



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-February-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Dec 2014	CAFC	Future	2,283	(444.3593)	(478.2386)	0.0000	0.0000	42	(23,710.68)		
			2,283					42.00	(23,710.68)	2 346.00	-261 575.64
		<b>Total</b>	<b>2,283</b>					<b>42.00</b>	<b>(23,710.68)</b>	<b>2 346.00</b>	<b>-261 575.64</b>
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	1027.4168	1061.2037	0.0000	0.0000	0	0.00		
			26,600					0.00	0.00	26 600.00	17 657 226.30
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26 600.00</b>	<b>17 657 226.30</b>
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	1111.2792	1145.9355	0.0000	0.0000	0	0.00		
			3,784					0.00	0.00	0.00	0.00
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Future</b>											
Mar 2014	CAFI	Future	2,500	141.0766	140.8780	0.0000	0.0000	0	0.00		
			2,500					0.00	0.00	2 500.00	387 500.00
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	<b>2 500.00</b>	<b>387 500.00</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,478	650.9006	703.1029	0.0000	0.0000	10	6,069.90		
			4,478					10.00	6,069.90	8 986.00	742 101.90
		<b>Total</b>	<b>4,478</b>					<b>10.00</b>	<b>6,069.90</b>	<b>8 986.00</b>	<b>742 101.90</b>
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	1001.8667	1037.3117	0.0000	0.0000	0	0.00		
			1,871					0.00	0.00	5 561.00	4 043 048.12
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<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>Future</b>											
Sep 2014	CAFM	Future	5,000	111.2333	116.9823	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>725 000.00</u>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>725 000.00</b>
<b>Future</b>											
Feb 2014	CAFN	Future	2,500	55.5956	61.6049	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>212 750.00</u>
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	<b>2 500.00</b>	<b>212 750.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	643.7438	574.8594	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	773.5435	688.6366	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	841.1411	752.2775	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	711.1539	755.2062	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	588.8826	626.3735	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	585.5136	622.7697	0.0000	0.0000	0	0.00		
			<u>38,004</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
		<b>Total</b>	<b>38,004</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>	<b>6 218 373.05</b>
<b>Option</b>											
Feb 2014	DAUM	11.25 Call	200	6112.0034	10279.6362	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	44058.2162	41276.9325	0.0000	0.0000	0	0.00		
			<u>400</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>	<u>8 145 000.00</u>
		<b>Total</b>	<b>400</b>					<b>0.00</b>	<b>0.00</b>	<b>400.00</b>	<b>8 145 000.00</b>
<b>Future</b>											
Feb 2014	DAUS	Future	10,070	11.1614	11.2271	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.3224	11.3907	0.0000	0.0000	0	0.00		
			<u>20,220</u>					<u>0.00</u>	<u>0.00</u>	<u>2 042 581.00</u>	<u>18 692 509 223.70</u>
<b>Option</b>											
Feb 2014	DAUS	11.08 Call	2,500	175.7611	229.0408	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.22 Call	2,000	112.2693	0.0000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.54 Call	2,000	37.8871	0.0000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	653.2390	720.1897	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	234.8684	291.8188	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	97.3166	133.7558	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0021	0.0034	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	1161.0031	1227.0732	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	170.1721	213.2241	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0286	0.0356	0.0000	0.0000	0	0.00		

