



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-August-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY NOMINAL VALUE	CUMULATIVE VOLUME	CUMULATIVE NOMINAL VALUE
<b>Future</b>											
Dec 2013	CADP	Future	2,274	(83.2759)	(57.7072)	0.0000	0.0000	0	0.00		
			2,274					0.00	0.00	2 274.00	121 795.44
		<b>Total</b>	<b>2,274</b>					<b>0.00</b>	<b>0.00</b>	<b>2 274.00</b>	<b>121 795.44</b>
<b>Future</b>											
Dec 2013	CADR	Future	696	401.7833	384.8593	0.0000	0.0000	0	0.00		
			696					0.00	0.00	788.00	275 163.46
		<b>Total</b>	<b>696</b>					<b>0.00</b>	<b>0.00</b>	<b>788.00</b>	<b>275 163.46</b>
<b>Future</b>											
Dec 2013	CADS	Future	6,000	472.2358	443.6160	0.0000	0.0000	0	0.00		
			6,000					0.00	0.00	6 000.00	0.60
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>6 000.00</b>	<b>0.60</b>
<b>Future</b>											
Dec 2013	CADT	Future	1,600	250.5750	186.7860	0.0000	0.0000	0	0.00		
			1,600					0.00	0.00	3 200.00	135 075.84
		<b>Total</b>	<b>1,600</b>					<b>0.00</b>	<b>0.00</b>	<b>3 200.00</b>	<b>135 075.84</b>
<b>Future</b>											
Sep 2013	CADU	Future	5,000	111.1560	99.8901	0.0000	0.0000	0	0.00		
			5,000					0.00	0.00	10 000.00	1 030 000.00
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>10 000.00</b>	<b>1 030 000.00</b>
<b>Future</b>											
Aug 2013	CAEI	Future	10	0.0000	0.0000	0.0000	0.0000	0	0.00		
			10					0.00	0.00	10.00	230 000.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>10.00</b>	<b>230 000.00</b>

