



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-February-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2014	CAFC	Future	2,283	(424.5266)	(374.9249)	0.0000	0.0000	0	0.00		
			2,283					0.00	0.00	2 346.00	-261 575.64
		Total	2,283					0.00	0.00	2 346.00	-261 575.64
Future											
Dec 2014	CAFE	Future	26,600	1044.9376	996.3794	0.0000	0.0000	0	0.00		
			26,600					0.00	0.00	26 600.00	17 657 226.30
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future											
Dec 2014	CAFH	Future	3,784	1130.4722	1081.0076	0.0000	0.0000	0	0.00		
			3,784					0.00	0.00	0.00	0.00
		Total	3,784					0.00	0.00	0.00	0.00
Future											
Mar 2014	CAFI	Future	2,500	134.2105	134.7552	0.0000	0.0000	0	0.00		
			2,500					0.00	0.00	2 500.00	387 500.00
		Total	2,500					0.00	0.00	2 500.00	387 500.00
Future											
Dec 2014	CAFJ	Future	4,478	743.2997	602.9876	0.0000	0.0000	0	0.00		
			4,478					0.00	0.00	8 986.00	742 101.90
		Total	4,478					0.00	0.00	8 986.00	742 101.90
Future											
Dec 2014	CAFK	Future	1,871	1017.0165	965.0345	0.0000	0.0000	0	0.00		
			1,871					0.00	0.00	5 561.00	4 043 048.12
		Total	1,871					0.00	0.00	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>
Future											
Sep 2014	CAFM	Future	5,000	112.5131	115.0728	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>
		Total	5,000					0.00	0.00	5 000.00	725 000.00
Future											
Feb 2014	CAFN	Future	2,500	7.1587	18.4227	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>
		Total	2,500					0.00	0.00	2 500.00	212 750.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	583.2642	635.5537	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	704.1743	771.5924	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	769.0694	840.0672	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	711.9697	651.4037	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	587.4294	534.5818	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	583.9862	531.4420	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>
		Total	38,004					0.00	0.00	9 605.00	6 218 373.05
Option											
Feb 2014	DAUM	11.09 Put	50	3659.7725	10570.5664	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	40677.4335	47072.5705	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>
		Total	250					0.00	0.00	200.00	8 145 000.00
Future											
Feb 2014	DAUS	Future	10,070	11.1583	11.0596	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.3196	11.2176	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>
Option											
Feb 2014	DAUS	11.08 Call	2,500	127.1727	84.6468	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.15 Call	100	87.7838	0.0000	0.0000	0.0000	200	18,400.00		
Feb 2014	DAUS	11.22 Call	2,000	61.6375	43.5607	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.54 Call	2,000	10.4570	8.6781	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	645.3766	549.2640	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	194.2630	137.7936	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	52.9405	38.5742	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0000	0.0049	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	1156.9408	1058.7656	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	25.1596	47.6315	0.0000	0.0000	0	0.00		

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Feb 2014	DAUS	11.59 Call	500	31.8779	25.0270	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	129.1890	99.0238	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0148	0.0276	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	1110.8365	1014.2234	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	73.3320	103.1872	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	86.0082	72.0665	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.1529	0.2128	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1329.8754	1232.4751	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	109.5566	140.5056	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	113.6830	98.2050	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.5394	0.6933	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1210.8895	1116.7348	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	139.0807	171.6673	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	150.1750	132.3158	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.1869	1.5090	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	732.3109	660.3460	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	166.6042	194.6952	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	181.9573	162.4857	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.1006	2.5759	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	812.6773	736.5214	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	185.8420	210.7118	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	301.0385	344.6548	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	293.3752	263.6974	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	201.3628	181.5177	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	91.4640	106.1086	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	348.3255	314.4683	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	201.5830	226.8873	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	220.9673	199.8787	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	215.4381	241.1860	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	233.1409	211.6653	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	228.4364	251.1692	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	254.2308	231.5423	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	97.5519	105.1997	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	553.5495	503.3313	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	237.0536	259.1214	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	260.4566	238.6146	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	242.4632	264.8636	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	267.8417	246.4801	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	253.6323	275.5114	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	284.1148	276.4559	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	261.4391	285.4611	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	306.6548	294.9395	0.0000	0.0000	0	0.00		