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Mar 2014	DAUS	10.10 Call	6,000	1116.0777	1182.5972	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.3739	0.4548	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1337.0550	1404.0785	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.8313	0.9900	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1220.9552	1291.4249	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.6061	2.0216	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	751.2117	819.8680	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.6575	3.4006	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	828.1125	900.6800	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	315.6165	309.8763	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	312.5611	353.7018	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	96.0336	102.5052	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	366.4606	411.2851	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	98.3683	102.4632	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	567.0172	621.2572	0.0000	0.0000	0	0.00		
			<u>123,060</u>					<u>0.00</u>	<u>0.00</u>	<u>3 103 935.00</u>	<u>178 177 345.01</u>
	<b>Total</b>		<b>143,280</b>					<b>0.00</b>	<b>0.00</b>	<b>5 146 516.00</b>	<b>18 870 686 568.71</b>
<b>Future</b>											
Mar 2014	EUUS	Future	625	1.3509	1.3489	0.0000	0.0000	0	0.00		
			<u>625</u>					<u>0.00</u>	<u>0.00</u>	<u>1 490.00</u>	<u>20 300 246.00</u>
	<b>Total</b>		<b>625</b>					<b>0.00</b>	<b>0.00</b>	<b>1 490.00</b>	<b>20 300 246.00</b>
<b>Future</b>											
Mar 2014	JYZA	Future	2,250	9.1142	9.0907	0.0000	0.0000	0	0.00		
			<u>2,250</u>					<u>0.00</u>	<u>0.00</u>	<u>2 250.00</u>	<u>22 138 989.47</u>
	<b>Total</b>		<b>2,250</b>					<b>0.00</b>	<b>0.00</b>	<b>2 250.00</b>	<b>22 138 989.47</b>
<b>Future</b>											
Mar 2014	ZAAD	Future	8,869	9.9453	9.8796	9.9828	9.9828	125	1,248,070.00		
Jun 2014	ZAAD	Future	2,660	10.0333	9.9692	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	10.1421	10.0809	0.0000	0.0000	0	0.00		
			<u>13,529</u>					<u>125.00</u>	<u>1,248,070.00</u>	<u>2 146 900.00</u>	<u>16 315 012 843.30</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	37.1440	44.4526	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	475.4022	432.8010	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	90.1990	78.3764	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>14,132</b>					<b>125.00</b>	<b>1,248,070.00</b>	<b>2 149 410.00</b>	<b>16 315 371 092.30</b>

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
	Mar 2014	ZACA	Future	50	10.0919	10.1671	0.0000	0.0000	0	0.00	
				50				0.00	0.00	27 100.00	205 058 427.10
			<b>Total</b>	<b>50</b>				<b>0.00</b>	<b>0.00</b>	<b>27 100.00</b>	<b>205 058 427.10</b>
<b>Future</b>											
	Mar 2014	ZACR	Future	250	1.8545	1.8635	0.0000	0.0000	0	0.00	
				250				0.00	0.00	450.00	7 932 800.00
			<b>Total</b>	<b>250</b>				<b>0.00</b>	<b>0.00</b>	<b>450.00</b>	<b>7 932 800.00</b>
<b>Future</b>											
	Mar 2014	ZAEU	Future	88,668	15.1205	15.1862	15.2400	15.1200	704	10,644,759.40	
	Jun 2014	ZAEU	Future	21,928	15.3452	15.4150	15.3707	15.3707	100	1,537,070.00	
	Sep 2014	ZAEU	Future	3,270	15.6140	15.6893	0.0000	0.0000	0	0.00	
				113,866				804.00	12,181,829.40	4 352 915.00	51 338 208 292.60
<b>Option</b>											
	Mar 2014	ZAEU	12.65 Put	500	1.7828	2.0997	0.0000	0.0000	0	0.00	
	Mar 2014	ZAEU	12.85 Put	8,800	2.3879	2.7613	0.0000	0.0000	0	0.00	
	Mar 2014	ZAEU	15.35 Call	5,500	227.3319	262.8070	0.0000	0.0000	0	0.00	
	Mar 2014	ZAEU	15.70 Call	7,700	135.2012	161.3903	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	13.80 Put	27,500	71.8989	68.5950	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	13.85 Put	8,800	78.0933	72.4392	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	14.15 Put	8,800	124.6536	116.2229	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	14.40 Put	8,800	177.7226	166.4015	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	14.85 Put	5,000	325.3675	304.6314	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	16.35 Call	4,200	277.4017	300.7830	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	16.40 Call	12,500	268.1225	290.9294	0.0000	0.0000	0	0.00	
				98,100				0.00	0.00	2 062 038.00	289 262 237.36
			<b>Total</b>	<b>211,966</b>				<b>804.00</b>	<b>12,181,829.40</b>	<b>6 414 953.00</b>	<b>51 627 470 529.96</b>
<b>Future</b>											
	Mar 2014	ZAFR	Future	489	12.3715	12.4386	12.4140	12.4140	100	1,241,400.00	
	Jun 2014	ZAFR	Future	1,857	12.5651	12.6356	0.0000	0.0000	0	0.00	
				2,346				100.00	1,241,400.00	384 049.00	3 344 546 747.00
			<b>Total</b>	<b>2,346</b>				<b>100.00</b>	<b>1,241,400.00</b>	<b>384 049.00</b>	<b>3 344 546 747.00</b>
<b>Future</b>											
	Mar 2014	ZAGB	Future	37,424	18.2350	18.3983	18.3500	18.2700	2,003	36,677,930.00	
	Jun 2014	ZAGB	Future	4,650	18.4915	18.6616	0.0000	0.0000	0	0.00	
	Sep 2014	ZAGB	Future	4,200	18.7963	18.9753	0.0000	0.0000	0	0.00	
				46,274				2,003.00	36,677,930.00	3 296 670.00	43 838 886 024.20
<b>Option</b>											