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
<b>Future</b>											
Aug 2013	CAEK	Future	10,000	111.2401	94.2005	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>839 800.00</u>
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	<b>10 000.00</b>	<b>839 800.00</b>
<b>Future</b>											
Sep 2013	CAEN	Future	2,830	76.2892	66.9040	0.0000	0.0000	0	0.00		
			<u>2,830</u>					<u>0.00</u>	<u>0.00</u>	<u>4 457.00</u>	<u>347 083.32</u>
		<b>Total</b>	<b>2,830</b>					<b>0.00</b>	<b>0.00</b>	<b>4 457.00</b>	<b>347 083.32</b>
<b>Future</b>											
Aug 2013	DAUS	Future	0	9.9108	9.8675	0.0000	0.0000	5,000	49,554,000.00		
May 2014	DAUS	Future	10,150	10.3340	10.2858	0.0000	0.0000	0	0.00		
			<u>10,150</u>					<u>5,000.00</u>	<u>49,554,000.00</u>	<u>1 989 490.00</u>	<u>18 146 156 318.50</u>
<b>Option</b>											
Aug 2013	DAUS	8.30 Put	7,500	0.0498	0.0748	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	3.9401	5.5826	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.70 Call	7,500	278.9760	250.0298	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	180.0750	157.7490	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.55 Put	500	22.4818	30.3620	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	10.30 Call	500	40.6845	37.1466	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	15.6931	18.8684	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	249.5918	226.2566	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.30 Put	7,500	0.5215	0.6452	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.55 Put	500	52.0473	61.0269	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.70 Call	7,500	369.9387	340.9710	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	10.44 Call	500	80.6341	73.7170	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	59.6209	66.0270	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	242.4599	222.4318	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	80.6001	89.5199	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	239.4573	219.6059	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	1.9728	2.1593	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.70 Call	7,500	452.2725	420.8691	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	83.5597	92.2800	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.60 Call	500	119.3872	109.0637	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	4.8055	5.0790	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	109.0480	118.4388	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	525.9642	494.2348	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	147.4743	136.3671	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	129.8792	137.1374	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	175.6481	163.7879	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	443.1437	417.6822	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY NOMINAL VALUE	CUMULATIVE VOLUME	CUMULATIVE NOMINAL VALUE
			99,200					0.00	0.00	2 851 570.00	72 757 500.00
		<b>Total</b>	<b>109,350</b>					<b>5,000.00</b>	<b>49,554,000.00</b>	<b>4 841 060.00</b>	<b>18 218 913 818.50</b>
<b>Future</b>											
	Sep 2013	ZAAD	Future	7,407	8.9198	8.8154	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	Future	9,098	8.9814	8.8765	8.9390	8.9390	404	3,603,356.00	
	Mar 2014	ZAAD	Future	2,900	9.0526	8.9461	0.0000	0.0000	0	0.00	
				19,405					404.00	3,603,356.00	1 966 900.00
											14 631 008 942.10
<b>Option</b>											
	Sep 2013	ZAAD	8.50 Put	201	16.2919	31.0138	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	8.80 Put	201	86.5066	132.8703	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	9.30 Call	201	31.8767	21.2944	0.0000	0.0000	0	0.00	
	Sep 2013	ZAAD	10.30 Call	201	1.8140	1.4460	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	8.30 Put	201	40.1396	54.0489	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	8.60 Put	100	98.5445	130.8269	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	9.30 Call	201	144.0882	117.3221	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	9.60 Call	100	80.8202	64.6764	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	10.30 Call	201	24.4536	20.4575	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	10.60 Call	100	16.2710	13.7416	0.0000	0.0000	0	0.00	
				1,707					0.00	0.00	1 907.00
		<b>Total</b>	<b>21,112</b>					<b>404.00</b>	<b>3,603,356.00</b>	<b>1 968 807.00</b>	<b>14 633 079 443.10</b>
<b>Future</b>											
	Sep 2013	ZACA	Future	75	9.5943	9.5306	0.0000	0.0000	0	0.00	
				75					0.00	0.00	26 517.00
		<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>26 517.00</b>	<b>199 329 824.60</b>
<b>Future</b>											
	Sep 2013	ZAEU	Future	71,823	13.2680	13.1403	13.2850	13.1435	88	1,161,996.00	
	Dec 2013	ZAEU	Future	32,303	13.4398	13.3089	0.0000	0.0000	0	0.00	
	Mar 2014	ZAEU	Future	7,837	13.6287	13.4940	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	Future	1,000	14.2324	14.0913	0.0000	0.0000	0	0.00	
				112,963					88.00	1,161,996.00	3 620 333.00
											41 151 122 828.60
<b>Option</b>											
	Sep 2013	ZAEU	11.30 Put	29,000	1.0319	1.4493	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	11.50 Put	400	1.7014	2.3917	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	11.55 Put	500	1.9303	2.7143	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.05 Call	400	1224.8364	1099.8499	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.10 Call	500	1175.7081	1051.1146	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.10 Put	30,800	7.7081	10.8146	0.0000	0.0000	0	0.00	
	Sep 2013	ZAEU	12.25 Put	200	11.1191	15.7926	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 NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
Sep 2013	ZAEU	12.35 Call	200	932.2714	810.7176	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.55 Put	46,000	23.8049	37.1337	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	489.2085	397.0820	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	13.80 Call	31,212	83.0386	63.8540	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	14.50 Call	7,900	23.2529	18.1185	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	95.0342	118.3372	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	114.5137	141.5555	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	615.2063	541.2431	0.0000	0.0000	0	0.00		
			<u>147,912</u>					<i>0.00</i>	<i>0.00</i>	<i>1 245 879.00</i>	<i>1 483 068 800.00</i>
	<b>Total</b>		<b>260,875</b>					<b>88.00</b>	<b>1,161,996.00</b>	<b>4 866 212.00</b>	<b>42 634 191 628.60</b>
<b>Future</b>											
Sep 2013	ZAFR	Future	75	10.7769	10.6578	0.0000	0.0000	0	0.00		
Dec 2013	ZAFR	Future	50	10.9219	10.8000	0.0000	0.0000	0	0.00		
			<u>125</u>					<i>0.00</i>	<i>0.00</i>	<i>378 197.00</i>	<i>3 273 237 420.00</i>
	<b>Total</b>		<b>125</b>					<b>0.00</b>	<b>0.00</b>	<b>378 197.00</b>	<b>3 273 237 420.00</b>
<b>Future</b>											
Sep 2013	ZAGB	Future	36,393	15.3207	15.2023	15.2500	15.2070	5,111	78,135,995.00		
Dec 2013	ZAGB	Future	15,985	15.5051	15.3835	15.3975	15.3975	500	7,698,750.00		
Mar 2014	ZAGB	Future	1,950	15.7087	15.5826	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	Future	100	15.9087	15.7794	0.0000	0.0000	0	0.00		
			<u>54,428</u>					<i>5,611.00</i>	<i>85,834,745.00</i>	<i>2 827 137.00</i>	<i>36 104 610 132.50</i>
	<b>Total</b>		<b>54,428</b>					<b>5,611.00</b>	<b>85,834,745.00</b>	<b>3 218 508.00</b>	<b>36 104 610 132.50</b>
<b>Future</b>											
Sep 2013	ZAJY	Future	216	0.1021	0.1006	0.0000	0.0000	0	0.00		
Dec 2013	ZAJY	Future	14,250	0.1034	0.1019	0.1035	0.1035	25	258,750.00		
			<u>14,466</u>					<i>25.00</i>	<i>258,750.00</i>	<i>479 754.00</i>	<i>4 916 463 164.80</i>
	<b>Total</b>		<b>14,466</b>					<b>25.00</b>	<b>258,750.00</b>	<b>479 754.00</b>	<b>4 916 463 164.80</b>
<b>Future</b>											
Sep 2013	ZAUM	Future	612	9.9644	9.9219	9.9035	9.9035	10	9,903,500.00		
Dec 2013	ZAUM	Future	15	10.0902	10.0459	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	Future	5	10.2279	10.1811	0.0000	0.0000	0	0.00		
			<u>632</u>					<i>10.00</i>	<i>9,903,500.00</i>	<i>40 033.00</i>	<i>33 744 983 580.00</i>
<b>Option</b>											
Sep 2013	ZAUM	10.35 Call	200	7411.3879	6741.8129	0.0000	0.0000	0	0.00		
			<u>200</u>					<i>0.00</i>	<i>0.00</i>	<i>1 953.00</i>	<i>207 020 000.00</i>
	<b>Total</b>		<b>832</b>					<b>10.00</b>	<b>9,903,500.00</b>	<b>41 986.00</b>	<b>33 952 003 580.00</b>

