



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	(374.9249)	(419.2993)	0.0000	0.0000	0	0.00		
			2,283					0.00	0.00	2 346.00	-261 575.64
		<b>Total</b>	<b>2,283</b>					<b>0.00</b>	<b>0.00</b>	2 346.00	-261 575.64
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	996.3794	1030.4641	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>	26 600.00	17 657 226.30
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	1081.0076	1115.4040	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>	0.00	0.00
<b>Future</b>											
Mar 2014	CAFI	Future	2,500	134.7552	139.4017	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>	2 500.00	387 500.00
<b>Future</b>											
Dec 2014	CAFJ	Future	4,478	602.9876	702.4281	0.0000	0.0000	0	0.00		
			4,478					0.00	0.00	8 986.00	742 101.90
		<b>Total</b>	<b>4,478</b>					<b>0.00</b>	<b>0.00</b>	8 986.00	742 101.90
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	965.0345	1002.4043	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>	5 561.00	4 043 048.12

<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	115.0728	114.7530	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	18.4227	33.5373	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	635.5537	656.4075	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	771.5924	792.8013	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	840.0672	861.1687	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	651.4037	706.9207	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	534.5818	583.7774	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	531.4420	580.4492	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	11.09 Put	50	10570.5664	8484.3527	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	47072.5705	44618.0671	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		<b>Total</b>	<b>250</b>					<b>0.00</b>	<b>0.00</b>	<b>200.00</b>	<b>8 145 000.00</b>
<b>Future</b>											
Feb 2014	DAUS	Future	10,070	11.0596	11.1372	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.2176	11.2955	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	84.6468	142.7649	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.22 Call	2,000	43.5607	85.2445	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.54 Call	2,000	8.6781	23.9544	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	549.2640	626.1346	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	137.7936	202.4338	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	38.5742	73.9677	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0049	0.0011	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	1058.7656	1136.2628	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	47.6315	42.2022	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.59 Call	500	25.0270	46.4790	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>
Feb 2014	DAUS	11.21 Call	1,500	99.0238	145.4634	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0276	0.0189	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	1014.2234	1090.8111	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	103.1872	95.9387	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	72.0665	101.2654	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.2128	0.2396	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1232.4751	1309.8353	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	140.5056	133.2642	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	98.2050	128.4422	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.6933	0.6430	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1116.7348	1192.0765	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	171.6673	162.8866	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	132.3158	163.8021	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.5090	1.4064	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	660.3460	730.0006	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	194.6952	187.1967	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	162.4857	194.5258	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.5759	2.4956	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	736.5214	808.3262	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	210.7118	204.4306	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	344.6548	330.9681	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	263.6974	306.3406	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	181.5177	213.0558	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	106.1086	99.5191	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	314.4683	359.7588	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	226.8873	220.6066	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	199.8787	231.4307	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	241.1860	231.2566	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	211.6653	242.2270	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	251.1692	241.2986	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	231.5423	262.3786	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	105.1997	100.6637	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	503.3313	557.0591	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	259.1214	248.7418	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	238.6146	267.7900	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	264.8636	253.4409	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	246.4801	274.3230	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	275.5114	262.6148	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	276.4559	301.9457	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	285.4611	271.4731	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	294.9395	310.4479	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	296.8884	283.8867	0.0000	0.0000	0	0.00		

