



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	(229.5024)	(286.3612)	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	841.2691	914.0407	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	918.3438	997.0744	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	97.6662	104.0299	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	458.5661	567.1680	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	809.8123	880.4578	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	96.3366	104.6016	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	701.2061	643.0486	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	845.3607	780.7952	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	916.7592	849.3095	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	567.2328	593.7407	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	459.0164	480.3488	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	456.1434	477.3405	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	37339.7878	24984.4424	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	66921.0999	56834.8458	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	10.7367	10.8637	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.8847	11.0177	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	736.7029	863.7079	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	76.2790	22.5969	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.59 Call	500	0.0050	0.0430	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	0.8275	3.9513	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.85 Call	3,500	35.6226	89.7755	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.09 Call	1,300	5.8748	21.6314	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.16 Call	3,500	3.3881	13.8978	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0027	0.0029	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	686.5524	813.0369	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	181.6976	124.7274	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	14.5295	21.7299	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0651	0.0514	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	903.6478	1029.6708	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	225.0300	169.6360	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	34.7392	45.3214	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	0.4326	0.3973	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	797.5921	918.5358	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	263.7805	207.2481	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	63.1516	77.2545	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.1834	1.1184	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	428.1772	504.6288	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	293.2614	235.9087	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	90.3384	106.4537	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.4972	2.2118	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	507.6245	585.4275	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	312.7689	254.6400	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	482.1845	406.1876	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	163.4851	188.8993	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	109.4496	126.1353	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	147.7047	120.3890	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	205.2696	234.1720	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	327.7695	269.2979	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	127.8047	145.0702	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	341.6734	283.1374	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	142.4759	159.6372	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	352.3335	294.5991	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	162.9058	180.4842	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	139.4229	116.9335	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	366.1738	408.8904	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	359.3382	303.2045	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	177.6408	188.8349	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	364.5078	310.4837	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	194.0543	200.5435	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	376.2648	322.3545	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	227.9242	236.9905	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	382.6378	328.2978	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	253.4376	262.4427	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	392.2730	336.5498	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	280.5438	282.7700	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	399.0631	343.1224	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	301.6340	309.1242	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	404.8889	347.8714	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	295.3531	325.0188	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	409.3634	351.6580	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	288.0673	306.7944	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	413.5073	353.4346	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	294.5649	320.2600	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	10.80 Put	300	414.9036	360.3175	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	287.5868	319.4019	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	414.8731	364.3817	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	297.4602	317.5628	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	418.9247	367.8920	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	310.3780	329.9130	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	421.7880	369.9893	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	296.7635	316.4612	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	425.6443	373.0536	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	282.3897	300.0980	0.0000	0.0000	0	0.00		
				141,060				0.00	0.00	3 131 035.00	178 968 787.86
		Total	161,280					0.00	0.00	5 174 616.00	18 882 416 311.56
Future											
Mar 2014	EUUS	Future	790	1.3758	1.3717	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	75	1.3758	1.3717	0.0000	0.0000	0	0.00		
				865				0.00	0.00	1 730.00	23 596 721.00
		Total	865					0.00	0.00	1 730.00	23 596 721.00
Future											
Mar 2014	JYZA	Future	2,000	9.5106	9.4419	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	9.7046	9.7865	9.6898	9.6898	250	2,422,450.00		
Jun 2014	ZAAD	Future	2,936	9.7839	9.8700	9.8300	9.7872	110	1,077,890.00		
Sep 2014	ZAAD	Future	2,000	9.8858	9.9770	0.0000	0.0000	0	0.00		
				21,343				360.00	3,500,340.00	2 162 929.00	16 474 314 940.90
Option											
Jun 2014	ZAAD	9.20 Put	201	55.9223	45.3048	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	295.3326	346.3484	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	36.1642	46.6893	0.0000	0.0000	0	0.00		
				603				0.00	0.00	2 510.00	358 249.00
		Total	21,946					360.00	3,500,340.00	2 165 439.00	16 474 673 189.90
Future											
Mar 2014	ZACA	Future	75	9.7096	9.8295	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	1.7575	1.7848	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	79,365	14.8091	14.9419	14.9266	14.7870	564	8,385,053.00		
Jun 2014	ZAEU	Future	22,858	15.0228	15.1622	15.1632	15.0258	39	587,455.40		
Sep 2014	ZAEU	Future	11,920	15.2764	15.4250	15.2485	15.2485	136	2,096,946.00		
			<u>114,143</u>					<u>739.00</u>	<u>11,069,454.40</u>	<u>4 398 541.00</u>	<u>52 034 815 137.60</u>
Option											
Mar 2014	ZAEU	12.65 Put	500	0.1182	0.1116	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.2257	0.2134	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	43.9815	68.7188	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	16.3046	27.3053	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	59.0309	50.1865	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	65.0584	55.2990	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	112.6092	95.7913	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	176.9613	145.2758	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	358.1672	303.1805	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	140.7890	160.4530	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	135.3611	154.0886	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	226.9256	197.3356	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	235.0595	0.0000	0.0000	0.0000	800	153,600.00		
Sep 2014	ZAEU	16.34 Call	800	352.1326	0.0000	0.0000	0.0000	800	313,600.00		
			<u>101,550</u>					<u>1,600.00</u>	<u>467,200.00</u>	<u>2 065 488.00</u>	<u>290 039 437.36</u>
		Total	215,693					2,339.00	11,536,654.40	6 464 029.00	52 324 854 574.96
Future											
Mar 2014	ZAFR	Future	489	12.1505	12.2313	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.3355	12.4211	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	37,328	17.9898	18.0845	18.1250	17.9500	3,275	58,844,571.20		
Jun 2014	ZAGB	Future	5,672	18.2362	18.3379	18.2525	18.2128	110	2,007,378.00		
Sep 2014	ZAGB	Future	3,251	18.5283	18.6393	18.5525	18.5525	260	4,823,650.00		
Dec 2014	ZAGB	Future	2,650	18.8205	18.9450	0.0000	0.0000	600	11,379,840.00		
			<u>48,901</u>					<u>4,245.00</u>	<u>77,055,439.20</u>	<u>3 364 733.00</u>	<u>45 095 284 064.60</u>
Option											