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Mar 2014	ZAGB	12.85 Put	327	0.0455	0.0467	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0568	0.0618	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.3565	0.2667	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.5165	0.3599	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	2.5107	1.9566	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	43.2048	33.6697	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	279.6989	205.1736	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	326.7052	387.0747	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	223.2425	266.0799	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	22.3025	22.9948	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	68.3417	50.6905	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	77.0769	55.5353	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	111.3351	71.4823	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	175.9181	126.2804	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	404.4380	330.7037	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	676.6211	577.6520	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	375.2767	408.7231	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	324.7019	352.9011	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	774.7412	689.3551	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<u>0.00</u>	<u>0.00</u>	<u>521 686.00</u>	<u>151 586 003.90</u>
	<b>Total</b>		<b>117,745</b>					<b>2,003.00</b>	<b>36,677,930.00</b>	<b>3 818 356.00</b>	<b>43 990 472 028.10</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	145	0.1104	0.1107	0.1105	0.1103	35	386,530.00		
Jun 2014	ZAJY	Future	12,834	0.1121	0.1124	0.0000	0.0000	0	0.00		
			<u>12,979</u>					<u>35.00</u>	<u>386,530.00</u>	<u>524 014.00</u>	<u>5 366 136 793.20</u>
	<b>Total</b>		<b>12,979</b>					<b>35.00</b>	<b>386,530.00</b>	<b>524 014.00</b>	<b>5 366 136 793.20</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	666	11.1927	11.2583	11.2570	11.2085	50	56,189,250.00		
Jun 2014	ZAUM	Future	207	11.3580	11.4271	11.3786	11.3786	5	5,689,300.00		
Sep 2014	ZAUM	Future	35	11.5539	11.6283	0.0000	0.0000	0	0.00		
			<u>908</u>					<u>55.00</u>	<u>61,878,550.00</u>	<u>51 414.00</u>	<u>45 550 117 810.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	1370.1296	1398.8751	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	10307.7658	9542.7780	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	10635.8300	9840.3456	0.0000	0.0000	0	0.00		
			<u>520</u>					<u>0.00</u>	<u>0.00</u>	<u>2 633.00</u>	<u>76 829 311.88</u>
	<b>Total</b>		<b>1,428</b>					<b>55.00</b>	<b>61,878,550.00</b>	<b>54 047.00</b>	<b>45 626 947 121.88</b>

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Mar 2014	ZAUS	Future	1,495,035	11.1927	11.2583	11.2950	11.1800	28,077	316,348,121.00		
Jun 2014	ZAUS	Future	182,419	11.3580	11.4271	11.4352	11.3595	12,440	142,825,379.00		
Sep 2014	ZAUS	Future	11,360	11.5539	11.6283	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,855	11.7558	11.8345	0.0000	0.0000	0	0.00		
			<u>1,695,669</u>					<u>40,517.00</u>	<u>459,173,500.00</u>	<u>51 896 354.00</u>	<u>454 081 909 273.10</u>

