



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-September-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY NOMINAL VALUE	CUMULATIVE VOLUME	CUMULATIVE NOMINAL VALUE
Future											
Dec 2013	CADP	Future	2,274	(86.4686)	(114.7162)	0.0000	0.0000	0	0.00		
			2,274					0.00	0.00	2 274.00	121 795.44
		Total	2,274					0.00	0.00	2 274.00	121 795.44
Future											
Dec 2013	CADR	Future	696	422.2140	440.8395	0.0000	0.0000	0	0.00		
			696					0.00	0.00	788.00	275 163.46
		Total	696					0.00	0.00	788.00	275 163.46
Future											
Dec 2013	CADS	Future	6,000	449.8793	495.1178	0.0000	0.0000	0	0.00		
			6,000					0.00	0.00	6 000.00	0.60
		Total	6,000					0.00	0.00	6 000.00	0.60
Future											
Dec 2013	CADT	Future	1,600	214.8828	210.8724	0.0000	0.0000	0	0.00		
			1,600					0.00	0.00	3 200.00	135 075.84
		Total	1,600					0.00	0.00	3 200.00	135 075.84
Future											
Sep 2013	CADU	Future	5,000	75.6830	113.1833	0.0000	0.0000	0	0.00		
			5,000					0.00	0.00	15 000.00	2 290 000.00
		Total	5,000					0.00	0.00	15 000.00	2 290 000.00
Future											
Sep 2013	CAEN	Future	2,830	2.4547	13.3616	0.0000	0.0000	0	0.00		
			2,830					0.00	0.00	4 575.00	363 144.26
		Total	2,830					0.00	0.00	4 575.00	363 144.26

<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>
Future											
Sep 2013	CAEU	Future	30,000	12.3131	15.8705	0.0000	0.0000	0	0.00		
			<u>30,000</u>					<u>0.00</u>	<u>0.00</u>	<u>30 000.00</u>	<u>1 320 000.00</u>
		Total	30,000					0.00	0.00	30 000.00	1 320 000.00
Future											
Sep 2013	CAEW	Future	50	141.7470	313.2170	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>50.00</u>	<u>1 500 000.00</u>
		Total	50					0.00	0.00	50.00	1 500 000.00
Future											
Dec 2013	CAEX	Future	5,000	90.4261	108.1030	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>1 003 000.00</u>
		Total	5,000					0.00	0.00	5 000.00	1 003 000.00
Future											
Sep 2013	CAEY	Future	12,000	18.4077	23.3167	0.0000	0.0000	0	0.00		
			<u>12,000</u>					<u>0.00</u>	<u>0.00</u>	<u>12 000.00</u>	<u>463 320.00</u>
		Total	12,000					0.00	0.00	12 000.00	463 320.00
Future											
Feb 2014	DAUS	Future	20,140	10.2297	10.2754	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.3646	10.4123	0.0000	0.0000	0	0.00		
			<u>30,290</u>					<u>0.00</u>	<u>0.00</u>	<u>2 030 130.00</u>	<u>18 565 205 978.50</u>
Option											
Sep 2013	DAUS	9.28 Put	1,200	0.9552	1.6618	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	181.9969	223.2879	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.30 Put	7,500	0.0161	0.0172	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.55 Put	500	8.3570	9.0423	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.70 Call	7,500	327.1105	371.0344	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	10.44 Call	500	28.5508	43.2790	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	25.8990	27.1663	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	198.2145	231.9355	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	39.9737	41.3412	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	196.8518	229.2012	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	0.5108	0.6252	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.70 Call	7,500	425.8068	468.1427	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	500	43.3100	44.7610	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.60 Call	500	83.5797	101.7415	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	1.8394	2.2843	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	71.1255	73.2496	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>
Nov 2013	DAUS	9.70 Call	7,500	504.3235	547.9510	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	117.9760	138.5272	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	93.3989	95.4049	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	150.5163	172.6203	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	425.9842	464.0852	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	544.2179	585.1225	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	586.5685	560.8888	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	332.4841	343.7042	0.0000	0.0000	0	0.00		
			<u>121,694</u>					<u>0.00</u>	<u>0.00</u>	<u>2 947 268.00</u>	<u>425 712 608.60</u>
	Total		151,984					0.00	0.00	4 977 398.00	18 990 918 587.10
Future											
Sep 2013	ZAAD	Future	10,652	9.2030	9.2214	9.2028	9.2000	550	5,061,400.00		
Dec 2013	ZAAD	Future	8,801	9.2699	9.2887	9.2660	9.2660	25	231,650.00		
Mar 2014	ZAAD	Future	3,916	9.3427	9.3627	9.3635	9.3635	75	702,262.50		
Jun 2014	ZAAD	Future	50	9.4138	9.4354	0.0000	0.0000	0	0.00		
