



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-December-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	(6.2014)	(9.0929)	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	762.5262	726.5346	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	518.7276	485.6305	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	545.4077	499.4275	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	(101.5745)	(85.0858)	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	680.5718	662.9952	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	747.6866	728.2688	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
Future											
Mar 2014	CAFI	Future	2,500	157.3680	155.5377	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
		Total	2,500					0.00	0.00	0.00	0.00
Future											
Dec 2013	DAUM	Future	0	10.3674	10.3329	0.0000	0.0000	200	207,348,000.00		
			<u>0</u>					<u>200.00</u>	<u>207,348,000.00</u>	<u>400.00</u>	<u>412 458 000.00</u>
Option											
Dec 2013	DAUM	10.30 Call	200	12369.9794	0.0000	0.0000	0.0000	400	5,262,000.00		
			<u>200</u>					<u>400.00</u>	<u>5,262,000.00</u>	<u>1 600.00</u>	<u>13 583 000.00</u>
		Total	200					600.00	212,610,000.00	2 000.00	426 041 000.00
Future											
Feb 2014	DAUS	Future	20,140	10.4907	10.4555	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.6289	10.5959	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	0.3810	0.6806	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	17.0394	25.1033	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.51 Call	500	51.2776	52.7262	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	10.2665	12.0758	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.00 Call	400	417.6192	393.5499	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.50 Call	201	100.0047	97.3195	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.1004	0.1587	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	398.1324	379.8561	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.4760	0.5823	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	563.5062	544.1772	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	1.3182	1.6190	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	563.6565	547.1195	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	3.4690	4.3989	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	752.2493	730.7939	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	320.4811	337.1161	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	247.9120	245.9819	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	288.4335	300.4438	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	388.6156	384.5903	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
			97,459					0.00	0.00	3 048 533.00	175 626 945.23
		Total	127,749					0.00	0.00	5 087 163.00	18 824 618 923.73
Future											
	Mar 2014 EUUS	Future	494	1.3786	1.3785	1.3795	1.3795	100	1,379,500.00		
			494					100.00	1,379,500.00	709.00	9 701 833.00
		Total	494					100.00	1,379,500.00	709.00	9 701 833.00
Future											
	Dec 2013 ZAAD	Future	6,545	9.4243	9.4532	9.4833	9.4350	7,304	69,077,156.80		
	Mar 2014 ZAAD	Future	4,059	9.5033	9.5322	9.5610	9.5322	40	382,263.90		
	Jun 2014 ZAAD	Future	300	9.5743	9.6051	0.0000	0.0000	0	0.00		
	Sep 2014 ZAAD	Future	2,000	9.6568	9.6889	0.0000	0.0000	0	0.00		
			12,904					7,344.00	69,459,420.70	2 108 747.00	15 953 094 540.60
Option											
	Dec 2013 ZAAD	8.30 Put	201	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Dec 2013 ZAAD	8.60 Put	100	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Dec 2013 ZAAD	9.30 Call	201	130.6417	160.9793	0.0000	0.0000	0	0.00		
	Dec 2013 ZAAD	9.60 Call	100	3.5244	10.8319	0.0000	0.0000	0	0.00		
	Dec 2013 ZAAD	10.30 Call	201	0.0238	0.0325	0.0000	0.0000	0	0.00		
	Dec 2013 ZAAD	10.60 Call	100	0.0003	0.0122	0.0000	0.0000	0	0.00		
			903					0.00	0.00	1 907.00	259 357.00
		Total	13,807					7,344.00	69,459,420.70	2 110 654.00	15 953 353 897.60
Future											
	Mar 2014 ZACA	Future	50	9.8959	9.8505	0.0000	0.0000	0	0.00		
			50					0.00	0.00	27 000.00	204 055 214.60
		Total	50					0.00	0.00	27 000.00	204 055 214.60
Future											
	Dec 2013 ZACR	Future	100	1.7071	1.7039	0.0000	0.0000	0	0.00		
			100					0.00	0.00	100.00	1 690 000.00
		Total	100					0.00	0.00	100.00	1 690 000.00
Future											
	Dec 2013 ZAEU	Future	37,234	14.2936	14.2456	14.2939	14.2616	28,843	411,923,421.40		
	Mar 2014 ZAEU	Future	58,685	14.5008	14.4526	14.4971	14.4725	15,797	228,575,700.30		
	Jun 2014 ZAEU	Future	16,034	14.6917	14.6466	0.0000	0.0000	18,068	265,330,485.20		
			111,953					62,708.00	905,829,606.90	4 194 446.00	49 021 319 033.60
Option											
	Dec 2013 ZAEU	12.25 Put	22,875	0.0000	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>
Dec 2013	ZAEU	12.30 Put	10,800	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	0.0000	0.0004	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	0.0000	0.0010	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	0.0000	0.0065	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	0.0000	0.0095	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	1193.6000	1145.6173	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	0.0000	0.0173	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	0.0002	0.0708	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	296.5385	256.4629	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	157.8501	131.7764	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	21.4409	25.2566	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	2.3633	4.5304	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	0.1294	0.3622	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	0.0291	0.0617	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	12.1498	14.9819	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	15.4720	19.3095	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	159.3914	161.9282	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			283,603					62,708.00	905,829,606.90	6 137 984.00	49 296 214 310.93