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Mar 2014	ZAGB	12.85 Put	327	0.0204	0.0268	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0211	0.0279	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0227	0.0330	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0287	0.0327	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.2886	0.3233	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	8.6151	10.0504	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	235.0476	193.9218	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	88.2854	120.0816	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	36.4259	56.3939	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	12.5350	13.1673	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	36.2644	36.6302	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	51.2522	49.5087	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	82.7809	76.0292	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	147.4442	129.7422	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	391.8340	348.2993	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	692.8420	630.1626	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	208.1632	227.5858	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	171.9748	188.8670	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	839.4968	775.9658	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			120,372					4,245.00	77,055,439.20	3 886 419.00	45 246 870 068.50
Future											
Mar 2014	ZAJY	Future	135	0.1054	0.1062	0.1055	0.1055	5	52,750.00		
Jun 2014	ZAJY	Future	12,859	0.1070	0.1078	0.0000	0.0000	0	0.00		
			<u>12,994</u>					<u>5.00</u>	<u>52,750.00</u>	<u>524 104.00</u>	<u>5 367 121 438.20</u>
Total			12,994					5.00	52,750.00	524 104.00	5 367 121 438.20
Future											
Mar 2014	ZAUM	Future	821	10.7642	10.8931	10.8693	10.7519	65	70,311,550.00		
Jun 2014	ZAUM	Future	642	10.9192	11.0533	11.0045	10.9200	9	9,884,250.00		
Sep 2014	ZAUM	Future	77	11.1026	11.2436	0.0000	0.0000	0	0.00		
			<u>1,540</u>					<u>74.00</u>	<u>80,195,800.00</u>	<u>52 544.00</u>	<u>46 806 072 290.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	1400.2833	829.1604	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	20321.0575	13473.4709	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	21004.2484	13980.7844	0.0000	0.0000	0	0.00		
			<u>520</u>					<u>0.00</u>	<u>0.00</u>	<u>2 633.00</u>	<u>76 829 311.88</u>
Total			2,060					74.00	80,195,800.00	55 177.00	46 882 901 601.88
Future											

<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	Future	1,501,731	10.7642	10.8931	10.8883	10.7428	62,510	676,233,376.80		
Jun 2014	ZAUS	Future	212,841	10.9192	11.0533	11.0500	10.9110	55,404	607,742,700.10		
Sep 2014	ZAUS	Future	14,096	11.1026	11.2436	0.0000	0.0000	5,472	61,212,528.00		
Dec 2014	ZAUS	Future	7,308	11.2875	11.4376	11.3108	11.3076	370	4,184,811.00		
			<u>1,735,976</u>					<u>123,756.00</u>	<u>1,349,373,415.90</u>	<u>53 061 777.00</u>	<u>466 963 477 924.40</u>