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Mar 2015	DAUS	14.85 Call	300	311.5883	333.1478	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	308.6086	295.0009	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	341.1285	359.6521	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	316.3709	309.5553	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	359.8338	378.1256	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	327.8873	319.2499	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	353.3042	386.9376	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	338.6101	332.0310	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	359.7571	387.1102	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	349.2780	340.8912	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	345.6941	378.5291	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	355.8888	347.5297	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	339.5932	374.8511	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	362.9848	356.6426	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	356.7154	383.9707	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	369.0110	361.9165	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	331.0119	354.5397	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	374.3741	367.6717	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	308.7301	341.7604	0.0000	0.0000	0	0.00		
			<u>141,260</u>					<u>0.00</u>	<u>0.00</u>	<u>3 122 435.00</u>	<u>178 177 346.86</u>
	<b>Total</b>		<b>161,480</b>					<b>0.00</b>	<b>0.00</b>	<b>5 165 016.00</b>	<b>18 870 686 570.56</b>
<b>Future</b>											
Mar 2014	EUUS	Future	625	1.3590	1.3605	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	2,000	9.2756	9.1617	0.0000	0.0000	250	2,490,641.95		
			<u>2,000</u>					<u>250.00</u>	<u>2,490,641.95</u>	<u>2 500.00</u>	<u>24 629 631.42</u>
	<b>Total</b>		<b>2,000</b>					<b>250.00</b>	<b>2,490,641.95</b>	<b>2 500.00</b>	<b>24 629 631.42</b>
<b>Future</b>											
Mar 2014	ZAAD	Future	15,161	9.9202	9.9840	9.9602	9.8976	7,499	74,562,780.40		
Jun 2014	ZAAD	Future	2,860	10.0048	10.0694	10.0469	9.9861	200	2,003,300.00		
Sep 2014	ZAAD	Future	2,000	10.1089	10.1754	0.0000	0.0000	0	0.00		
			<u>20,021</u>					<u>7,699.00</u>	<u>76,566,080.40</u>	<u>2 154 599.00</u>	<u>16 391 578 923.70</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	40.0793	28.1780	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	452.2552	498.1735	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	81.0496	95.9811	0.0000	0.0000	0	0.00		

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			603					0.00	0.00	2 510.00	358 249.00
		<b>Total</b>	<b>20,624</b>					<b>7,699.00</b>	<b>76,566,080.40</b>	2 157 109.00	16 391 937 172.70
<b>Future</b>											
	Mar 2014 ZACA	Future	75	10.0752	10.0532	10.0825	10.0825	25	252,062.50		
			75					25.00	252,062.50	27 125.00	205 310 489.60
		<b>Total</b>	<b>75</b>					<b>25.00</b>	<b>252,062.50</b>	27 125.00	205 310 489.60
<b>Future</b>											
	Mar 2014 ZACR	Future	250	1.8383	1.8513	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>	450.00	7 932 800.00
<b>Future</b>											
	Mar 2014 ZAEU	Future	87,300	15.0737	15.1948	15.1718	14.9752	11,089	167,375,987.40		
	Jun 2014 ZAEU	Future	22,643	15.2925	15.4154	15.3966	15.2000	916	14,035,380.00		
	Sep 2014 ZAEU	Future	3,270	15.5519	15.6786	0.0000	0.0000	0	0.00		
			113,213					12,005.00	181,411,367.40	4 367 475.00	51 558 457 229.90
<b>Option</b>											
	Mar 2014 ZAEU	12.65 Put	500	1.1709	0.9496	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	12.85 Put	8,800	1.7525	1.3084	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	15.35 Call	5,500	170.0242	228.8699	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	15.70 Call	7,700	92.5288	132.2872	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	13.80 Put	27,500	61.0208	54.9816	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	13.85 Put	8,800	66.5193	58.1535	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.15 Put	8,800	108.6149	96.8105	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.40 Put	8,800	157.8915	142.5015	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.85 Put	5,000	302.5753	273.9036	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	16.35 Call	4,200	224.5866	273.2996	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	16.40 Call	12,500	216.4520	263.8696	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>211,313</b>					<b>12,005.00</b>	<b>181,411,367.40</b>	6 429 513.00	51 847 719 467.26
<b>Future</b>											
	Mar 2014 ZAFR	Future	489	12.3114	12.4289	0.0000	0.0000	0	0.00		
	Jun 2014 ZAFR	Future	1,857	12.4994	12.6189	0.0000	0.0000	0	0.00		
			2,346					0.00	0.00	384 049.00	3 344 546 747.00
		<b>Total</b>	<b>2,346</b>					<b>0.00</b>	<b>0.00</b>	384 049.00	3 344 546 747.00
<b>Future</b>											
	Mar 2014 ZAGB	Future	43,369	18.1774	18.2198	18.2360	18.0250	18,289	331,859,454.40		

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Jun 2014	ZAGB	Future	5,503	18.4279	18.4711	18.4935	18.3100	854	15,774,680.00		