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
<b>Future</b>											
Sep 2013	ZAUS	Future	547,741	9.9644	9.9219	9.9860	9.9094	42,364	421,914,607.10		
Dec 2013	ZAUS	Future	91,045	10.0902	10.0459	10.0787	10.0787	3,470	34,831,480.00		
Mar 2014	ZAUS	Future	34,603	10.2279	10.1811	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	Future	9,670	10.3626	10.3141	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,400	10.6647	10.6145	0.0000	0.0000	0	0.00		
			<u>689,459</u>					<u>45,834.00</u>	<u>456,746,087.10</u>	<u>41 920 448.00</u>	<u>350 473 354 641.90</u>
<b>Option</b>											
Sep 2013	ZAUS	8.70 Put	12,000	0.9610	1.2008	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	2,630	1.1509	1.4326	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.80 Put	100	1.3799	1.7116	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.85 Put	2,193	1.6567	2.0475	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	6,202	3.0877	4.0181	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	772.5456	732.1702	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	75,438	12.8778	15.9946	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	400	584.3704	546.3451	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.50 Put	6	31.8077	39.7771	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.55 Put	47,100	40.3918	49.7448	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.70 Put	3,201	76.4762	90.5461	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.75 Put	1,600	92.3744	108.1497	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.80 Call	100	274.7664	249.7830	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	2,830	217.2447	195.7672	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.00 Put	22,194	206.4313	233.4363	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.10 Call	1	135.0219	122.6650	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.10 Put	10,000	270.6219	300.7650	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.12 Call	2,000	128.7516	116.9603	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.15 Put	100	305.4607	336.9791	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	106.3320	96.5974	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.27 Call	15,000	89.8581	81.6674	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.30 Call	35,000	83.5956	75.9968	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	79.6641	72.4390	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.40 Call	6	65.7202	59.8280	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.50 Call	5,200	52.1390	47.9688	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.60 Call	10,000	41.8926	38.6944	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.65 Call	5,000	37.6410	34.8394	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.70 Call	10,000	33.8791	31.4240	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.75 Call	19,088	30.5463	28.3940	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.80 Call	50,958	27.5914	25.7040	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	11.00 Call	45,000	18.6029	17.3915	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	3.9134	4.1340	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	20.7624	21.8209	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	35.1669	36.8988	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 NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
Dec 2013	ZAUS	9.20 Call	100	945.8933	905.6101	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	89.2689	94.9408	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	123.3736	130.6131	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	10,000	136.6677	147.4144	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	568.7543	536.7766	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	172.3512	184.8503	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	213.1128	227.4059	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	200	399.7793	373.3871	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	300	309.5793	327.4871	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	355.1573	331.9782	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	364.9573	386.0782	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	293.7791	273.8474	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	284.1486	264.7579	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	300	254.4180	236.7439	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	216.0056	200.6700	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	5,000	204.6774	190.3101	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	250	184.4382	171.4427	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	166.5401	154.7917	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	136.7055	127.1052	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	100	113.2619	105.3629	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	16,200	87.0007	81.0766	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	110.0169	116.3734	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	229.7641	243.8228	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	250.4354	265.2856	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	510.2962	533.4390	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	573.8633	598.5066	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	606.7930	632.1574	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	402.7018	382.6563	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	745.5011	773.5735	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	359.6956	341.5953	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	311.2565	295.7933	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	280.3872	266.5278	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	200	262.0041	249.1179	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	253.4086	240.9844	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	292.9694	307.5499	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	311.8333	326.9559	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	468.9506	451.7541	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	304.0881	293.4227	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	387.2006	405.9451	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	584.4145	567.5716	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2717.8206	2670.0886	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	454.7102	474.9460	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 NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
Dec 2014	ZAUS	11.00 Call	6	717.2534	698.8593	0.0000	0	0.00		
			<u>472,601</u>				<i>0.00</i>	<i>0.00</i>	<i>6 415 504.00</i>	<i>2 117 756 430.00</i>
		<b>Total</b>	<b>1,162,060</b>				<b>45,834.00</b>	<b>456,746,087.10</b>	<b>48 335 952.00</b>	<b>352 591 111 071.90</b>

---

<b>Grand Total</b>	<b>1,651,733</b>						<b>56,972.00</b>	<b>607 062 434.10</b>	<b>70,450,128</b>	<b>530,841,446,786.16</b>
--------------------	------------------	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------

---