Option

Mar 2014	ZAUS	9.60 Put	16,000	1.1019	1.4288	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	1.4665	1.8666	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	1.6940	2.1356	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	1.9584	2.4449	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	2.6245	3.2109	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1196.2299	1262.5289	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	3.5299	4.2289	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	1000.3792	1066.3469	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	7.6792	8.0469	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	9.6477	10.0049	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	904.7371	970.6599	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	876.4013	942.2888	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	866.9978	932.8706	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	14.9167	15.1728	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	18.3610	18.5101	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	765.1524	830.7433	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	22.4524	22.4433	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	719.9766	785.3486	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	27.2766	27.0486	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	675.6266	740.7062	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	39.4965	38.5995	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	623.6293	688.2459	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	589.7857	654.0135	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	47.0857	45.7135	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	565.6963	628.7611	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	549.9233	612.1404	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	511.5239	572.6726	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	68.8239	64.3726	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	93.6346	86.8667	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	439.4149	497.9598	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	405.8247	462.8400	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	113.1247	104.5400	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.94 Call	200	380.1734	435.8632	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	343.7598	397.3051	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,600	151.0598	139.0051	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.04 Call	6,000	320.8678	372.8887	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Mar 2014	ZAUS	11.10 Call	400	288.5992	338.2121	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	263.5863	311.1000	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	220.8863	202.8000	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	240.2501	285.5983	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	219.9243	261.6846	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	140.0279	170.8365	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	2.3115	2.7140	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.9887	3.4450	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	3.1001	3.5640	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	20.9941	22.6938	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	22.2892	24.0592	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	23.1927	25.0101	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	32.3409	34.5722	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	34.2615	36.5660	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	34.9247	37.2525	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	43.8382	46.4467	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	45.5091	48.1614	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	96.6031	97.2152	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	111.1383	111.3126	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	124.8347	124.5592	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	129.6656	129.2216	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	728.3187	795.4171	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	207.5092	201.1416	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	249.0642	240.5090	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	502.9671	558.5886	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	15,000	379.1306	425.7348	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	521.1306	498.6348	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	345.7965	389.6542	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	36,682	241.4990	274.9130	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	231.3244	263.5866	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	197.0744	225.2301	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.4563	12.3505	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	12.8367	13.8668	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	13.2054	14.2719	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	15.2037	16.4669	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	48.4599	51.6121	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	57.6882	61.2377	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	66.5310	70.4159	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	86.6609	91.1649	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	89.0614	93.6280	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	91.5197	96.1460	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	111.9110	116.9462	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	10.50 Put	10,000	136.2113	138.6453	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	870.3625	943.8022	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	596.8643	656.6648	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	434.2494	482.5335	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	350.4449	391.2471	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	342.2503	382.2893	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	332.3514	371.4558	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	50.5868	52.4090	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	90.3710	92.3027	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	143.1517	144.5675	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	211.7296	211.3490	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	296.7966	292.9416	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	1067.2995	1141.5172	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	394.2831	383.5814	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	617.5635	671.0660	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	241.8214	261.6278	0.0000	0.0000	0	0.00		
			<u>815,792</u>					<u>0.00</u>	<u>0.00</u>	<u>8 326 348.00</u>	<u>2 434 062 568.92</u>
	<b>Total</b>		<b><u>2,511,461</u></b>					<b><u>40,517.00</u></b>	<b><u>459,173,500.00</u></b>	<b><u>60 222 702.00</u></b>	<b><u>456 515 971 842.02</u></b>

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<b>Grand Total</b>	<b><u>3,105,932</u></b>							<b><u>43,691.00</u></b>	<b><u>572 770 168.62</u></b>	<b><u>85,161,001</u></b>	<b><u>671,797,534,304.02</u></b>
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