



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	(326.2883)	(375.1270)	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	960.4827	1019.0808	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	1044.7946	1104.8509	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	109.1762	112.8832	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	689.7449	778.4696	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	926.3326	987.3143	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	109.3794	111.3737	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	554.2103	512.2421	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	670.8774	619.0504	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	733.9214	677.0616	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	661.5027	708.5485	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	538.6802	580.8576	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	535.3040	577.2715	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	18627.2642	11534.2024	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	51237.0554	44403.2985	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	10.9442	11.0483	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.1003	11.2056	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	942.6151	1046.7102	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	22.8457	12.9864	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.59 Call	500	0.3409	1.9622	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	16.5422	39.7499	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.85 Call	3,500	155.3129	239.1825	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.09 Call	1,300	48.1753	89.3579	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.16 Call	3,500	33.7156	65.5006	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0053	0.0070	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	893.3632	996.9980	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	101.8851	74.5273	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	31.0349	43.1119	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0509	0.0513	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1109.9457	1214.0700	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	143.3239	114.3153	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	55.8497	70.4848	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	0.3974	0.4150	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	995.4087	1093.2541	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	180.0759	147.0662	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	90.3067	105.2046	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.0501	0.9320	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	559.4227	629.0056	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	208.5538	172.1237	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	120.6682	136.2182	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.0749	1.8164	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	640.5410	709.1153	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	227.1925	190.6845	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	369.1080	320.2173	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	210.3942	233.9905	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	140.8219	156.0104	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	108.1368	91.2967	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	257.9974	284.0644	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	240.6444	206.1402	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	160.1192	175.2031	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	254.0115	222.0536	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	174.5752	188.9750	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	268.0660	235.6368	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	195.6694	210.0544	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	107.4862	96.5691	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	441.3456	477.3008	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	279.1394	244.9601	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	203.9076	217.5719	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	284.9396	252.5879	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	213.0872	226.3626	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	297.8180	266.5821	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	243.9341	251.0712	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	304.0055	274.5688	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	269.5502	276.5226	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	312.9858	281.4733	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	292.5439	295.7574	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	319.6546	287.3704	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	322.0481	324.5274	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	324.9151	294.1953	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	340.5846	345.8348	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	328.2951	301.2828	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	332.5690	354.2170	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	336.9557	309.1584	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	345.7328	357.8627	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Aug 2015	DAUS	10.80 Put	300	342.3297	313.4963	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	333.0595	355.1475	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	348.1091	317.3577	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	341.4948	354.5084	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	350.2547	321.3730	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	353.9232	363.2905	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	354.5291	324.7797	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	330.8099	347.1695	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	356.3272	326.3479	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	318.9871	328.6998	0.0000	0.0000	0	0.00		
				<u>141,060</u>				<u>0.00</u>	<u>0.00</u>	<u>3 131 035.00</u>	<u>178 968 787.86</u>
	Total		161,280					0.00	0.00	5 174 616.00	18 882 416 311.56
Future											
Mar 2014	EUUS	Future	790	1.3746	1.3716	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	75	1.3747	1.3716	0.0000	0.0000	0	0.00		
				<u>865</u>				<u>0.00</u>	<u>0.00</u>	<u>1 730.00</u>	<u>23 596 721.00</u>
	Total		865					0.00	0.00	1 730.00	23 596 721.00
Future											
Mar 2014	JYZA	Future	2,000	9.3852	9.2523	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	16,407	9.8393	9.9162	9.9298	9.9000	525	5,211,225.00		
Jun 2014	ZAAD	Future	2,860	9.9238	10.0011	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	10.0312	10.1092	0.0000	0.0000	0	0.00		
				<u>21,267</u>				<u>525.00</u>	<u>5,211,225.00</u>	<u>2 158 797.00</u>	<u>16 433 419 370.10</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	41.5895	34.2842	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	382.9500	435.3953	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	56.6889	69.1586	0.0000	0.0000	0	0.00		
				<u>603</u>				<u>0.00</u>	<u>0.00</u>	<u>2 510.00</u>	<u>358 249.00</u>
	Total		21,870					525.00	5,211,225.00	2 161 307.00	16 433 777 619.10
Future											
Mar 2014	ZACA	Future	75	9.8564	9.9969	0.0000	0.0000	0	0.00		
				<u>75</u>				<u>0.00</u>	<u>0.00</u>	<u>27 125.00</u>	<u>205 310 489.60</u>
	Total		75					0.00	0.00	27 125.00	205 310 489.60

