



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	(375.1270)	(326.4153)	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	1019.0808	961.3023	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	1104.8509	1045.6894	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	112.8832	111.1896	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	778.4696	695.5409	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	987.3143	926.9909	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	111.3737	109.1762	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
Option											
Jan 2015	DAGB	18.22 Put	9,605	512.2421	561.7053	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	619.0504	683.2570	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	677.0616	747.4694	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	708.5485	656.8750	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	580.8576	535.3058	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	577.2715	531.9763	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	11.11 Put	50	11534.2024	0.0000	0.0000	0.0000	150	1,060,000.00		
May 2014	DAUM	11.41 Put	200	44403.2985	51776.8678	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>150.00</u>	<u>1,060,000.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		Total	250					150.00	1,060,000.00	200.00	8 145 000.00
Future											
Feb 2014	DAUS	Future	10,070	11.0483	10.9479	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.2056	11.1041	0.0000	0.0000	0	0.00		
			<u>20,220</u>					<u>0.00</u>	<u>0.00</u>	<u>2 043 581.00</u>	<u>18 703 447 523.70</u>
Option											
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	1046.7102	946.2178	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	12.9864	30.4811	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.59 Call	500	1.9622	1.5917	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	39.7499	25.4298	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.85 Call	3,500	239.1825	167.1376	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.09 Call	1,300	89.3579	0.0000	0.0000	0.0000	1,300	157,001.00		
Mar 2014	DAUS	11.16 Call	3,500	65.5006	43.7773	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0070	0.0071	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	996.9980	901.7750	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	74.5273	103.6754	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	43.1119	35.7940	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0513	0.0684	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1214.0700	1114.6352	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	114.3153	148.7207	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	70.4848	62.9661	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>
May 2014	DAUS	8.30 Put	5,500	0.4150	0.4086	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1093.2541	1000.0926	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	147.0662	182.5950	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	105.2046	96.0989	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.9320	1.1157	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	629.0056	562.6255	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	172.1237	209.2231	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	136.2182	125.4036	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	1.8164	2.1921	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	709.1153	641.0757	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	190.6845	226.8338	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	320.2173	369.6774	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	233.9905	214.0669	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	156.0104	144.6760	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	91.2967	107.5019	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	284.0644	260.8680	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	206.1402	241.2690	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	175.2031	163.6755	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	222.0536	253.8903	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	188.9750	177.8194	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	235.6368	268.4610	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	210.0544	198.4603	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	96.5691	106.6654	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	477.3008	443.6109	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	244.9601	279.7655	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	217.5719	206.5266	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	252.5879	286.1101	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	226.3626	215.5885	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	266.5821	298.5900	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	251.0712	252.3326	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	274.5688	305.5698	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	276.5226	272.1339	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	281.4733	313.4463	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	295.7574	298.3965	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	287.3704	319.9465	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	324.5274	324.6592	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	294.1953	324.6196	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	345.8348	343.2887	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	301.2828	327.3627	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	354.2170	334.8274	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	309.1584	335.5925	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	357.8627	347.8180	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	10.80 Put	300	313.4963	340.5801	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	355.1475	334.5957	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	317.3577	345.9978	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	354.5084	342.9339	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	321.3730	347.5726	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	363.2905	355.0075	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	324.7797	351.5391	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	347.1695	331.6087	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	326.3479	352.9975	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	328.6998	319.5297	0.0000	0.0000	0	0.00		
				141,060				1,300.00	157,001.00	3 131 035.00	178 968 787.86
		Total	161,280					1,300.00	157,001.00	5 174 616.00	18 882 416 311.56
Future											
Mar 2014	EUUS	Future	790	1.3716	1.3754	1.3702	1.3696	15	205,500.00		
Jun 2014	EUUS	Future	75	1.3716	1.3754	0.0000	0.0000	0	0.00		
				865				15.00	205,500.00	1 730.00	23 596 721.00
		Total	865					15.00	205,500.00	1 730.00	23 596 721.00
Future											
Mar 2014	JYZA	Future	2,000	9.2523	9.3380	0.0000	0.0000	0	0.00		
				2,000				0.00	0.00	2 500.00	24 629 631.42
		Total	2,000					0.00	0.00	2 500.00	24 629 631.42
Future											
Mar 2014	ZAAD	Future	16,407	9.9162	9.9049	9.9600	9.9155	275	2,727,875.00		
Jun 2014	ZAAD	Future	2,860	10.0011	9.9841	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	10.1092	10.0888	0.0000	0.0000	0	0.00		
				21,267				275.00	2,727,875.00	2 158 272.00	16 428 208 145.10
Option											
Jun 2014	ZAAD	9.20 Put	201	34.2842	34.6177	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	435.3953	426.2161	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	69.1586	68.3460	0.0000	0.0000	0	0.00		
				603				0.00	0.00	2 510.00	358 249.00
		Total	21,870					275.00	2,727,875.00	2 160 782.00	16 428 566 394.10
Future											
Mar 2014	ZACA	Future	75	9.9969	9.9517	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

