



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-December-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Dec 2013	CADP	Future	2,274	(6.7881)	(6.2014)	0.0000	0.0000	0	0.00		
			<u>2,274</u>					<u>0.00</u>	<u>0.00</u>	<u>2 274.00</u>	<u>121 795.44</u>
		<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	791.5299	762.5262	0.0000	0.0000	0	0.00		
			<u>696</u>					<u>0.00</u>	<u>0.00</u>	<u>788.00</u>	<u>275 163.46</u>
		<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	548.3179	518.7276	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>6 000.00</u>	<u>0.60</u>
		<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	571.6572	545.4077	0.0000	0.0000	0	0.00		
			<u>1,600</u>					<u>0.00</u>	<u>0.00</u>	<u>3 200.00</u>	<u>135 075.84</u>
		<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>											
Dec 2014	CAFC	Future	2,304	(115.4534)	(101.5745)	0.0000	0.0000	0	0.00		
			<u>2,304</u>					<u>0.00</u>	<u>0.00</u>	<u>2 304.00</u>	<u>-237 864.96</u>
		<b>Total</b>	<b>2,304</b>					<b>0.00</b>	<b>0.00</b>	<b>2 304.00</b>	<b>-237 864.96</b>
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	697.0409	680.5718	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>	<u>17 657 226.30</u>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26 600.00</b>	<b>17 657 226.30</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 PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	765.7844	747.6866	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>
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	0.00	0.00
<b>Future</b>											
Mar 2014	CAFI	Future	2,500	158.6395	157.3680	0.0000	0.0000	2,500	387,500.00		
			<u>2,500</u>					<u>2,500.00</u>	<u>387,500.00</u>	<u>2 500.00</u>	<u>387 500.00</u>
		<b>Total</b>	<b>2,500</b>					<b>2,500.00</b>	<b>387,500.00</b>	2 500.00	387 500.00
<b>Option</b>											
Dec 2013	DAUM	10.30 Call	200	14941.2355	12369.9794	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>	<u>5 262 000.00</u>
		<b>Total</b>	<b>200</b>					<b>0.00</b>	<b>0.00</b>	400.00	5 262 000.00
<b>Future</b>											
Feb 2014	DAUS	Future	20,140	10.5145	10.4907	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.6532	10.6289	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>
<b>Option</b>											
Dec 2013	DAUS	9.55 Put	500	0.5039	0.3810	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	17.2091	17.0394	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.51 Call	500	64.4048	51.2776	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	13.1018	10.2665	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.00 Call	400	441.4956	417.6192	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.50 Call	201	107.5589	100.0047	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.0848	0.1004	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	411.4500	398.1324	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.4350	0.4760	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	579.0421	563.5062	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	1.2624	1.3182	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	577.7197	563.6565	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	3.6764	3.4690	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	770.6012	752.2493	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	310.3714	320.4811	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	250.2892	247.9120	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	282.2738	288.4335	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	393.5953	388.6156	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>
		<b>Total</b>	<b>127,749</b>					<b>0.00</b>	<b>0.00</b>	5 087 163.00	18 824 618 923.73

<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>
<b>Future</b>											
Mar 2014	EUUS	Future	494	1.3772	1.3786	0.0000	0.0000	0	0.00		
			<u>494</u>					<u>0.00</u>	<u>0.00</u>	<u>709.00</u>	<u>9 701 833.00</u>
		<b>Total</b>	<b>494</b>					<b>0.00</b>	<b>0.00</b>	<b>709.00</b>	<b>9 701 833.00</b>
<b>Future</b>											
Dec 2013	ZAAD	Future	3,278	9.2994	9.4243	9.3900	9.2984	8,843	82,713,605.60		
Mar 2014	ZAAD	Future	9,565	9.3691	9.5033	9.4697	9.4697	5,606	53,000,094.20		
Jun 2014	ZAAD	Future	300	9.4392	9.5743	0.0000	0.0000	25	238,417.50		
Sep 2014	ZAAD	Future	2,000	9.5189	9.6568	0.0000	0.0000	0	0.00		
			<u>15,143</u>					<u>14,474.00</u>	<u>135,952,117.30</u>	<u>2 123 221.00</u>	<u>16 089 046 657.90</u>
<b>Option</b>											
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	25.4424	130.6417	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	0.0895	3.5244	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	0.0021	0.0238	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	0.0000	0.0003	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>
		<b>Total</b>	<b>16,046</b>					<b>14,474.00</b>	<b>135,952,117.30</b>	<b>2 125 128.00</b>	<b>16 089 306 014.90</b>
<b>Future</b>											
Mar 2014	ZACA	Future	50	9.8970	9.8959	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>27 000.00</u>	<u>204 055 214.60</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>27 000.00</b>	<b>204 055 214.60</b>
<b>Future</b>											
Dec 2013	ZACR	Future	100	1.7122	1.7071	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>100.00</u>	<u>1 690 000.00</u>
		<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>100.00</b>	<b>1 690 000.00</b>
<b>Future</b>											
Dec 2013	ZAEU	Future	26,054	14.3278	14.2936	14.3485	14.2947	20,433	291,780,312.00		
Mar 2014	ZAEU	Future	74,401	14.5184	14.5008	14.5433	14.4875	15,977	231,225,401.00		
Jun 2014	ZAEU	Future	17,743	14.7101	14.6917	14.6874	14.6874	3,218	47,273,519.30		
			<u>118,198</u>					<u>39,628.00</u>	<u>570,279,232.30</u>	<u>4 234 074.00</u>	<u>49 591 598 265.90</u>
<b>Option</b>											
Dec 2013	ZAEU	12.25 Put	22,875	0.0000	0.0000	0.0000	0.0000	0	0.00		
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		