<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											
Mar 2014	ZACR	Future	250	1.7979	1.8234	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	80,009	15.0851	15.1945	15.1539	15.1374	2,074	31,459,134.90		
Jun 2014	ZAEU	Future	22,880	15.3086	15.4191	15.4124	15.3824	202	3,109,538.90		
Sep 2014	ZAEU	Future	11,920	15.5740	15.6864	0.0000	0.0000	0	0.00		
			<u>114,809</u>					<u>2,276.00</u>	<u>34,568,673.80</u>	<u>4 396 628.00</u>	<u>52 006 000 945.20</u>
Option											
Mar 2014	ZAEU	12.65 Put	500	0.0859	0.0734	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.1692	0.1432	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	110.8858	150.5678	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	48.1077	68.9607	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	41.3617	36.1086	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	45.6376	38.2455	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	79.7549	67.7086	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	121.9417	104.6638	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	254.1078	218.7785	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	190.3402	213.8397	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	182.8063	205.3875	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	174.9595	152.0720	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	214,759					2,276.00	34,568,673.80	6 460 516.00	52 295 573 182.56
Future											
Mar 2014	ZAFR	Future	489	12.3650	12.4497	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.5579	12.6434	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	40,193	18.3240	18.4663	18.4690	18.3330	16	294,628.00		
Jun 2014	ZAGB	Future	5,562	18.5821	18.7259	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	3,251	18.8875	19.0336	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	2,350	19.2007	19.3480	0.0000	0.0000	4,370	84,421,845.00		
			<u>51,356</u>					<u>4,386.00</u>	<u>84,716,473.00</u>	<u>3 360 270.00</u>	<u>45 014 264 185.40</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0294	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0306	0.0000	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	ZAGB	14.25 Put	327	0.0358	0.0004	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0354	0.0050	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.2532	0.2163	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	8.2884	7.6037	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	119.0254	86.0414	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	219.8862	296.0608	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	117.8408	167.4243	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	12.3738	11.8460	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	31.9686	30.1019	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	35.7177	33.5180	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	50.2864	41.3197	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	91.0073	75.5569	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	264.4391	224.7665	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	505.2722	443.7267	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	285.9596	327.7240	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	238.2147	274.5948	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	664.2685	606.4720	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		122,827					4,386.00	84,716,473.00	3 881 956.00	45 165 850 189.30
Future											
Mar 2014	ZAJY	Future	140	0.1069	0.1084	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1085	0.1101	0.0000	0.0000	0	0.00		
			<u>12,999</u>					<i>0.00</i>	<i>0.00</i>	<i>524 099.00</i>	<i>5 367 068 688.20</i>
	Total		12,999					0.00	0.00	524 099.00	5 367 068 688.20
Future											
Mar 2014	ZAUM	Future	841	10.9738	11.0781	0.0000	0.0000	0	0.00		
Jun 2014	ZAUM	Future	212	11.1361	11.2415	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	77	11.3279	11.4349	0.0000	0.0000	0	0.00		
			<u>1,130</u>					<i>0.00</i>	<i>0.00</i>	<i>52 015.00</i>	<i>46 221 778 190.00</i>
Option											
Mar 2014	ZAUM	10.33 Put	200	675.1882	507.2552	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	10683.7799	7501.6454	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	11103.3864	7824.1690	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					0.00	0.00	54 648.00	46 298 607 501.88
Future											
Mar 2014	ZAUS	Future	1,557,514	10.9738	11.0781	11.0847	10.9860	54,074	597,574,520.80		
Jun 2014	ZAUS	Future	201,856	11.1361	11.2415	11.2500	11.2000	4,243	47,632,228.90		

