



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	(300.6346)	(376.7990)	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	921.5310	1006.8505	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	1004.6752	1091.9460	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	121.2090	125.6553	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	527.7891	675.8551	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	888.0122	975.4835	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	102.9400	108.6645	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	(2.5194)	(2.3796)	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	570.7464	527.4041	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	693.7307	636.0147	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	758.6376	694.5815	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	645.3848	715.7359	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	525.4870	587.2625	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	522.2041	583.6380	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	10.98 Put	50	11285.0844	4698.1307	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	54673.1535	44490.3591	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	10.9137	11.0708	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.0710	11.2303	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	6.9854	52.6357	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.22 Call	2,000	1.4866	16.8172	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.54 Call	2,000	0.0676	1.0535	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	403.8798	558.3008	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	29.9101	111.3627	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	2.0401	16.6431	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	912.2269	1069.3253	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	57.5749	26.8367	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.59 Call	500	3.7786	13.2987	0.0000	0.0000	0	0.00		

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Feb 2014	DAUS	11.21 Call	1,500	33.7041	76.9884	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0135	0.0122	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	866.6318	1021.5633	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	125.9595	81.9705	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	37.4819	58.7550	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.1007	0.0958	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1084.2514	1239.3338	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	166.9348	120.6133	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	62.6984	86.1050	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.5051	0.4950	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	972.8578	1121.7416	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	200.9427	152.1728	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	94.9644	121.7096	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.2708	1.1420	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	545.6887	657.7186	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	226.3394	177.7889	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	123.2835	153.1175	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.3616	2.0735	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	622.1115	736.9991	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	243.3785	194.9931	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	391.6315	325.1424	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	209.5356	255.2902	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	141.9681	172.9134	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	116.1101	96.0127	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	255.2400	307.1068	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	257.7217	212.4422	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	160.4461	192.2314	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	270.1671	229.1299	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	173.7920	205.1411	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	282.0452	241.0642	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	193.8148	225.8165	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	113.0311	100.2256	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	431.1851	502.4722	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	291.9146	250.5380	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	201.9276	232.7337	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	298.7918	256.6702	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	210.3466	240.3862	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	310.2707	267.9248	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	245.6980	263.2422	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	317.0680	274.6238	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	268.1039	285.5446	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	324.4907	282.3310	0.0000	0.0000	0	0.00		

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Mar 2015	DAUS	14.85 Call	300	291.0755	308.2321	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	331.0902	287.3249	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	320.6679	334.5133	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	334.8554	295.4277	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	335.9861	359.4096	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	338.4310	304.5870	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	325.2629	367.7351	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	343.1567	312.0557	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	332.5860	380.6743	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	347.7981	314.9949	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	328.5374	369.2418	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	353.4503	320.3750	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	328.4640	368.3150	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	356.2493	323.8549	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	348.6188	386.5261	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	358.4706	326.8199	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	326.1299	364.1020	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	360.2941	328.1882	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	306.5251	350.5506	0.0000	0.0000	0	0.00		
				<u>141,260</u>				<u>0.00</u>	<u>0.00</u>	<u>3 122 735.00</u>	<u>178 199 146.86</u>
	Total		161,480					0.00	0.00	5 165 316.00	18 870 708 370.56
Future											
Mar 2014	EUUS	Future	625	1.3687	1.3668	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	75	1.3688	1.3668	0.0000	0.0000	75	1,027,125.00		
			<u>700</u>					<u>75.00</u>	<u>1,027,125.00</u>	<u>1 565.00</u>	<u>21 327 371.00</u>
	Total		700					75.00	1,027,125.00	1 565.00	21 327 371.00
Future											
Mar 2014	JYZA	Future	2,000	9.3420	9.2134	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	16,157	9.8677	9.9497	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	2,860	9.9504	10.0334	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	10.0531	10.1409	0.0000	0.0000	0	0.00		
			<u>21,017</u>					<u>0.00</u>	<u>0.00</u>	<u>2 156 886.00</u>	<u>16 414 459 743.10</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	41.4392	31.9613	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	408.6916	465.7347	0.0000	0.0000	0	0.00		