			<u>23,419</u>					<u>650.00</u>	<u>5,995,312.50</u>	<u>2 044 080.00</u>	<u>15 344 182 760.10</u>
Option											
Sep 2013	ZAAD	8.50 Put	201	0.0908	0.1764	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	1.5937	2.7003	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	29.8013	43.4897	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	0.0137	0.0608	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.30 Put	201	13.0104	12.9268	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	31.4200	31.5644	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	210.9032	222.4660	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	110.2441	118.2690	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	18.3185	18.5866	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	11.9849	12.4103	0.0000	0.0000	0	0.00		
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>1 907.00</u>	<u>2 070 501.00</u>
	Total		25,126					650.00	5,995,312.50	2 045 987.00	15 346 253 261.10
Future											
Sep 2013	ZACA	Future	50	9.6294	9.6555	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>26 542.00</u>	<u>199 574 949.60</u>
	Total		50					0.00	0.00	26 542.00	199 574 949.60
Future											
Sep 2013	ZAEU	Future	58,011	13.2314	13.2000	13.2419	13.1880	2,591	34,297,016.60		
Dec 2013	ZAEU	Future	32,484	13.4087	13.3772	13.4274	13.3700	690	9,240,235.10		
Mar 2014	ZAEU	Future	22,567	13.6007	13.5700	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	Future	500	13.7859	13.7572	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	ZAEU	Future	1,000	14.2103	14.2071	0.0000	0.0000	0	0.00		
			<u>114,562</u>					<u>3,281.00</u>	<u>43,537,251.70</u>	<u>3 763 486.00</u>	<u>43 112 095 524.30</u>
Option											
Sep 2013	ZAEU	11.30 Put	29,000	0.0109	0.0297	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.50 Put	400	0.0128	0.0566	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	0.0133	0.0668	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.05 Call	400	1181.4389	1150.4318	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	1131.4557	1100.5356	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Put	30,800	0.0557	0.5356	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	0.1635	1.0386	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	881.7347	851.6371	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.55 Put	46,000	1.3807	4.1950	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	393.1422	375.7538	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.95 Put	61,705	22.3081	0.0000	0.0000	0.0000	61,705	815,086,027.00		
Sep 2013	ZAEU	13.10 Put	36,000	53.1114	85.6939	0.0000	0.0000	36,000	475,480,800.00		
Sep 2013	ZAEU	13.50 Call	61,705	27.6866	0.0000	0.0000	0.0000	123,410	1,630,283,123.00		
Sep 2013	ZAEU	13.80 Call	19,900	5.8841	12.4085	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	14.00 Call	150	2.1614	5.4110	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	14.09 Call	42,000	1.4073	3.7208	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	14.50 Call	7,900	0.2364	0.7159	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	69.7937	88.4790	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	90.0156	110.5398	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	562.6290	562.5683	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.20 Put	7,500	299.8319	333.3182	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	222.9567	232.2913	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	61.8216	68.3276	0.0000	0.0000	0	0.00		
			<u>353,360</u>					<u>221,115.00</u>	<u>2,920,849,950.00</u>	<u>1 704 863.00</u>	<u>1 858 225 000.00</u>
		Total	467,922					224,396.00	2,964,387,201.70	5 468 349.00	44 970 320 524.30
Future											
Sep 2013	ZAFR	Future	75	10.7133	10.6857	0.0000	0.0000	0	0.00		
Dec 2013	ZAFR	Future	50	10.8611	10.8334	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>378 297.00</u>	<u>3 274 332 220.00</u>
		Total	125					0.00	0.00	378 297.00	3 274 332 220.00
Future											
Sep 2013	ZAGB	Future	41,761	15.6939	15.6707	15.6997	15.6500	290	4,550,852.20		
Dec 2013	ZAGB	Future	11,106	15.8887	15.8657	15.9118	15.8600	130	2,065,890.00		
Mar 2014	ZAGB	Future	1,031	16.1001	16.0781	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	Future	200	16.3031	16.2841	0.0000	0.0000	0	0.00		
			<u>54,098</u>					<u>420.00</u>	<u>6,616,742.20</u>	<u>2 913 575.00</u>	<u>37 471 953 410.70</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 NOMINAL VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE NOMINAL VALUE</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	25.1703	27.1206	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	28.4400	30.7674	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	84.2265	95.2011	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	105.1069	119.2305	0.0000	0.0000	0	0.00		
