



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	(335.1200)	(383.4004)	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	959.8031	1006.1610	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	1043.8215	1090.9612	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	125.3042	131.0784	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	506.3034	670.2329	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	926.2831	975.5210	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	105.7241	109.8366	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	(1.7456)	2.0114	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	606.8727	604.0503	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	735.5635	731.4534	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	801.7062	798.1249	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	654.1079	676.5926	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	534.2823	555.9520	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	531.0267	552.6313	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>Future</b>											
Feb 2014	DAUM	Future	0	10.9680	11.0597	0.0000	0.0000	50	54,840,000.00		
			<u>0</u>					<u>50.00</u>	<u>54,840,000.00</u>	<u>1 450.00</u>	<u>1 553 282 000.00</u>
<b>Option</b>											
May 2014	DAUM	11.41 Put	200	50084.7452	45255.0591	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>4 100.00</u>	<u>48 399 942.00</u>
		<b>Total</b>	<b>200</b>					<b>50.00</b>	<b>54,840,000.00</b>	<b>5 550.00</b>	<b>1 601 681 942.00</b>
<b>Future</b>											
Feb 2014	DAUS	Future	10,070	10.9853	11.0802	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.1463	11.2396	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	29.4623	72.5574	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.15 Call	100	16.6532	47.8135	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.22 Call	2,000	9.1705	30.7451	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.54 Call	2,000	0.5969	3.5289	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	476.7722	567.9359	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	69.7709	131.6474	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	11.1847	29.2162	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0000	0.0030	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	10.00 Call	6,000	983.6910	1078.7737	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	46.0724	32.2928	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.59 Call	500	9.5368	19.8802	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	55.7641	92.0211	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0153	0.0146	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	940.8442	1032.4339	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	106.3179	88.5702	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	49.4680	69.4958	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.1169	0.1284	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1158.6752	1250.6509	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	146.4851	127.0276	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	76.2992	97.9850	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.5149	0.4952	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1044.2110	1132.5679	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	180.0694	158.6619	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	109.7076	132.9328	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.2473	1.1262	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	600.8225	670.9219	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	206.0018	183.1741	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	139.6881	162.9712	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.2312	2.0135	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	678.4915	748.1159	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	223.3285	199.8739	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	363.1363	331.1815	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	233.6538	265.9921	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	158.9042	181.5596	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	109.0089	98.3431	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	282.6750	318.1027	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	236.4498	217.5130	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	178.1477	200.6370	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	251.8969	234.2138	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	191.3081	213.6152	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	265.0575	246.3194	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	211.9522	234.6245	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	108.7695	103.1503	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	467.7468	514.0070	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	274.1768	255.4707	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	219.5475	241.3232	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	278.9560	261.1789	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	227.2486	248.3973	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	289.9463	271.5062	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	252.4267	269.9052	0.0000	0.0000	0	0.00		

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Feb 2015	DAUS	10.80 Put	300	296.4243	278.3275	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	277.6403	292.2464	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	305.4218	285.5243	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	303.8822	314.8226	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	311.0721	290.2288	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	327.4002	341.0981	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	316.0889	298.0292	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	352.5900	366.1302	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	322.4400	306.8882	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	346.5922	374.3962	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	330.8618	314.0891	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	356.7170	387.4656	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	335.8101	316.7766	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	346.2832	375.9178	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	339.4399	322.0024	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	354.5864	375.0623	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	343.0963	325.1719	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	367.0413	393.3320	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	347.0780	327.9192	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	348.3942	370.6023	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	348.6279	329.2116	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	330.6175	357.1355	0.0000	0.0000	0	0.00		
			<u>141,360</u>					<u>0.00</u>	<u>0.00</u>	<u>3 122 635.00</u>	<u>178 195 746.86</u>
	<b>Total</b>		<b>161,580</b>					<b>0.00</b>	<b>0.00</b>	<b>5 165 216.00</b>	<b>18 870 704 970.56</b>
<b>Future</b>											
Mar 2014	EUUS	Future	625	1.3573	1.3648	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	9.3441	9.2554	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>
	<b>Total</b>		<b>2,000</b>					<b>0.00</b>	<b>0.00</b>	<b>2 500.00</b>	<b>24 629 631.42</b>
<b>Future</b>											
Mar 2014	ZAAD	Future	16,157	9.9478	9.9945	9.9875	9.9430	650	6,468,505.00		
Jun 2014	ZAAD	Future	2,860	10.0342	10.0809	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	10.1386	10.1858	0.0000	0.0000	0	0.00		
			<u>21,017</u>					<u>650.00</u>	<u>6,468,505.00</u>	<u>2 156 651.00</u>	<u>16 412 107 443.10</u>
<b>Option</b>											