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Future											
Mar 2014	ZACR	Future	250	1.8234	1.8148	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>450.00</u>	<u>7 932 800.00</u>
		Total	250					0.00	0.00	450.00	7 932 800.00
Future											
Mar 2014	ZAEU	Future	81,990	15.1945	15.1039	15.3000	15.1978	1,925	29,350,426.40		
Jun 2014	ZAEU	Future	22,906	15.4191	15.3210	15.5000	15.4674	27	417,685.00		
Sep 2014	ZAEU	Future	11,920	15.6864	15.5824	0.0000	0.0000	0	0.00		
			<u>116,816</u>					<u>1,952.00</u>	<u>29,768,111.40</u>	<u>4 394 352.00</u>	<u>51 971 432 271.40</u>
Option											
Mar 2014	ZAEU	12.65 Put	500	0.0734	0.0766	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.1432	0.1526	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	150.5678	120.6943	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	68.9607	54.1802	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	36.1086	38.6369	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	38.2455	42.6815	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	67.7086	75.1381	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	104.6638	115.6095	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	218.7785	245.3749	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	213.8397	192.6597	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	205.3875	185.1064	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	152.0720	160.6980	0.0000	0.0000	0	0.00		
			<u>99,950</u>					<u>0.00</u>	<u>0.00</u>	<u>2 063 888.00</u>	<u>289 572 237.36</u>
		Total	216,766					1,952.00	29,768,111.40	6 458 240.00	52 261 004 508.76
Future											
Mar 2014	ZAFR	Future	489	12.4497	12.3684	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.6434	12.5562	0.0000	0.0000	0	0.00		
			<u>2,346</u>					<u>0.00</u>	<u>0.00</u>	<u>384 049.00</u>	<u>3 344 546 747.00</u>
		Total	2,346					0.00	0.00	384 049.00	3 344 546 747.00
Future											
Mar 2014	ZAGB	Future	40,194	18.4663	18.3138	18.5533	18.4671	269	4,968,446.90		
Jun 2014	ZAGB	Future	5,562	18.7259	18.5633	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	3,251	19.0336	18.8632	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	165	19.3480	19.1724	0.0000	0.0000	0	0.00		
			<u>49,172</u>					<u>269.00</u>	<u>4,968,446.90</u>	<u>3 355 884.00</u>	<u>44 929 547 712.40</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		

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Mar 2014	ZAGB	14.25 Put	327	0.0004	0.0010	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0050	0.0098	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.2163	0.2433	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	7.6037	8.3661	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	86.0414	125.6997	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	296.0608	221.9538	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	167.4243	119.7654	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	11.8460	12.1321	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	30.1019	30.8254	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	33.5180	34.4041	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	41.3197	51.9467	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	75.5569	94.4398	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	224.7665	274.0311	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	443.7267	518.3287	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	327.7240	285.7335	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	274.5948	238.3254	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	606.4720	675.3205	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<i>0.00</i>	<i>0.00</i>	<i>521 686.00</i>	<i>151 586 003.90</i>
	Total		120,643					269.00	4,968,446.90	3 877 570.00	45 081 133 716.30
Future											
Mar 2014	ZAJY	Future	140	0.1084	0.1075	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1101	0.1091	0.0000	0.0000	25	276,325.00		
			<u>12,999</u>					<i>25.00</i>	<i>276,325.00</i>	<i>524 099.00</i>	<i>5 367 068 688.20</i>
	Total		12,999					25.00	276,325.00	524 099.00	5 367 068 688.20
Future											
Mar 2014	ZAUM	Future	841	11.0781	10.9816	11.0876	11.0876	5	5,543,800.00		
Jun 2014	ZAUM	Future	212	11.2415	11.1391	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	77	11.4349	11.3279	0.0000	0.0000	0	0.00		
			<u>1,130</u>					<i>5.00</i>	<i>5,543,800.00</i>	<i>52 015.00</i>	<i>46 221 778 190.00</i>
Option											
Mar 2014	ZAUM	10.33 Put	200	507.2552	709.8473	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	7501.6454	10867.2521	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	7824.1690	11285.6901	0.0000	0.0000	0	0.00		
			<u>520</u>					<i>0.00</i>	<i>0.00</i>	<i>2 633.00</i>	<i>76 829 311.88</i>
	Total		1,650					5.00	5,543,800.00	54 648.00	46 298 607 501.88
Future											
Mar 2014	ZAUS	Future	1,562,029	11.0781	10.9816	11.1443	11.0670	62,026	686,814,039.40		
Jun 2014	ZAUS	Future	202,432	11.2415	11.1391	11.2929	11.2427	2,636	29,702,082.10		