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Jun 2014	ZAAD	10.70 Call	201	66.7188	81.8113	0.0000	0.0000	0	0.00		
			603					0.00	0.00	2 510.00	358 249.00
		Total	21,620					0.00	0.00	2 159 396.00	16 414 817 992.10
Future											
Mar 2014	ZACA	Future	75	9.9627	10.0863	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	1.8127	1.8368	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	81,963	14.9791	15.1739	15.1650	15.0180	622	9,345,030.00		
Jun 2014	ZAEU	Future	22,704	15.2005	15.3988	15.2626	15.2626	20	305,252.00		
Sep 2014	ZAEU	Future	11,270	15.4564	15.6646	0.0000	0.0000	0	0.00		
			115,937					642.00	9,650,282.00	4 387 545.00	51 868 143 996.20
Option											
Mar 2014	ZAEU	12.65 Put	500	0.3378	0.3410	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.5999	0.5182	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	111.7914	170.7049	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	54.9706	83.9294	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	56.0481	42.8726	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	61.4505	45.3853	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	103.5587	77.9353	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	153.9414	117.8086	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	310.4336	238.4488	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	186.6129	224.0997	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	179.5916	215.5579	0.0000	0.0000	0	0.00		
			98,100					0.00	0.00	2 062 038.00	289 262 237.36
		Total	214,037					642.00	9,650,282.00	6 449 583.00	52 157 406 233.56
Future											
Mar 2014	ZAFR	Future	489	12.2590	12.4230	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.4499	12.6168	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	40,142	18.2906	18.4617	18.3897	18.2920	375	6,882,496.40		
Jun 2014	ZAGB	Future	5,559	18.5469	18.7213	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	3,251	18.8411	19.0259	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	165	19.1453	19.3374	0.0000	0.0000	0	0.00		
			<u>49,117</u>					<u>375.00</u>	<u>6,882,496.40</u>	<u>3 354 330.00</u>	<u>44 901 118 337.90</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0019	0.0014	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0154	0.0113	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.4154	0.3545	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	12.1121	11.1110	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	145.7759	107.4737	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	231.8115	327.3493	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	131.7585	198.2936	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	13.7535	14.2015	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	34.6907	30.6325	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	38.6683	33.5508	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	57.6161	40.8755	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	102.7057	81.1342	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	288.9038	252.5225	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	537.8953	477.3821	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	290.1506	354.4322	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	242.7606	299.3433	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	686.6380	626.4135	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		120,588					375.00	6,882,496.40	3 876 016.00	45 052 704 341.80
Future											
Mar 2014	ZAJY	Future	140	0.1075	0.1090	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1091	0.1107	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>
	Total		12,999					0.00	0.00	524 049.00	5 366 522 538.20
Future											
Mar 2014	ZAUM	Future	848	10.9438	11.1019	11.0581	10.9400	12	13,206,740.00		
Jun 2014	ZAUM	Future	212	11.1052	11.2660	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	77	11.2907	11.4588	0.0000	0.0000	0	0.00		
			<u>1,137</u>					<u>12.00</u>	<u>13,206,740.00</u>	<u>52 003.00</u>	<u>46 208 555 490.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	1158.5290	734.9482	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	13584.4816	8466.3059	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	14044.5906	8794.9195	0.0000	0.0000	0	0.00		
			520					0.00	0.00	2 633.00	76 829 311.88
		Total	1,657					12.00	13,206,740.00	54 636.00	46 285 384 801.88
Future											
Mar 2014	ZAUS	Future	1,540,811	10.9438	11.1019	11.0650	10.9401	75,369	829,580,402.30		
Jun 2014	ZAUS	Future	188,507	11.1052	11.2660	11.2204	11.1100	8,609	96,042,718.10		
Sep 2014	ZAUS	Future	11,360	11.2907	11.4588	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,855	11.4835	11.6568	0.0000	0.0000	0	0.00		
			1,747,533					83,978.00	925,623,120.40	52 413 512.00	459 839 890 033.10
Option											
Mar 2014	ZAUS	9.60 Put	16,000	0.3754	0.2744	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.6118	0.4299	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.7800	0.5378	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.9934	0.6725	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	1.6015	1.0503	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	946.3627	1103.5370	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	2.5627	1.6370	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	750.2554	906.0103	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	6.4554	4.1103	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	8.0976	5.1490	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	653.9364	808.3360	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	625.3853	779.2495	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	615.9108	769.5805	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	12.6585	8.0257	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	15.7686	9.9830	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	514.9409	664.2843	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	21.1409	12.3843	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	471.6656	617.2190	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	27.8656	15.3190	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	429.9259	570.7907	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	46.1049	24.8400	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	382.1218	518.0904	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	351.7716	484.0677	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	57.9716	32.1677	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	329.8621	459.1902	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	