<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	11.3279	11.4349	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	7,308	11.5256	11.6338	11.6325	11.6325	906	10,539,045.00		
			<u>1,778,038</u>					<u>59,223.00</u>	<u>655,745,794.70</u>	<u>52 799 054.00</u>	<u>464 085 173 188.40</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	0.1945	0.1426	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.3220	0.2359	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.4142	0.3033	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.5328	0.3896	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	0.8803	0.6420	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	975.2123	1079.1549	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	1.4123	1.0549	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	777.4475	880.8414	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	3.6475	2.7414	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	4.6237	3.4749	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	679.6592	782.5003	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	650.5519	753.1673	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	640.8783	743.4109	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	7.4203	5.5659	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	9.3898	7.0307	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	535.6683	636.9671	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	11.8683	8.8671	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	490.3163	589.2629	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	16.5163	11.1629	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	446.3093	542.1240	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	403.8756	497.1850	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	30.0756	19.0850	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	395.5982	488.3559	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	363.2416	453.6155	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	39.4416	25.5155	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	339.8139	428.2119	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	324.6193	411.6115	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	288.1985	371.3774	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	64.3985	43.2774	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	94.8698	65.9138	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	222.5572	296.9633	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	193.5346	263.0942	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	119.7346	84.9942	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	143.2563	202.5725	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	169.4563	124.4725	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	107.3441	151.9443	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	92.6490	132.5474	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	268.8490	204.4474	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	79.8532	115.3891	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	68.7532	100.2813	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	32.4094	49.0531	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.3562	1.3251	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.7920	1.7396	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.8647	1.8086	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	17.4104	14.7969	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	18.6308	15.8016	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	19.4880	16.5077	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	28.4152	23.8305	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	30.3395	25.4049	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	31.0070	25.9516	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	41.8030	33.4276	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	44.0210	34.8601	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	100.7953	83.1254	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	116.9990	97.1647	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	133.9252	110.5775	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	140.4535	115.3451	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	531.8407	602.8548	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	238.8150	199.6622	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	5,000	422.8893	484.3673	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	286.7893	242.8673	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	375.6188	432.3937	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	366.7182	422.5639	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	362.3341	417.7200	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	341.9483	394.1907	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	334.3306	385.0973	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	238.9098	275.5012	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	602.8098	534.0012	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	213.9418	246.8898	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	140.7918	161.9207	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1004.6918	920.4207	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	133.9654	153.9979	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	111.4909	127.8723	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.0307	9.5281	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	12.5667	10.8657	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	12.9804	11.2260	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	15.2457	13.2018	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	50.6867	44.7323	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	60.3888	53.4451	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	69.7404	61.8541	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	92.8575	81.2040	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	10.21 Put	15,296	96.2954	83.5288	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	99.8269	85.9152	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	129.5084	109.4373	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	157.5783	134.5190	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	170.4838	146.1188	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	693.7841	757.2522	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	452.6180	495.4433	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	318.2781	347.9277	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	265.5970	289.9404	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	252.1816	275.1593	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	245.8113	268.1355	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	238.1413	259.6833	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	196.1544	213.7209	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	48.8354	43.5862	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	57.4359	51.4107	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	76.6515	68.9453	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	87.0734	78.4792	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	101.1609	91.3915	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	160.9008	144.7957	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	205.5396	178.9759	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	251.2359	220.9246	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	292.1981	258.7992	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	333.2443	296.9737	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	345.6061	307.9646	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	889.7529	956.8102	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	32,500	364.1529	323.0102	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	412.7067	365.4666	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	417.7279	370.1681	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	464.3026	413.8519	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	494.0434	530.5189	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	37,455	297.3063	317.9303	0.0000	0.0000	5,000	1,534,000.00		
Dec 2014	ZAUS	13.06 Call	7,471	289.0013	308.9224	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	265.9840	283.9591	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	263.5894	281.3644	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	199.3111	200.0373	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	191.8447	191.1164	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	144.5828	130.6024	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	345.4578	312.9628	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	299.8661	308.3297	0.0000	0.0000	0	0.00		
			<u>1,478,581</u>					<u>5,000.00</u>	<u>1,534,000.00</u>	<u>9 643 180.00</u>	<u>2 725 938 220.52</u>
	Total		3,256,619					64,223.00	657,279,794.70	62 442 234.00	466 811 111 408.92

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	----------------------------	--------------------------	---------------------------------

Grand Total		3,882,310					71,410.00	781 776 166.50	87,534,094	684,858,467,880.83
-------------	--	-----------	--	--	--	--	-----------	----------------	------------	--------------------