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Mar 2015	DAUS	10.80 Put	300	270.2859	296.8884	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	327.8041	311.5883	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	282.1581	308.6086	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	355.9694	341.1285	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	294.2659	316.3709	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	373.0377	359.8338	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	303.4281	327.8873	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	392.3745	353.3042	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	311.7093	338.6101	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	400.7231	359.7571	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	317.9210	349.2780	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	389.9701	345.6941	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	324.3243	355.8888	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	384.4908	339.5932	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	330.4662	362.9848	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	404.1461	356.7154	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	334.4837	369.0110	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	377.1394	331.0119	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	337.5296	374.3741	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	362.0091	308.7301	0.0000	0.0000	0	0.00		
			<u>141,360</u>					<u>200.00</u>	<u>18,400.00</u>	<u>3 122 635.00</u>	<u>178 195 746.86</u>
	Total		161,580					200.00	18,400.00	5 165 216.00	18 870 704 970.56
Future											
Mar 2014	EUUS	Future	625	1.3635	1.3590	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>
	Total		625					0.00	0.00	1 490.00	20 300 246.00
Future											
Mar 2014	JYZA	Future	2,000	9.1761	9.2756	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>24 629 631.42</u>
	Total		2,000					0.00	0.00	2 500.00	24 629 631.42
Future											
Mar 2014	ZAAD	Future	16,160	9.9794	9.9202	9.9715	9.9715	999	9,961,528.50		
Jun 2014	ZAAD	Future	2,860	10.0662	10.0048	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	10.1725	10.1089	0.0000	0.0000	0	0.00		
			<u>21,020</u>					<u>999.00</u>	<u>9,961,528.50</u>	<u>2 155 598.00</u>	<u>16 401 540 452.20</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	31.7048	40.0793	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	492.2532	452.2552	0.0000	0.0000	0	0.00		

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Jun 2014	ZAAD	10.70 Call	201	90.8653	81.0496	0.0000	0.0000	0	0.00		
			603					0.00	0.00	2 510.00	358 249.00
		Total	21,623					999.00	9,961,528.50	2 158 108.00	16 401 898 701.20
Future											
Mar 2014	ZACA	Future	75	10.1226	10.0752	0.0000	0.0000	0	0.00		
			75					0.00	0.00	27 125.00	205 310 489.60
		Total	75					0.00	0.00	27 125.00	205 310 489.60
Future											
Mar 2014	ZACR	Future	250	1.8527	1.8383	0.0000	0.0000	0	0.00		
			250					0.00	0.00	450.00	7 932 800.00
		Total	250					0.00	0.00	450.00	7 932 800.00
Future											
Mar 2014	ZAEU	Future	87,799	15.2593	15.0737	15.2900	15.2410	1,502	22,915,570.10		
Jun 2014	ZAEU	Future	22,643	15.4830	15.2925	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	3,270	15.7474	15.5519	0.0000	0.0000	0	0.00		
			113,712					1,502.00	22,915,570.10	4 368 977.00	51 581 372 800.00
Option											
Mar 2014	ZAEU	12.65 Put	500	0.5174	1.1709	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.8002	1.7525	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	228.9198	170.0242	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	125.1698	92.5288	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	47.9806	61.0208	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	50.6465	66.5193	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	79.9298	108.6149	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	119.6314	157.8915	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	232.8444	302.5753	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	266.1649	224.5866	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	256.4945	216.4520	0.0000	0.0000	0	0.00		
			98,100					0.00	0.00	2 062 038.00	289 262 237.36
		Total	211,812					1,502.00	22,915,570.10	6 431 015.00	51 870 635 037.36
Future											
Mar 2014	ZAFR	Future	489	12.4694	12.3114	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.6617	12.4994	0.0000	0.0000	0	0.00		
			2,346					0.00	0.00	384 049.00	3 344 546 747.00
		Total	2,346					0.00	0.00	384 049.00	3 344 546 747.00
Future											

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Mar 2014	ZAGB	Future	45,714	18.3440	18.1774	18.3800	18.2505	4,186	76,444,257.80		
Jun 2014	ZAGB	Future	5,503	18.5997	18.4279	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	7,109	18.9005	18.7235	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	165	19.2117	19.0285	0.0000	0.0000	0	0.00		
			<u>58,491</u>					<u>4,186.00</u>	<u>76,444,257.80</u>	<u>3 334 158.00</u>	<u>44 525 819 404.40</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0167	0.0253	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0196	0.0297	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0760	0.1160	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.1004	0.1539	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.7589	1.3523	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	20.6662	26.6962	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	174.7717	238.5984	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	305.7400	239.1302	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	193.8561	149.1786	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	17.3949	19.8134	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	42.8742	44.7673	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	47.5728	56.6678	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	66.2317	87.5464	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	117.2501	148.8599	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	314.5214	373.2102	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	563.2399	644.5062	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	350.7967	302.1415	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	299.0199	257.3925	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	712.2363	789.4440	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>
	Total		129,962					4,186.00	76,444,257.80	3 855 844.00	44 677 405 408.30
Future											
Mar 2014	ZAJY	Future	145	0.1095	0.1084	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1112	0.1100	0.0000	0.0000	0	0.00		
			<u>13,004</u>					<u>0.00</u>	<u>0.00</u>	<u>524 044.00</u>	<u>5 366 468 518.20</u>
	Total		13,004					0.00	0.00	524 044.00	5 366 468 518.20
Future											
Mar 2014	ZAUM	Future	839	11.1909	11.0915	11.1948	11.1782	10	11,186,500.00		
Jun 2014	ZAUM	Future	207	11.3548	11.2522	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	49	11.5475	11.4415	11.5616	11.5191	10	11,557,350.00		
			<u>1,095</u>					<u>20.00</u>	<u>22,743,850.00</u>	<u>51 814.00</u>	<u>45 996 903 860.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	742.0799	1305.0414	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	10.87 Put	160	7612.2119	10917.7298	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	7899.2537	11279.6325	0.0000	0.0000	0	0.00		
			520					0.00	0.00	2 633.00	76 829 311.88
		Total	1,615					20.00	22,743,850.00	54 447.00	46 073 733 171.88