315.6782	442.9294	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	281.7476	403.4842	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	87.9476	51.5842	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	122.6093	75.3077	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	220.7278	330.2430	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	193.7281	296.6756	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	149.9281	94.7756	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	149.0321	236.0361	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	205.2321	134.1361	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.04 Call	6,000	134.5592	214.2546	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	115.2549	184.2381	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	101.1849	163.7139	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	307.3849	211.8139	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	88.7693	145.2463	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	77.8415	128.6931	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	40.4314	69.5068	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.7799	1.5714	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.3686	2.0644	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.4670	2.1462	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	20.5262	16.9512	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	21.8879	18.0699	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	22.8429	18.8537	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	32.6924	26.9211	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	34.7979	28.6423	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	35.7199	29.2384	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	48.4464	37.3457	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	50.8899	38.8888	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	112.1707	88.5666	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	130.4051	102.7505	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	150.0656	116.2325	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	157.0084	121.0088	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	520.5155	633.0569	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	260.2802	205.2182	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	310.0122	248.0851	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	361.5374	0.0000	0.0000	0.0000	2,000	776,000.00		
Jun 2014	ZAUS	11.13 Call	2,000	357.5979	0.0000	0.0000	0.0000	2,000	782,000.00		
Jun 2014	ZAUS	11.16 Call	0	346.0388	432.2617	0.0000	0.0000	200	68,400.00		
Jun 2014	ZAUS	11.18 Call	2,000	338.5422	0.0000	0.0000	0.0000	2,000	788,000.00		
Jun 2014	ZAUS	11.20 Call	15,000	331.2112	413.5969	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.36 Put	0	532.9855	442.5675	0.0000	0.0000	200	95,600.00		
Jun 2014	ZAUS	11.50 Call	10,000	239.1869	301.0422	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	633.9869	535.0422	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	215.0113	271.2934	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	41,682	143.9273	181.6774	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1038.7273	915.6774	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	137.2216	173.1995	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	115.0404	145.0650	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	8.80 Put	920	11.8845	10.7239	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	13.4745	12.0923	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	13.9017	12.4594	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	16.2361	14.4563	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	53.9222	47.4261	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	64.2323	56.4937	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	74.1609	65.2145	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	98.7295	85.1782	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	102.4020	87.5675	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	106.1733	90.0182	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	137.8205	114.2534	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	167.6612	140.1452	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	674.5237	786.1642	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	442.4437	523.3770	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	313.1787	372.1502	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	249.3470	296.3844	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	243.1890	289.0290	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	235.7770	280.1646	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	51.0918	45.0731	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	60.1164	53.1081	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	91.1922	80.8123	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	7,506	105.9496	93.9807	0.0000	0.0000	7,500	671,025.00		
Dec 2014	ZAUS	10.38 Put	500	168.4837	148.2054	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	215.3354	182.7363	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	263.1798	224.9881	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	348.7438	301.3591	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	361.5828	312.3759	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	864.2293	984.2487	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	7,500	380.7293	327.4487	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	430.7905	369.8531	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	435.9633	374.5370	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	483.8780	418.0380	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	481.7073	554.1840	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	12,455	291.7899	335.7417	0.0000	0.0000	7,500	2,295,750.00		
Dec 2014	ZAUS	13.06 Call	7,471	283.7579	326.4125	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	259.1926	297.8170	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	197.6288	212.6413	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	191.2108	202.5939	0.0000	0.0000	0	0.00		
			<u>1,118,086</u>					<u>21,400.00</u>	<u>5,476,775.00</u>	<u>8 837 490.00</u>	<u>2 546 891 146.32</u>
	Total		2,865,619					105,378.00	931,099,895.40	61 251 002.00	462 386 781 179.42

<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>
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Grand Total

3,490,641

106,482.00

961 866 538.80

86,311,851

680,080,367,586.83