Sep 2014	ZAGB	Future	7,109	18.7235	18.7690	18.6523	18.1248	11,199	208,703,574.00		
Dec 2014	ZAGB	Future	165	19.0285	19.0773	0.0000	0.0000	0	0.00		
			<u>56,146</u>					<u>30,342.00</u>	<u>556,337,708.40</u>	<u>3 329 972.00</u>	<u>44 449 375 146.60</u>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.0253	0.0334	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0297	0.0383	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.1160	0.1169	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.1539	0.1472	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	1.3523	1.1490	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	26.6962	29.8634	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	238.5984	250.0226	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	239.1302	285.4352	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	149.1786	187.4739	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	19.8134	18.8820	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	44.7673	59.2976	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	56.6678	67.1483	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	87.5464	99.3327	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	148.8599	161.2930	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	373.2102	387.7676	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	644.5062	663.1817	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	302.1415	351.4914	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	257.3925	302.3740	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	789.4440	791.3857	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>127,617</b>					<b>30,342.00</b>	<b>556,337,708.40</b>	<b>3 851 658.00</b>	<b>44 600 961 150.50</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	145	0.1084	0.1097	0.1085	0.1085	5	54,250.00		
Jun 2014	ZAJY	Future	12,859	0.1100	0.1114	0.1110	0.1110	25	277,475.00		
			<u>13,004</u>					<u>30.00</u>	<u>331,725.00</u>	<u>524 044.00</u>	<u>5 366 468 518.20</u>
	<b>Total</b>		<b>13,004</b>					<b>30.00</b>	<b>331,725.00</b>	<b>524 044.00</b>	<b>5 366 468 518.20</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	834	11.0915	11.1686	11.1678	11.0356	55	61,151,050.00		
Jun 2014	ZAUM	Future	207	11.2522	11.3306	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	39	11.4415	11.5224	0.0000	0.0000	0	0.00		
			<u>1,080</u>					<u>55.00</u>	<u>61,151,050.00</u>	<u>51 794.00</u>	<u>45 974 160 010.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	1305.0414	1189.0444	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	10917.7298	9991.9247	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	ZAUM	10.88 Put	160	11279.6325	10325.4369	0.0000	0.0000	0	0.00		
			520					0.00	0.00	2 633.00	76 829 311.88
		<b>Total</b>	<b>1,600</b>					<b>55.00</b>	<b>61,151,050.00</b>	54 427.00	46 050 989 321.88
<b>Future</b>											
Mar 2014	ZAUS	Future	1,578,872	11.0915	11.1686	11.1852	11.0116	69,100	767,802,730.20		
Jun 2014	ZAUS	Future	187,255	11.2522	11.3306	11.3158	11.1500	9,868	110,803,630.50		
Sep 2014	ZAUS	Future	11,360	11.4415	11.5224	0.0000	0.0000	1,500	17,216,250.00		
Dec 2014	ZAUS	Future	6,855	11.6372	11.7209	0.0000	0.0000	0	0.00		
			1,784,342					80,468.00	895,822,610.70	52 159 558.00	457 023 908 054.70
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	0.7652	0.8014	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	1.0821	1.0914	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	1.2879	1.2754	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	1.5338	1.4916	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	2.1792	2.0462	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1094.6031	1171.4177	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	3.1031	2.8177	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	899.0580	975.0489	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	7.5580	6.4489	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	9.3542	8.2069	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	803.0323	878.9679	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	774.5504	850.4874	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	765.0957	841.0349	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	14.1610	13.0035	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	17.3184	16.1929	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	662.5919	738.6227	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	21.0919	20.0227	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	617.0790	693.1866	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	25.5790	24.5866	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	572.3865	648.5842	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	38.7933	36.3204	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	522.0456	596.3094	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	489.6477	562.3035	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	48.1477	43.7035	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	465.9996	538.1522	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	450.5579	522.3522	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	413.1362	483.9435	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	71.6362	65.3435	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	98.7813	90.3656	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	343.6702	412.0899	