Future

Mar 2014	ZAUS	Future	1,585,526	11.1909	11.0915	11.2267	11.1000	19,071	213,097,564.60		
Jun 2014	ZAUS	Future	184,845	11.3548	11.2522	11.3888	11.2860	4,818	54,703,697.00		
Sep 2014	ZAUS	Future	11,360	11.5475	11.4415	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,855	11.7471	11.6372	0.0000	0.0000	0	0.00		
			1,788,586					23,889.00	267,801,261.60	52 183 447.00	457 291 709 316.30

Option

Mar 2014	ZAUS	9.60 Put	16,000	0.3864	0.7652	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.5503	1.0821	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.6576	1.2879	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.7863	1.5338	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	1.1274	2.1792	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1192.5218	1094.6031	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	1.6218	3.1031	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	994.8248	899.0580	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	3.9248	7.5580	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	5.0380	9.3542	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	897.3291	803.0323	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	868.3208	774.5504	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	858.6806	765.0957	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	8.1559	14.1610	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	10.2852	17.3184	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	753.7932	662.5919	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	12.8932	21.0919	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	706.9659	617.0790	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	16.0659	25.5790	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	660.7986	572.3865	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	24.4978	38.7933	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	606.4196	522.0456	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	570.8780	489.6477	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	29.9780	48.1477	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	545.4274	465.9996	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	528.7386	450.5579	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	488.0476	413.1362	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	47.1476	71.6362	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	67.9454	98.7813	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	411.4992	343.6702	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	10.90 Call	100	375.8534	311.7669	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	84.9534	120.2669	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.94 Call	0	348.6780	287.6468	0.0000	0.0000	400	139,600.00		
Mar 2014	ZAUS	11.00 Call	200	310.2227	253.8256	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	119.3227	162.3256	0.0000	0.0000	300	34,200.00		
Mar 2014	ZAUS	11.04 Call	6,000	286.1554	232.8538	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	252.4338	203.7378	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	226.5146	183.5330	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	185.6146	242.0330	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	202.5558	165.1391	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	182.3009	148.4432	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	106.0252	86.3774	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.7719	2.2051	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.3593	2.9214	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.4573	3.0405	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	17.6309	21.6058	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	18.7306	22.9330	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	19.4993	23.8594	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	27.3313	33.2704	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	28.9867	35.2526	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	29.5583	35.9366	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	37.2903	45.1705	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	38.7479	46.9122	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	84.5806	101.6306	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	97.8963	116.8849	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	110.5328	131.2787	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	115.0059	136.3587	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	707.8048	636.9376	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	188.5586	224.3317	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	228.6470	268.4591	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	477.0345	422.1289	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.36 Call	100	404.4386	0.0000	0.0000	0.0000	100	43,500.00		
Jun 2014	ZAUS	11.36 Put	100	409.6386	0.0000	0.0000	0.0000	100	43,200.00		
Jun 2014	ZAUS	11.50 Call	15,000	352.1298	311.3859	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	497.3298	559.1859	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	319.0871	281.9342	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	36,682	217.2904	192.3369	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	862.4904	940.1369	0.0000	0.0000	300	252,000.00		
Jun 2014	ZAUS	12.05 Call	21,000	207.5415	183.7673	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	174.9731	155.1855	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.3793	12.6019	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	12.6977	14.0968	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	8.90 Put	15,296	13.0492	14.4955	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	14.9501	16.6569	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	46.8924	52.5137	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	55.7986	62.2561	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	64.3416	71.5835	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	83.8227	92.8121	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	86.1486	95.3430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	88.5331	97.9350	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	108.3258	123.3968	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	131.9196	150.3720	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	856.6143	783.2165	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	580.1126	526.1279	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	417.5035	377.4238	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	334.4271	302.7086	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	326.3402	295.4400	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	316.5808	286.6730	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	8,371	43.0324	47.3914	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	50.8457	55.7418	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	90.6567	98.0375	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	143.4548	153.8389	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	174.1132	189.2655	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	211.8643	232.5430	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	296.3666	321.7806	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	1058.0746	974.3419	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	353.3702	385.3070	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	393.2107	429.8875	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	605.5713	554.3184	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	361.9294	331.2337	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	231.3032	219.2638	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	218.9850	210.0869	0.0000	0.0000	0	0.00		
			<u>837,198</u>					<u>1,200.00</u>	<u>512,500.00</u>	<u>8 384 810.00</u>	<u>2 452 593 492.30</u>
	Total		2,625,784					25,089.00	268,313,761.60	60 568 257.00	459 744 302 808.60
	Grand Total		3,257,946					31,996.00	400 397 368.00	85,588,509	676,494,303,670.41