Option

Mar 2014	ZAUS	9.60 Put	16,000	0.3283	0.2012	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.5445	0.3367	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.6846	0.4358	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.8628	0.5641	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	1.3802	0.9457	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	766.4287	894.6691	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	2.2287	1.5691	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	570.1610	697.4171	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	5.9610	4.3171	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	7.6557	5.5535	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	475.4506	600.2371	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	448.2028	571.3916	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	439.2317	561.8155	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	16.1204	9.1604	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	22.5337	11.7384	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	344.9726	458.1118	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	30.7726	15.0118	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	305.3111	414.1942	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	41.1111	21.0942	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	268.0007	372.0223	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	233.2565	331.8545	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	69.0565	38.7545	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	226.6319	324.0830	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	201.2462	293.9301	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	87.0462	50.8301	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	183.3990	272.3379	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	172.0781	258.4511	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	145.8024	225.5779	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	131.6024	82.4779	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	183.3036	120.1766	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	104.0396	168.0188	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	88.1849	143.3815	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	223.9849	150.2815	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	62.9698	102.1119	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	298.7698	209.0119	0.0000	0.0000	300	81,600.00		
Mar 2014	ZAUS	11.10 Call	400	44.7572	74.1903	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	11.15 Call	250	37.7116	63.1141	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	423.5116	320.0141	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	3,650	31.7807	53.6529	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	26.7959	45.5975	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	11.7865	20.3702	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.5508	1.4466	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.1575	1.9266	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.2721	2.0070	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	23.2534	19.4056	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	24.9136	20.7713	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	26.0811	21.7313	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	41.6704	32.0536	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	45.0931	34.7401	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	46.2851	35.6760	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	62.6865	48.6415	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	65.8274	51.1375	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	151.6579	114.2772	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	177.5066	135.7618	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	201.6607	156.1030	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	210.1204	163.2838	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	399.2425	476.8473	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	332.8410	269.9743	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	5,000	312.6455	374.5793	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	393.4455	321.2793	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	277.6328	332.1693	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	271.1229	324.5469	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	267.9269	320.8013	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	252.5180	302.7140	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	246.6134	295.7733	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	174.0079	209.4093	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	754.8079	656.1093	0.0000	0.0000	600	425,400.00		
Jun 2014	ZAUS	11.60 Call	250	155.8054	187.0084	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	102.4166	122.8246	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1183.2166	1069.5246	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	97.4147	116.8349	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	81.0104	97.1112	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	13.4716	12.0932	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	15.4275	13.7108	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	15.9560	14.1459	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	18.8569	16.5232	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	64.5750	55.7673	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	77.1610	66.5371	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	10.00 Put	40,000	89.2949	76.9169	0.0000	0.0000	2,500	210,848.50		
Sep 2014	ZAUS	10.19 Put	2,870	126.3526	102.5528	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	130.8239	106.3592	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	135.4094	110.2677	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	173.5783	143.0410	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	209.1414	173.9201	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	225.3409	188.0763	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	566.5419	641.4362	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	366.5338	415.6209	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	257.5384	291.3528	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	214.7571	242.8015	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	203.7188	230.4664	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	198.4798	224.6104	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	192.1785	217.4317	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	158.5599	178.9150	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	60.8156	52.9632	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	71.5153	62.1468	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	95.3698	82.6219	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	108.2748	93.7084	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	125.6868	108.6789	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	211.8446	177.7871	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	266.3004	225.1714	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	321.1494	273.3952	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	373.8467	316.4354	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	428.7909	364.4189	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	444.4276	378.6803	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	753.1976	835.7315	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	32,500	465.6976	398.1315	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	520.9447	448.9137	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	526.6260	454.1594	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	579.0377	502.6784	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	415.1249	460.1437	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	37,455	250.6858	276.0225	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	243.8075	268.3006	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	224.7554	246.9125	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	222.7780	244.6900	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	183.5538	191.0189	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	165.9231	180.9930	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	176.5769	154.7821	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	431.0910	371.9714	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	280.1032	284.8506	0.0000	0.0000	0	0.00		
			<u>1,478,581</u>					<u>3,400.00</u>	<u>717,848.50</u>	<u>9 656 580.00</u>	<u>2 729 891 069.02</u>

<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>
		Total	3,214,557				127,156.00	1,350,091,264.40	62 718 357.00	469 693 368 993.42
		Grand Total	3,839,208				134,179.00	1 522 432 248.00	87,822,860	688,476,274,157.73