			<u>1,308</u>					<u>0.00</u>	<u>0.00</u>	<u>392 679.00</u>	<u>4 741 827.00</u>
	Total		55,406					420.00	6,616,742.20	3 306 254.00	37 476 695 237.70
Future											
Sep 2013	ZAJY	Future	216	0.1003	0.1014	0.0000	0.0000	0	0.00		
Dec 2013	ZAJY	Future	14,300	0.1016	0.1027	0.1021	0.1021	25	255,150.00		
			<u>14,516</u>					<u>25.00</u>	<u>255,150.00</u>	<u>479 954.00</u>	<u>4 918 567 239.80</u>
	Total		14,516					25.00	255,150.00	479 954.00	4 918 567 239.80
Future											
Sep 2013	ZAUM	Future	310	9.9855	10.0292	9.9900	9.9840	102	101,837,400.00		
Dec 2013	ZAUM	Future	494	10.1160	10.1605	0.0000	0.0000	200	202,345,000.00		
Mar 2014	ZAUM	Future	25	10.2569	10.3029	0.0000	0.0000	0	0.00		
			<u>829</u>					<u>302.00</u>	<u>304,182,400.00</u>	<u>43 945.00</u>	<u>37 806 477 780.00</u>
Option											
Sep 2013	ZAUM	10.35 Call	200	896.4619	2170.0228	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>1 953.00</u>	<u>207 020 000.00</u>
	Total		1,029					302.00	304,182,400.00	45 898.00	38 013 497 780.00
Future											
Sep 2013	ZAUS	Future	647,453	9.9855	10.0292	10.0366	9.9700	68,986	690,574,002.40		
Dec 2013	ZAUS	Future	161,059	10.1160	10.1605	10.1758	10.1096	22,274	226,205,352.20		
Mar 2014	ZAUS	Future	77,039	10.2569	10.3029	10.2896	10.2500	3,599	37,052,068.10		
Jun 2014	ZAUS	Future	13,620	10.3926	10.4409	10.4354	10.4354	50	521,770.00		
Dec 2014	ZAUS	Future	6,400	10.7029	10.7720	0.0000	0.0000	0	0.00		
			<u>905,571</u>					<u>94,909.00</u>	<u>954,353,192.70</u>	<u>43 699 802.00</u>	<u>368 670 657 790.70</u>
Option											
Sep 2013	ZAUS	8.70 Put	12,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	2,630	0.0000	0.0001	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.80 Put	100	0.0001	0.0003	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.85 Put	2,193	0.0004	0.0009	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	6,202	0.0108	0.0151	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	785.5671	829.3220	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	75,438	0.1697	0.2831	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	400	585.9313	629.8553	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.50 Put	6	1.0951	1.5065	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	ZAUS	9.55 Put	43,095	1.9475	2.2770	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.70 Put	3,201	9.1672	10.3209	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.75 Put	1,000	14.4579	15.8911	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.80 Call	600	207.6095	252.8604	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.80 Put	6,500	22.1095	23.6604	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	2,830	132.6413	176.9304	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.00 Put	22,194	89.0721	85.8629	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.10 Call	1	41.8740	71.6832	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.10 Put	10,000	156.3740	142.4832	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.12 Call	2,000	37.1472	65.3370	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.15 Put	100	195.4771	177.5714	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	1,000	22.7921	44.7743	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.27 Call	15,000	14.7573	31.9705	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.30 Call	35,000	12.2399	27.6494	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	10.8053	25.0957	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.40 Call	6	6.5756	17.0393	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.50 Call	4,200	3.5697	10.5545	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.60 Call	24,000	1.7737	6.1445	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.65 Call	5,000	1.2483	4.4941	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.70 Call	10,000	0.8785	3.2656	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.75 Call	19,088	0.6187	2.3587	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.80 Call	50,958	0.4363	1.6942	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	11.00 Call	37,500	0.1105	0.4305	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	1.4917	1.9048	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	9.4111	11.0166	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	17.3362	19.6257	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	946.7818	992.9224	