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Dec 2013	ZAEU	12.70 Put	25,925	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	1227.8000	1193.6000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	0.0000	0.0002	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	328.3285	296.5385	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	181.2614	157.8501	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	15.7141	21.4409	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	0.4460	2.3633	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	0.0048	0.1294	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	0.0044	0.0291	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	12.0980	12.1498	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	15.3176	15.4720	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	162.8907	159.3914	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>
	<b>Total</b>		<b>289,848</b>					<b>39,628.00</b>	<b>570,279,232.30</b>	<b>6 177 612.00</b>	<b>49 866 493 543.23</b>
<b>Future</b>											
Dec 2013	ZAFR	Future	0	11.7316	11.7028	0.0000	0.0000	75	877,710.00		
Mar 2014	ZAFR	Future	444	11.8999	11.8853	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.0672	12.0518	0.0000	0.0000	75	903,810.00		
			<u>519</u>					<u>150.00</u>	<u>1,781,520.00</u>	<u>380 335.00</u>	<u>3 297 196 348.50</u>
	<b>Total</b>		<b>519</b>					<b>150.00</b>	<b>1,781,520.00</b>	<b>380 335.00</b>	<b>3 297 196 348.50</b>
<b>Future</b>											
Dec 2013	ZAGB	Future	10,087	17.0277	16.9900	17.0359	17.0156	7,550	128,466,790.00		
Mar 2014	ZAGB	Future	31,401	17.2456	17.2269	17.2903	17.2903	6,566	113,168,171.60		
Jun 2014	ZAGB	Future	602	17.4611	17.4411	17.4898	17.4825	150	2,622,475.00		
			<u>42,090</u>					<u>14,266.00</u>	<u>244,257,436.60</u>	<u>3 232 466.00</u>	<u>42 682 711 657.40</u>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.2581	1.1013	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.4824	1.4960	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	9.2544	9.3697	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	11.5685	11.6078	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	27.5202	26.8609	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	335.8680	354.3482	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	153.2378	157.7789	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	407.8604	419.1587	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>

