



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-November-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2013	CADP	Future	2,274	(27.6778)	(34.1727)	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	607.2366	621.3794	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	390.9118	411.5034	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	232.5929	240.7434	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											
Dec 2014	CAFC	Future	2,304	(33.5679)	(42.2446)	0.0000	0.0000	0	0.00		
			2,304					0.00	0.00	2 304.00	-237 864.96
		Total	2,304					0.00	0.00	2 304.00	-237 864.96
Future											
Dec 2014	CAFE	Future	26,600	612.0660	626.2829	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

<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											
Dec 2014	CAFH	Future	3,784	675.4304	690.6263	0.0000	0.0000	0	0.00		
			<u>3,784</u>					<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
		Total	3,784					0.00	0.00	0.00	0.00
Option											
Dec 2013	DAUM	10.07 Call	200	15751.4577	17821.2443	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>	<u>2 200 000.00</u>
		Total	200					0.00	0.00	400.00	2 200 000.00
Future											
Feb 2014	DAUS	Future	20,140	10.3491	10.3687	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.4841	10.5031	0.0000	0.0000	0	0.00		
			<u>30,290</u>					<u>0.00</u>	<u>0.00</u>	<u>2 038 630.00</u>	<u>18 648 991 978.50</u>
Option											
Dec 2013	DAUS	9.55 Put	500	3.0510	2.4574	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	71.9733	65.6024	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.51 Call	500	56.1229	63.0357	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	19.3704	22.6567	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.00 Call	400	323.5775	339.2257	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.50 Call	201	87.3586	93.7573	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.2424	0.1934	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	315.8105	326.0098	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.7524	0.6950	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	466.2018	478.5142	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	1.8169	1.6877	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	473.3663	483.9979	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	4.0892	3.8838	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	640.5570	652.4673	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	374.3427	362.3773	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	219.2335	220.7318	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	321.5401	311.0282	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	345.2085	346.6695	0.0000	0.0000	0	0.00		
			<u>97,459</u>					<u>0.00</u>	<u>0.00</u>	<u>3 048 533.00</u>	<u>175 626 945.23</u>
		Total	127,749					0.00	0.00	5 087 163.00	18 824 618 923.73
Future											
Dec 2013	EUUS	Future	5	1.3602	1.3582	0.0000	0.0000	0	0.00		
			<u>5</u>					<u>0.00</u>	<u>0.00</u>	<u>6.00</u>	<u>81 275.00</u>
		Total	5					0.00	0.00	6.00	81 275.00

<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>
Future											
Dec 2013	ZAAD	Future	9,087	9.3015	9.2969	0.0000	0.0000	50	467,000.00		
Mar 2014	ZAAD	Future	3,887	9.3771	9.3714	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	250	9.4456	9.4399	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.5260	9.5185	0.0000	0.0000	0	0.00		
			<u>15,224</u>					<u>50.00</u>	<u>467,000.00</u>	<u>2 092 589.00</u>	<u>15 800 564 479.20</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	0.0368	0.0427	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	0.6590	0.7079	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	92.8256	93.2363	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	16.5205	17.2880	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	0.5554	0.7769	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	0.0152	0.1777	0.0000	0.0000	0	0.00		
			<u>903</u>					<u>0.00</u>	<u>0.00</u>	<u>1 907.00</u>	<u>259 357.00</u>
	Total		16,127					50.00	467,000.00	2 094 496.00	15 800 823 836.20
Future											
Mar 2014	ZACA	Future	75	9.7726	9.7859	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>26 975.00</u>	<u>203 807 714.60</u>
	Total		75					0.00	0.00	26 975.00	203 807 714.60
Future											
Dec 2013	ZACR	Future	100	1.6805	1.6839	1.6900	1.6900	100	1,690,000.00		
			<u>100</u>					<u>100.00</u>	<u>1,690,000.00</u>	<u>100.00</u>	<u>1 690 000.00</u>
	Total		100					100.00	1,690,000.00	100.00	1 690 000.00
Future											
Dec 2013	ZAEU	Future	75,874	13.9152	13.9218	13.9442	13.9174	2	27,870.60		
Mar 2014	ZAEU	Future	27,886	14.1162	14.1219	14.1502	14.1347	46	650,351.20		
Jun 2014	ZAEU	Future	700	14.3039	14.3087	0.0000	0.0000	0	0.00		
			<u>104,460</u>					<u>48.00</u>	<u>678,221.80</u>	<u>4 065 772.00</u>	<u>47 167 592 482.30</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	0.0977	0.1183	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	0.1107	0.1385	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	0.1878	0.2661	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	0.2862	0.3880	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	0.4396	0.5708	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	0.5462	0.6945	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	0.8482	1.0352	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	1.3266	1.5568	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	817.8271	824.7198	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>