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Jun 2014	ZAAD	9.20 Put	201	33.0068	30.0425	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	467.9196	501.9413	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	83.1355	93.2813	0.0000	0.0000	0	0.00		
			603					0.00	0.00	2 510.00	358 249.00
		<b>Total</b>	<b>21,620</b>					<b>650.00</b>	<b>6,468,505.00</b>	2 159 161.00	16 412 465 692.10
<b>Future</b>											
Mar 2014	ZACA	Future	75	10.0180	10.0388	0.0000	0.0000	0	0.00		
			75					0.00	0.00	27 125.00	205 310 489.60
		<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>	27 125.00	205 310 489.60
<b>Future</b>											
Mar 2014	ZACR	Future	250	1.8238	1.8397	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	81,941	14.9569	15.1659	15.0500	14.9761	166	2,492,541.20		
Jun 2014	ZAEU	Future	22,724	15.1761	15.3876	15.2000	15.2000	180	2,741,200.00		
Sep 2014	ZAEU	Future	11,270	15.4344	15.6482	0.0000	0.0000	0	0.00		
			115,935					346.00	5,233,741.20	4 386 056.00	51 845 591 103.60
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	0.4056	0.4650	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.7079	0.7500	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	107.4332	187.6403	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	52.8291	100.2501	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	58.1333	48.6235	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	63.7423	51.4155	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	107.3928	87.2316	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	159.4788	130.4109	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	320.7961	258.0556	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	184.6856	240.1104	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	177.8395	231.3582	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>214,035</b>					<b>346.00</b>	<b>5,233,741.20</b>	6 448 094.00	52 134 853 340.96
<b>Future</b>											
Mar 2014	ZAFR	Future	489	12.2105	12.3981	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.3985	12.5887	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

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<b>Future</b>											
Mar 2014	ZAGB	Future	40,348	18.2402	18.2634	18.3360	18.1426	620	11,315,452.00		
Jun 2014	ZAGB	Future	5,559	18.4946	18.5177	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	3,251	18.7917	18.8143	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	165	19.0973	19.1201	0.0000	0.0000	0	0.00		
			<u>49,323</u>					<u>620.00</u>	<u>11,315,452.00</u>	<u>3 353 477.00</u>	<u>44 885 392 791.80</u>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.0348	0.0140	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0272	0.0165	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0004	0.0636	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0001	0.0840	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.0372	0.7467	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	14.7050	19.4124	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	178.6904	193.4474	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	228.0120	260.5775	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	133.4465	160.1036	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	16.1255	16.8062	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	36.9316	37.1154	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	40.7920	40.8275	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	66.3019	67.2318	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	119.3816	122.2867	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	325.7901	333.6059	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	584.8427	594.2433	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	295.6627	322.2782	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	249.2519	273.9596	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	753.3067	747.3873	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>120,794</b>					<b>620.00</b>	<b>11,315,452.00</b>	<b>3 875 163.00</b>	<b>45 036 978 795.70</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	140	0.1075	0.1086	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1091	0.1102	0.0000	0.0000	0	0.00		
			<u>12,999</u>					<u>0.00</u>	<u>0.00</u>	<u>524 049.00</u>	<u>5 366 522 538.20</u>
	<b>Total</b>		<b>12,999</b>					<b>0.00</b>	<b>0.00</b>	<b>524 049.00</b>	<b>5 366 522 538.20</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	849	11.0198	11.1121	11.0335	10.9967	20	22,039,900.00		
Jun 2014	ZAUM	Future	212	11.1810	11.2744	11.1617	11.1617	5	5,580,850.00		
Sep 2014	ZAUM	Future	77	11.3698	11.4639	0.0000	0.0000	0	0.00		
			<u>1,138</u>					<u>25.00</u>	<u>27,620,750.00</u>	<u>51 911.00</u>	<u>46 106 271 050.00</u>
<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	ZAUM	10.33 Put	200	1025.3679	874.9281	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	11277.4770	9203.2288	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	11673.3138	9539.2691	0.0000	0.0000	0	0.00		
			520					0.00	0.00	2 633.00	76 829 311.88
	<b>Total</b>		<b>1,658</b>					<b>25.00</b>	<b>27,620,750.00</b>	<b>54 544.00</b>	<b>46 183 100 361.88</b>
<b>Future</b>											
Mar 2014	ZAUS	Future	1,583,877	11.0198	11.1121	11.0803	10.9879	40,740	449,676,298.80		
Jun 2014	ZAUS	Future	188,293	11.1810	11.2744	11.2550	11.1527	1,534	17,125,702.40		
Sep 2014	ZAUS	Future	11,360	11.3698	11.4639	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,855	11.5650	11.6598	0.0000	0.0000	0	0.00		
			1,790,385					42,274.00	466,802,001.20	52 280 912.00	458 373 150 832.70
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	0.4072	0.3789	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.6383	0.5582	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.7987	0.6782	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.9987	0.8244	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	1.5587	1.2203	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1022.2367	1113.9102	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	2.4367	1.8102	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	825.6695	916.9011	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	5.8695	4.8011	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	7.2849	6.0677	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	728.8254	819.7370	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	700.0537	790.8493	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	690.4977	781.2519	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	11.1600	9.5714	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	13.7693	11.9444	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	586.7497	676.9396	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	16.9497	14.8396	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	542.1819	630.4521	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	22.3819	18.3521	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	498.8931	584.6906	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	37.2536	29.1700	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	448.8751	532.7485	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	416.8309	499.2389	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	47.0309	37.1389	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	393.5378	474.7426	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	378.3791	458.7313	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	341.8365	419.8853	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	72.0365	57.7853	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	101.4302	82.4308	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	10.85 Call	1,700	274.9249	347.6525	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	244.7133	314.4545	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	124.9133	102.3545	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	190.9693	254.1984	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	171.1693	142.0984	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.04 Call	6,000	173.7917	232.4243	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	150.5743	202.2540	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	133.4093	181.3278	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	263.6093	219.2278	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	118.0707	162.3463	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	104.4072	145.1902	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	56.1906	82.2686	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.8135	1.5989	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.4291	2.1206	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.5322	2.2076	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	19.9117	17.6838	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	21.1977	18.8465	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	22.0979	19.6612	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	31.3367	28.0286	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	33.3025	29.8094	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	33.9826	30.4261	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	43.9327	38.7990	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	46.1945	40.3911	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	103.2261	92.1796	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	119.2963	106.8821	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	134.5025	120.8212	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	139.8756	125.7546	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	575.1097	647.2329	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	236.2753	211.5751	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	283.1793	254.9423	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.16 Call	100	388.7309	0.0000	0.0000	0.0000	100	39,000.00		
Jun 2014	ZAUS	11.20 Call	15,000	371.6171	429.5693	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.36 Call	0	313.7400	364.3501	0.0000	0.0000	200	61,200.00		
Jun 2014	ZAUS	11.36 Put	100	492.7400	449.9501	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	10,000	270.8480	316.2825	0.0000	0.0000	5,000	1,510,000.00		
Jun 2014	ZAUS	11.50 Put	300	589.8480	541.8825	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	244.1091	286.0625	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	41,682	164.1628	194.0886	0.0000	0.0000	5,000	820,586.00		
Jun 2014	ZAUS	12.00 Put	300	983.1628	919.6886	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	156.6010	185.2888	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	131.5284	155.9633	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.9745	11.3272	0.0000	0.0000	0	0.00		



