total</b>			<b>97,023</b>					<b>3,337.00</b>	<b>61,061,293.80</b>	<b>3 739 002.00 43 482 347 080.37</b>
<b>Future</b>											
	Mar 2014	ZAJY	Future	120	0.1066	0.1048	0.1067	0.1067	4	42,684.00	
	Jun 2014	ZAJY	Future	12,859	0.1081	0.1063	0.0000	0.0000	0	0.00	
				12,979					4.00	42,684.00	523 894.00 5 364 805 713.20
	<b>Total</b>			<b>12,979</b>					<b>4.00</b>	<b>42,684.00</b>	<b>523 894.00 5 364 805 713.20</b>
<b>Future</b>											
	Mar 2014	ZAUM	Future	692	11.0428	10.9398	11.0386	11.0281	10	11,033,350.00	
	Jun 2014	ZAUM	Future	207	11.1931	11.0868	0.0000	0.0000	0	0.00	
	Sep 2014	ZAUM	Future	1	11.3661	11.2531	0.0000	0.0000	0	0.00	
				900					10.00	11,033,350.00	51 121.00 45 220 157 270.00
<b>Option</b>											
	Mar 2014	ZAUM	10.33 Put	200	2282.0414	2929.4350	0.0000	0.0000	0	0.00	
	Mar 2014	ZAUM	10.88 Put	160	15473.8296	19323.9979	0.0000	0.0000	0	0.00	
				360					0.00	0.00	2 313.00 74 399 311.88

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<b>Total</b>			<b>1,260</b>					<b>10.00</b>	<b>11,033,350.00</b>	53 434.00	45 294 556 581.88
<b>Future</b>											
Mar 2014	ZAUS	Future	1,252,933	11.0428	10.9398	11.0700	10.9855	134,370	1,477,409,460.40		
Jun 2014	ZAUS	Future	165,063	11.1931	11.0868	11.2246	11.1404	8,834	98,566,695.50		
Sep 2014	ZAUS	Future	13,050	11.3661	11.2531	11.3489	11.3480	1,209	13,720,155.00		
Dec 2014	ZAUS	Future	300	11.5398	11.4180	0.0000	0.0000	0	0.00		
			<b>1,431,346</b>					<b>144,413.00</b>	<b>1,589,696,310.90</b>	<b>51 204 170.00</b>	<b>446 287 025 211.10</b>
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	1.6972	2.0505	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	2.2872	2.7425	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	2.6581	3.1770	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	3.0915	3.6849	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	4.1908	5.6064	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1048.8687	948.2235	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	6.0687	8.4235	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	856.6652	758.0639	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	13.8652	18.2639	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	16.8553	21.9680	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	763.1977	666.1266	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	735.6204	639.0943	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	726.4819	630.1464	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	24.5713	31.4466	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	29.4633	39.1391	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	627.9676	537.9590	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	35.1676	48.1590	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	584.5920	498.4163	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	41.7920	58.6163	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	544.1371	460.4122	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	62.3544	84.2356	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	497.5430	416.9616	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	467.7361	389.3612	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	74.9361	99.5612	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	446.0670	369.3979	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	431.9571	356.4485	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	397.8821	325.3386	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	1,200	138.1739	174.1637	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	335.0062	268.6220	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	306.2519	243.0161	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.94 Call	200	284.5369	225.8779	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	254.0976	202.2839	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	211.2976	262.4839	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	11.10 Call	400	210.8997	168.1558	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	192.7608	153.3021	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	176.1347	139.7783	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	12,350	102.6704	81.4200	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	3.7960	4.4136	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	5.1477	5.9805	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	5.3736	6.2424	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	30.5123	34.5971	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	32.1286	36.4250	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	33.2513	37.6954	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	44.4280	50.3476	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	46.7401	52.9670	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	47.5359	54.1575	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	59.0645	70.2133	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	61.6909	73.2265	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	124.6397	144.5754	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	141.6625	164.9462	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	157.5911	186.9302	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	163.1814	194.6275	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	613.3338	544.9701	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	263.8764	306.1469	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	413.6088	364.8731	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	17,350	312.3498	274.9495	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	619.2498	688.1495	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	284.9795	250.8288	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	201.0364	177.5534	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	192.8841	170.4359	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	165.5299	146.5314	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	16.7951	18.4857	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	18.5769	20.4136	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	19.0498	20.9250	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	21.5942	23.6757	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	64.8341	72.8541	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	76.2719	85.6690	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	87.1399	97.8368	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	111.6321	127.3743	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	115.0157	131.7338	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	118.9984	136.2015	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	152.1035	173.1799	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	182.9127	207.3751	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	762.1931	695.1449	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	521.6722	473.8704	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	12.00 Call	45,000	381.3582	346.6443	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	309.9669	282.1775	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	302.9781	275.8810	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	294.5384	268.0978	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	124.0655	136.0296	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	190.5826	215.7020	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	948.1268	874.5664	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	557.7122	512.2179	0.0000	0.0000	0	0.00		
			<u>765,992</u>					<i>0.00</i>	<i>0.00</i>	<i>8 188 550.00</i>	<i>2 397 765 696.32</i>
	<b>Total</b>		<b>2,197,338</b>					<b>144,413.00</b>	<b>1,589,696,310.90</b>	<b>59 392 720.00</b>	<b>448 684 790 907.43</b>

<b>Grand Total</b>			<b>2,693,565</b>					<b>152,396.00</b>	<b>1 714 073 093.17</b>	<b>84,069,069</b>	<b>662,165,361,796.52</b>
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