Dec 2013	ZAEU	13.10 Put	6,100	2.6271	2.9198	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	12.8363	13.4886	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	98.5067	104.8398	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	56.5032	61.5801	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	21.0467	24.0429	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	7.6427	9.1505	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	1.6140	1.9677	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	0.5580	0.6861	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	23.3896	23.3796	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	35.5464	35.4149	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	113.8399	114.1729	0.0000	0.0000	0	0.00		
			<u>171,650</u>					<u>0.00</u>	<u>0.00</u>	<u>1 943 538.00</u>	<u>274 895 277.33</u>
	Total		276,110					48.00	678,221.80	6 009 310.00	47 442 487 759.63
Future											
Dec 2013	ZAFR	Future	385	11.2965	11.3019	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.4687	11.4730	0.0000	0.0000	0	0.00		
			<u>485</u>					<u>0.00</u>	<u>0.00</u>	<u>379 531.00</u>	<u>3 287 724 773.50</u>
	Total		485					0.00	0.00	379 531.00	3 287 724 773.50
Future											
Dec 2013	ZAGB	Future	30,213	16.7252	16.6973	16.7620	16.7072	6,190	103,143,967.80		
Mar 2014	ZAGB	Future	5,840	16.9528	16.9230	16.9700	16.9700	2	33,940.00		
Jun 2014	ZAGB	Future	250	17.1620	17.1308	0.0000	0.0000	0	0.00		
			<u>36,303</u>					<u>6,192.00</u>	<u>103,177,907.80</u>	<u>3 143 114.00</u>	<u>41 154 893 539.00</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	2.5882	2.6263	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	3.2393	3.2969	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	12.7877	12.5777	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	15.6898	15.5666	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	39.5911	43.6188	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	501.1027	517.2579	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	123.4349	117.6665	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	536.1677	549.8816	0.0000	0.0000	0	0.00		
			<u>13,858</u>					<u>0.00</u>	<u>0.00</u>	<u>417 729.00</u>	<u>129 670 299.05</u>
	Total		50,161					6,192.00	103,177,907.80	3 560 843.00	41 284 563 838.05
Future											
Dec 2013	ZAJY	Future	14,314	0.1001	0.1003	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1016	0.1018	0.0000	0.0000	0	0.00		
			<u>14,364</u>					<u>0.00</u>	<u>0.00</u>	<u>483 589.00</u>	<u>4 955 590 547.10</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Total			14,364					0.00	0.00	483 589.00	4 955 590 547.10
Future											
Dec 2013	ZAUM	Future	701	10.2299	10.2501	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	Future	34	10.3767	10.3962	0.0000	0.0000	0	0.00		
			<u>735</u>					<u>0.00</u>	<u>0.00</u>	47 014.00	40 889 266 200.00
Option											
Mar 2014	ZAUM	10.33 Put	200	28450.6599	27275.3774	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	2 153.00	69 615 311.88
Total			935					0.00	0.00	49 167.00	40 958 881 511.88
Future											
Dec 2013	ZAUS	Future	538,327	10.2299	10.2501	10.2719	10.2150	3,339	34,174,833.70		
Mar 2014	ZAUS	Future	88,027	10.3767	10.3962	10.4018	10.3650	1,024	10,637,386.10		
Jun 2014	ZAUS	Future	30,032	10.5129	10.5317	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	Future	1,000	10.6680	10.6851	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,400	10.8191	10.8375	0.0000	0.0000	0	0.00		
			<u>663,786</u>					<u>4,363.00</u>	<u>44,812,219.80</u>	47 725 940.00	409 171 755 733.40
Option											
Dec 2013	ZAUS	8.00 Put	100	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	0.0006	0.0216	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	0.0748	0.1112	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1030.1248	1050.2831	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	0.2248	0.1831	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	0.5622	0.4478	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	0.9195	0.7088	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	1.1874	0.9018	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	1.4640	1.0996	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	1.5436	1.1564	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	2.6635	1.9511	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	4.1398	2.5712	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	436.2100	454.4090	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	6.3100	4.3090	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	13.7907	10.8786	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	26,200	257.6708	274.1710	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,400	27.7708	24.0710	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	181.4453	197.3765	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	51.5453	47.2765	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	148.0401	163.7128	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	68.1401	63.6128	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	118.2279	133.5859	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Put	1,000	88.3279	83.4859	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>