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Sep 2014	ZAUS	8.88 Put	26,804	13.4326	12.6513	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	13.8223	13.0044	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	15.9398	14.9179	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	51.7178	48.4769	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	61.5114	57.7784	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	70.9257	66.7176	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	92.4608	87.1561	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	95.4581	89.6010	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	98.9861	92.1063	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	128.6137	116.9441	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	156.6043	143.4834	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	729.9652	797.2129	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	483.6868	535.7051	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	344.0354	383.6557	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	274.6276	306.8819	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	267.9053	299.4051	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	259.8078	290.3924	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	8,371	48.4277	45.4588	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	56.9859	53.6533	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	86.4530	0.0000	0.0000	0.0000	158,482	10,817,917.93		
Dec 2014	ZAUS	10.00 Put	6	100.4440	95.3672	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	157.9932	150.6678	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	200.6653	185.8604	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	245.4986	228.9360	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	326.0311	0.0000	0.0000	0.0000	79,241	27,067,933.19		
Dec 2014	ZAUS	10.96 Put	14,100	338.1677	317.8480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	921.4107	992.9601	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	409.1416	380.7748	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	455.0156	424.5994	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	518.3118	565.0900	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	306.5415	335.9061	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	280.1101	0.0000	0.0000	0.0000	158,482	43,152,841.91		
Dec 2014	ZAUS	14.23 Call	14,100	210.0324	220.1569	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	201.9620	209.6001	0.0000	0.0000	0	0.00		
			<u>1,074,921</u>					<u>406,505.00</u>	<u>83,469,479.02</u>	<u>8 791 315.00</u>	<u>2 536 062 971.32</u>
	<b>Total</b>		<b>2,865,306</b>					<b>448,779.00</b>	<b>550,271,480.22</b>	<b>61 072 227.00</b>	<b>460 909 213 804.02</b>
	<b>Grand Total</b>		<b>3,490,508</b>					<b>450,470.00</b>	<b>655 749 928.42</b>	<b>86,130,082</b>	<b>678,457,834,557.73</b>