Future											
Dec 2013	ZAFR	Future	75	11.7028	11.6625	0.0000	0.0000	310	3,615,375.00		
Mar 2014	ZAFR	Future	444	11.8853	11.8449	0.0000	0.0000	344	4,074,680.00		
			<u>519</u>					<u>654.00</u>	<u>7,690,055.00</u>	<u>380 185.00</u>	<u>3 295 414 828.50</u>
Total			519					654.00	7,690,055.00	380 185.00	3 295 414 828.50
Future											
Dec 2013	ZAGB	Future	12,790	16.9900	16.9912	16.9987	16.9987	24,204	412,099,935.80		
Mar 2014	ZAGB	Future	30,608	17.2269	17.2296	17.2714	17.2714	23,652	408,201,342.10		
Jun 2014	ZAGB	Future	502	17.4411	17.4483	0.0000	0.0000	502	8,768,032.40		
			<u>43,900</u>					<u>48,358.00</u>	<u>829,069,310.30</u>	<u>3 218 200.00</u>	<u>42 438 454 220.80</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	1.1013	1.3316	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	1.4960	1.7618	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	9.3697	9.6750	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	11.6078	11.8423	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	26.8609	26.3083	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	354.3482	367.6740	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	157.7789	168.7955	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	419.1587	424.8581	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
			13,858					0.00	0.00	417 729.00	129 670 299.05
		Total	57,758					48,358.00	829,069,310.30	3 635 929.00	42 568 124 519.85
Future											
	Dec 2013 ZAJY	Future	14,314	0.1011	0.1006	0.0000	0.0000	0	0.00		
	Mar 2014 ZAJY	Future	50	0.1026	0.1021	0.0000	0.0000	0	0.00		
			14,364					0.00	0.00	483 589.00	4 955 590 547.10
		Total	14,364					0.00	0.00	483 589.00	4 955 590 547.10
Future											
	Dec 2013 ZAUM	Future	387	10.3674	10.3329	10.3884	10.3640	20	20,748,900.00		
	Mar 2014 ZAUM	Future	286	10.5186	10.4841	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUM	Future	200	10.6572	10.6247	0.0000	0.0000	0	0.00		
			873					20.00	20,748,900.00	50 429.00	44 472 442 600.00
Option											
	Mar 2014 ZAUM	10.33 Put	200	21062.0976	23406.0966	0.0000	0.0000	0	0.00		
			200					0.00	0.00	2 153.00	69 615 311.88
		Total	1,073					20.00	20,748,900.00	52 582.00	44 542 057 911.88
Future											
	Dec 2013 ZAUS	Future	175,447	10.3674	10.3329	10.4065	10.3500	323,970	3,357,627,822.50		
	Mar 2014 ZAUS	Future	579,509	10.5186	10.4841	10.5540	10.5047	320,352	3,364,593,680.50		
	Jun 2014 ZAUS	Future	30,409	10.6572	10.6247	0.0000	0.0000	9,050	96,814,601.00		
	Sep 2014 ZAUS	Future	1,700	10.8129	10.7828	0.0000	0.0000	0	0.00		
	Dec 2014 ZAUS	Future	6,400	10.9596	10.9306	0.0000	0.0000	0	0.00		
			793,465					653,372.00	6,819,036,104.00	48 958 084.00	422 080 191 060.30
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	0.0028	0.0000	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.10 Put	12,600	0.0046	0.0001	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.20 Call	100	1167.4054	1132.9018	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.20 Put	30,750	0.0054	0.0018	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.40 Put	5,000	0.0078	0.0142	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.50 Put	34,850	0.0098	0.0274	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.55 Put	100	0.0111	0.0388	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.59 Put	20,000	0.0123	0.0517	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.60 Put	24,700	0.0126	0.0556	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.70 Put	400	0.0169	0.1184	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.75 Put	5,000	0.0200	0.1764	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.80 Call	500	567.4242	533.1666	0.0000	0.0000	0	0.00		
	Dec 2013 ZAUS	9.80 Put	21,500	0.0242	0.2666	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	9.90 Put	4,200	0.0602	0.7168	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	26,200	367.6546	334.8777	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,300	0.2546	1.9777	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	268.5003	238.4117	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	1.1003	5.5117	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	219.6790	192.0641	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	2.2790	9.1641	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	172.0637	148.0033	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Put	1,000	4.6637	15.1033	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	162.7695	139.5644	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,000	9.3356	24.5264	0.0000	0.0000	400	3,040.00		