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	56.4915	58.7686	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	84.9379	87.5060	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	10,000	96.4834	99.0795	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	550.5674	594.9633	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	127.9703	127.7770	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	145.8428	145.1616	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	481.1456	524.4083	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	165.1456	163.9083	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.85 Put	10,000	185.8747	184.0210	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	200	372.4995	412.9401	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	300	256.4995	252.4401	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	326.3547	365.0761	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	310.3547	304.5761	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	306.4812	0.0000	0.0000	0.0000	4,000	40,606,000.00		
Dec 2013	ZAUS	10.20 Call	500	287.8306	323.2114	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	10.25 Put	5,300	404.3457	394.0609	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	263.6636	297.4124	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	10,200	253.9670	287.0117	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	235.6880	267.3313	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	224.2908	255.0045	0.0000	0.0000	24,300	246,502,780.00		
Dec 2013	ZAUS	10.48 Call	3,000	203.2593	232.1400	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.51 Call	3,000	195.9405	224.1485	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	186.6360	213.9553	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.56 Call	18,000	184.3886	211.4870	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	5,000	175.6979	201.9287	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	550	156.3452	180.2858	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	139.4829	161.4800	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	122.0763	141.9137	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	111.9567	130.4647	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	90.7453	106.3991	0.0000	0.0000	23,800	241,472,420.00		
Dec 2013	ZAUS	11.50 Call	26,200	67.5045	79.6112	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	84.6761	85.9480	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	196.8016	196.6148	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	213.5368	213.0268	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	469.2582	459.1790	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	200	532.3049	520.3485	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	565.0457	552.2672	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	389.7210	421.2959	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	703.4417	687.4014	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	346.6479	375.8107	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	298.0469	324.0395	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	267.2822	291.1007	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	249.0506	271.5033	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	240.5557	262.3482	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	54.5477	53.0061	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	67.0855	65.2666	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	269.9932	259.9127	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	288.9039	278.3498	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	363.2283	347.9377	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	447.4878	430.0882	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	470.6192	493.7323	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	303.1786	318.8413	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	248.7232	261.6188	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	222.7613	234.2748	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	368.1320	348.8175	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	596.6277	615.8353	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	443.3846	418.8481	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	741.7247	771.5981	0.0000	0	0.00		
			<u>703,859</u>				<u>52,100.00</u>	<u>528,581,200.00</u>	<u>6 687 584.00</u>	<u>2 117 756 430.00</u>
		Total	1,609,430				147,009.00	1,482,934,392.70	50 387 386.00	370 788 414 220.70
Grand Total			2,391,038				372,802.00	4 764 371 199.10	73,539,118	557,587,128,137.80