Dec 2013	ZAUS	10.21 Call	21,000	113.5129	127.9999	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	116.3091	107.0433	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	88.4484	99.0801	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	77.8480	88.0455	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	60.0458	69.4189	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	50.3833	59.2310	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.50 Put	300	302.4677	289.8547	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	25.9372	32.9237	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	20.8045	27.2137	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	16.7154	22.5758	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	650	13.4608	18.8033	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	8.9340	13.0240	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	5.5872	8.3946	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	4.1470	6.3391	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	2.4520	3.8488	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	2.0772	3.2860	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	0.5869	1.0266	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.60 Put	16,000	47.4078	44.3739	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	62.3526	58.4316	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	71.1193	66.7000	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	80.8302	75.8768	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	103.3345	97.2128	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	512.7439	524.8223	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	195.8718	186.4493	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	395.3804	404.7960	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	218.6804	208.5960	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	384.8989	394.0530	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	242.8969	232.1600	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	345.1958	353.3198	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.31 Call	9,000	340.4798	348.4760	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	331.2066	338.9538	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	326.6489	334.2749	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	295.4464	283.4474	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	323.7099	311.1090	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	281.4067	287.8245	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	500	263.6185	269.5793	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	300	386.9185	373.3793	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	454.7405	440.3702	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	228.4570	233.5105	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	216.9252	221.6794	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	20,000	203.3795	207.7809	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	167.9876	171.4738	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	11.00 Call	200	139.7727	142.5536	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	124.1765	126.5797	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	117.1690	119.4059	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	110.6411	112.7229	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	79.6487	81.0323	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	16.7443	15.8058	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	21.4985	20.3629	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	123.3850	116.8934	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	135.3612	128.5032	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	182.3987	174.2768	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	195.6147	187.1706	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	245.5180	236.0429	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	347.6315	352.1511	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	184.8627	187.2290	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	139.4511	141.1419	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	119.3474	120.7520	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	53.7538	51.4568	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	205.8738	198.2469	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	239.1450	230.6648	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	479.7057	483.0092	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	260.3316	261.7878	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	275.5837	265.7643	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	628.0948	630.8992	0.0000	0.0000	0	0.00		
			<u>822,168</u>					<u>0.00</u>	<u>0.00</u>	<u>7 682 509.00</u>	<u>2 312 423 426.25</u>
	Total		1,485,954					4,363.00	44,812,219.80	55 408 449.00	411 484 179 159.65
	Grand Total		2,015,523					10,753.00	150 825 349.40	79,427,720	612,554,359,529.55