Dec 2013	ZAUS	10.27 Call	750	109.6142	92.5057	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	85.4569	71.8617	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Put	50,000	18.0569	38.9617	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	45.7543	44.2365	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	29.8378	31.1766	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.50 Put	300	141.9389	179.2561	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	5.1130	7.4123	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	2.8012	4.4820	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	1.5475	2.6999	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	650	0.8669	1.6265	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	0.2875	0.5979	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	0.0901	0.2332	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	0.0460	0.1320	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	0.0153	0.0511	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	0.0110	0.0384	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	0.0033	0.0117	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.60 Put	16,000	31.1959	37.5815	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	41.6549	49.7114	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	47.8873	56.8763	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	54.8684	64.8497	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	71.3165	83.4597	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	610.0888	590.1041	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	91.4888	106.0041	0.0000	0.0000	2,500	222,500.00		
Mar 2014	ZAUS	10.15 Put	100	138.0348	156.6641	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	474.9500	460.4455	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	156.3500	176.3455	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	462.6738	448.7105	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	176.0864	197.4292	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	415.8453	404.0098	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.31 Call	6,000	410.2473	398.6704	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	399.2210	388.1610	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	10.34 Call	2,000	393.7924	382.9863	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	219.8200	243.7684	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	243.7945	268.9861	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	337.7525	329.6386	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	314.4654	307.4880	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	3,200	295.8654	323.3880	0.0000	0.0000	2,900	904,200.00		
Mar 2014	ZAUS	10.60 Put	200	356.7901	386.0006	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	271.7592	266.6221	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	257.7080	253.1609	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	20,000	241.1800	237.3119	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	2,700	197.9015	195.7246	0.0000	0.0000	2,500	500,000.00		
Mar 2014	ZAUS	11.00 Call	200	162.8401	161.9014	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	644.2401	677.8014	0.0000	0.0000	400	246,848.00		
Mar 2014	ZAUS	11.10 Call	400	143.5914	143.2516	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	135.0993	134.9955	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	127.1976	127.3024	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	90.0120	90.8940	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	16.0614	18.9400	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	20.3529	23.6883	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	101.9023	112.2370	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	111.8309	122.6337	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	151.1111	163.4891	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	161.6675	174.4120	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	198.5218	216.0388	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	403.3380	397.3980	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	212.6233	212.6450	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	159.6563	160.9896	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	136.0299	137.9295	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	39.3252	41.1016	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	40.5762	42.4282	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	47.3604	49.6271	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	178.0877	187.9042	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	207.2247	218.4969	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	270.8186	285.0270	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	278.1549	292.6775	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	285.6108	300.4520	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	543.8422	536.0125	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	292.8405	289.9444	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	243.4511	241.3067	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	238.5669	236.4941	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	232.6586	230.6670	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	250.9418	259.3104	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 2014	ZAUS	11.00 Call	6	701.9582	692.8463	0.0000	0	0.00		
			<u>1,013,468</u>				<u>8,700.00</u>	<u>1,876,588.00</u>	<u>7 905 095.00</u>	<u>2 349 832 727.07</u>
		Total	1,806,933				662,072.00	6,820,912,692.00	56 863 179.00	424 430 023 787.37
Grand Total			2,352,408				781,856.00	8 867 699 484.90	81,108,365	632,811,702,964.77