<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	Future	11,360	11.4349	11.3279	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,855	11.6338	11.5232	0.0000	0.0000	0	0.00		
			<u>1,782,676</u>					<u>64,662.00</u>	<u>716,516,121.50</u>	<u>52 739 831.00</u>	<u>463 429 427 393.70</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	0.1426	0.1850	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.2359	0.3088	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.3033	0.3988	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.3896	0.5147	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	0.6420	0.8559	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1079.1549	983.0078	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	1.0549	1.4078	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	880.8414	785.3760	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	2.7414	3.7760	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	3.4749	4.8195	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	782.5003	687.7421	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	753.1673	658.6985	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	743.4109	649.0481	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	5.5659	7.8143	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	7.0307	9.9227	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	636.9671	544.1713	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	8.8671	12.5713	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	589.2629	498.9990	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	11.1629	17.3990	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	542.1240	455.1843	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	497.1850	412.9466	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	19.0850	31.3466	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	488.3559	404.7072	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	453.6155	372.4995	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	25.5155	40.8995	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	428.2119	349.1739	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	411.6115	334.0420	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	371.3774	297.7487	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	43.2774	66.1487	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	65.9138	96.7187	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	296.9633	232.2032	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	263.0942	203.1273	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	84.9942	121.5273	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	202.5725	152.5053	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	124.4725	170.9053	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	151.9443	115.9666	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	132.5474	100.8864	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	204.4474	269.2864	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Mar 2014	ZAUS	11.20 Call	3,650	115.3891	87.6733	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	100.2813	76.1358	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	49.0531	37.5907	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.3251	1.4925	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.7396	1.9881	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.8086	2.0711	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	14.7969	17.9705	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	15.8016	19.1909	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	16.5077	20.0469	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	23.8305	28.9229	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	25.4049	30.8287	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	25.9516	31.4896	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	33.4276	42.3081	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	34.8601	44.5396	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	83.1254	101.5023	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	97.1647	117.7265	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	110.5775	134.7503	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	115.3451	141.3426	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	602.8548	536.2292	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	199.6622	240.5408	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	5,000	484.3673	427.9362	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	242.8673	288.8362	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	432.3937	380.9628	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	422.5639	372.1175	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	417.7200	367.7618	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	394.1907	347.4875	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	385.0973	339.9042	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	275.5012	244.8318	0.0000	0.0000	4,000	932,000.00		
Jun 2014	ZAUS	11.50 Put	300	534.0012	605.7318	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	246.8898	219.9047	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	161.9207	146.4342	0.0000	0.0000	2,000	262,000.00		
Jun 2014	ZAUS	12.00 Put	300	920.4207	1007.3342	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	153.9979	139.5421	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	127.8723	116.7978	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	9.5281	10.9101	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	10.8657	12.4976	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	11.2260	12.9264	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	13.2018	15.2802	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	44.7323	50.4173	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	53.4451	59.9988	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	61.8541	69.2311	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	81.2040	92.1393	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	10.21 Put	15,296	83.5288	95.5768	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	85.9152	99.1105	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	109.4373	128.8264	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	134.5190	156.9498	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	146.1188	169.8830	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	757.2522	693.8618	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	495.4433	454.3365	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	347.9277	321.0496	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	289.9404	268.6593	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	275.1593	255.3148	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	268.1355	248.9758	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	259.6833	241.3468	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	213.7209	199.4769	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	43.5862	48.2336	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	51.4107	56.8013	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	68.9453	75.9672	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	78.4792	86.3722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	91.3915	100.4459	0.0000	0.0000	7,500	592,500.00		
Dec 2014	ZAUS	10.38 Put	500	144.7957	160.2814	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	178.9759	205.3758	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	220.9246	251.5652	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	258.7992	292.9717	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	296.9737	334.4631	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	307.9646	346.9422	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	956.8102	888.8017	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	27,500	323.0102	365.6017	0.0000	0.0000	10,000	3,682,500.00		
Dec 2014	ZAUS	11.10 Put	4,955	365.4666	414.4461	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	370.1681	419.5021	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	413.8519	466.3413	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	530.5189	495.6698	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	32,455	317.9303	299.7143	0.0000	0.0000	15,000	4,628,500.00		
Dec 2014	ZAUS	13.06 Call	7,471	308.9224	291.4241	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	283.9591	268.4420	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	281.3644	266.0527	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	200.0373	201.9995	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	191.1164	194.7890	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	130.6024	144.3993	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	312.9628	347.1484	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	308.3297	301.6327	0.0000	0.0000	0	0.00		
			<u>1,468,581</u>					<u>38,500.00</u>	<u>10,097,500.00</u>	<u>9 638 180.00</u>	<u>2 724 404 220.52</u>
	Total		3,251,257					103,162.00	726,613,621.50	62 378 011.00	466 153 831 614.22

<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		3,876,771					107,153.00	771 320 680.80	87,462,684	684,076,691,714.33
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