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	311.7669	378.7737	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.90 Put	500	120.2669	110.1737	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.94 Call	200	287.6468	353.4159	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	253.8256	317.5620	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,600	162.3256	148.9620	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.04 Call	6,000	232.8538	295.1214	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	203.7378	263.6384	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	183.5330	239.3741	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	242.0330	220.7741	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	165.1391	216.8550	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	148.4432	197.4401	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	86.3774	122.4461	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	2.2051	1.9542	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.9214	2.5409	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	3.0405	2.6378	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	21.6058	19.6875	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	22.9330	20.9531	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	23.8594	21.8378	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	33.2704	30.8550	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	35.2526	32.7596	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	35.9366	33.4178	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	45.1705	42.3041	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	46.9122	43.9844	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	101.6306	97.6444	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	116.8849	112.6162	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	131.2787	126.7367	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	136.3587	131.7162	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	636.9376	706.7838	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	224.3317	214.3496	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	268.4591	256.9160	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	422.1289	485.4924	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	15,000	311.3859	365.2936	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	559.1859	534.6936	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	281.9342	332.7707	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	36,682	192.3369	231.4136	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	183.7673	221.5180	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	155.1855	188.2336	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	12.6019	11.3099	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	14.0968	12.6658	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	14.4955	13.0279	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	16.6569	14.9903	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	52.5137	49.1170	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	62.2561	58.6337	0.0000	0.0000	0	0.00		



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Sep 2014	ZAUS	10.00 Put	40,000	71.5835	67.7660	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	92.8121	88.5895	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	95.3430	91.0747	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	97.9350	93.6201	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	123.3968	116.2912	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	150.3720	142.9597	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	783.2165	852.2564	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	526.1279	585.6151	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	377.4238	426.3729	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	302.7086	344.3176	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	295.4400	336.2849	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	286.6730	326.5862	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	8,371	47.3914	43.4227	0.0000	0.0000	8,371	624,326.22		
Dec 2014	ZAUS	9.56 Put	14,100	55.7418	51.4638	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	98.0375	92.5743	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	153.8389	147.2220	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	189.2655	178.9598	0.0000	0.0000	900	178,461.00		
Dec 2014	ZAUS	10.70 Put	500	232.5430	221.5718	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	321.7806	309.7137	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	974.3419	1045.8064	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	385.3070	369.4578	0.0000	0.0000	7,471	2,813,354.47		
Dec 2014	ZAUS	11.20 Put	250	429.8875	412.6210	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	554.3184	607.3773	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	331.2337	367.7480	0.0000	0.0000	7,471	2,276,787.25		
Dec 2014	ZAUS	14.23 Call	14,100	219.2638	240.9297	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	210.0869	228.9011	0.0000	0.0000	900	90,693.00		
			<u>837,198</u>					<u>25,113.00</u>	<u>5,983,621.94</u>	<u>8 383 610.00</u>	<u>2 452 080 992.30</u>
	<b>Total</b>		<b>2,621,540</b>					<b>105,581.00</b>	<b>901,806,232.64</b>	<b>60 543 168.00</b>	<b>459 475 989 047.00</b>
	<b>Grand Total</b>		<b>3,249,744</b>					<b>155,987.00</b>	<b>1 780 346 868.29</b>	<b>85,556,513</b>	<b>676,093,906,302.41</b>