<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>
<b>Total</b>			<b>55,948</b>					<b>14,266.00</b>	<b>244,257,436.60</b>	3 650 195.00	42 812 381 956.45
<b>Future</b>											
Dec 2013	ZAJY	Future	13,310	0.1011	0.1011	0.1014	0.1008	13,803	139,271,495.00		
Mar 2014	ZAJY	Future	164	0.1025	0.1026	0.1025	0.1025	114	1,172,180.00		
Jun 2014	ZAJY	Future	12,759	0.1039	0.1041	0.0000	0.0000	12,759	132,411,626.10		
			<u>26,233</u>					<u>26,676.00</u>	<u>272,855,301.10</u>	<u>510 265.00</u>	<u>5 228 445 848.20</u>
<b>Total</b>			<b>26,233</b>					<b>26,676.00</b>	<b>272,855,301.10</b>	510 265.00	5 228 445 848.20
<b>Future</b>											
Dec 2013	ZAUM	Future	382	10.4028	10.3674	10.3889	10.3889	5	5,194,450.00		
Mar 2014	ZAUM	Future	286	10.5422	10.5186	0.0000	0.0000	0	0.00		
Jun 2014	ZAUM	Future	200	10.6817	10.6572	0.0000	0.0000	0	0.00		
			<u>868</u>					<u>5.00</u>	<u>5,194,450.00</u>	<u>50 434.00</u>	<u>44 477 637 050.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	19455.1716	21062.0976	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>2 153.00</u>	<u>69 615 311.88</u>
<b>Total</b>			<b>1,068</b>					<b>5.00</b>	<b>5,194,450.00</b>	52 587.00	44 547 252 361.88
<b>Future</b>											
Dec 2013	ZAUS	Future	128,742	10.4028	10.3674	10.4050	10.3600	110,797	1,149,922,896.40		
Mar 2014	ZAUS	Future	615,472	10.5422	10.5186	10.5559	10.5000	91,382	962,028,824.30		
Jun 2014	ZAUS	Future	58,623	10.6817	10.6572	10.7030	10.6773	63,293	674,871,748.90		
Sep 2014	ZAUS	Future	3,500	10.8371	10.8129	10.8250	10.8250	1,800	19,476,950.00		
Dec 2014	ZAUS	Future	6,400	10.9846	10.9596	0.0000	0.0000	0	0.00		
			<u>812,737</u>					<u>267,272.00</u>	<u>2,806,300,419.60</u>	<u>49 225 356.00</u>	<u>424 886 491 479.90</u>
<b>Option</b>											
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	0.0000	0.0028	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	0.0000	0.0046	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1202.8000	1167.4054	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	0.0000	0.0054	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	0.0000	0.0078	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	0.0000	0.0098	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	0.0000	0.0111	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	0.0000	0.0123	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	0.0000	0.0126	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	0.0000	0.0169	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	0.0001	0.0200	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	602.8005	567.4242	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	0.0005	0.0242	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	0.0149	0.0602	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.00 Call	26,200	402.8710	367.6546	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,300	0.0710	0.2546	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	303.1556	268.5003	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	0.3556	1.1003	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	253.6034	219.6790	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	0.8034	2.2790	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	204.6100	172.0637	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Put	1,000	1.8100	4.6637	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	194.9267	162.7695	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,000	4.0251	9.3356	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	138.3052	109.6142	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	111.5176	85.4569	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Put	50,000	8.7176	18.0569	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	63.5695	45.7543	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	37.9628	29.8378	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.50 Put	300	107.4513	141.9389	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	5.0919	5.1130	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	2.5173	2.8012	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	1.2547	1.5475	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	650	0.6361	0.8669	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	0.1757	0.2875	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	0.0453	0.0901	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	0.0231	0.0460	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	0.0081	0.0153	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	0.0060	0.0110	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	0.0017	0.0033	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.60 Put	16,000	28.8205	31.1959	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	38.2336	41.6549	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	43.8476	47.8873	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	50.1426	54.8684	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	65.0166	71.3165	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	625.5495	610.0888	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	83.3495	91.4888	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	126.4256	138.0348	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	485.7140	474.9500	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	143.5140	156.3500	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	472.9427	462.6738	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	162.0097	176.0864	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	424.1231	415.8453	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.31 Call	6,000	418.2744	410.2473	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	406.7517	399.2210	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	401.0757	393.7924	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	10.35 Put	3,100	203.2564	219.8200	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	226.0103	243.7945	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	342.3697	337.7525	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	317.9213	314.4654	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	3,200	275.7213	295.8654	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	297.0989	0.0000	0.0000	0.0000	50	14,550.00		
Mar 2014	ZAUS	10.60 Put	200	335.4070	356.7901	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	273.8635	271.7592	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	259.3859	257.7080	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	242.3712	241.1800	0.0000	0.0000	4,000	1,040,426.40		
Mar 2014	ZAUS	10.85 Call	2,700	197.9200	197.9015	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	185.0901	0.0000	0.0000	0.0000	100	17,600.00		
Mar 2014	ZAUS	11.00 Call	200	162.0518	162.8401	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	619.8518	644.2401	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	142.4557	143.5914	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	133.8436	135.0993	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	125.8432	127.1976	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	88.3883	90.0120	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	17.2349	16.0614	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	21.6012	20.3529	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	99.7230	101.9023	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	109.2906	111.8309	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	147.1331	151.1111	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	157.3054	161.6675	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	190.9355	198.5218	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	410.2633	403.3380	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	215.5135	212.6233	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	161.9134	159.6563	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	137.9567	136.0299	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	38.9245	39.3252	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	40.1500	40.5762	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	46.7943	47.3604	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	173.8352	178.0877	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	201.9348	207.2247	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	263.3442	270.8186	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	270.4313	278.1549	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	277.6422	285.6108	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	343.7472	0.0000	0.0000	0.0000	250	89,250.00		
Sep 2014	ZAUS	10.95 Call	6	552.4000	543.8422	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	390.1811	0.0000	0.0000	0.0000	750	274,500.00		
Sep 2014	ZAUS	12.00 Call	45,000	295.1049	292.8405	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	244.6989	243.4511	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	12.39 Call	2,870	239.7164	238.5669	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	233.6854	232.6586	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	246.4128	250.9418	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	386.2190	0.0000	0.0000	0.0000	500	197,500.00		
Dec 2014	ZAUS	11.00 Call	6	713.3983	701.9582	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	436.3433	0.0000	0.0000	0.0000	1,500	609,500.00		
			<u>1,019,118</u>					<u>7,150.00</u>	<u>2,243,326.40</u>	<u>7 912 245.00</u>	<u>2 352 076 053.47</u>
	<b>Total</b>		<b>1,831,855</b>					<b>274,422.00</b>	<b>2,808,543,746.00</b>	<b>57 137 601.00</b>	<b>427 238 567 533.37</b>

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<b>Grand Total</b>	<b>2,395,868</b>							<b>372,121.00</b>	<b>4 039 251 303.30</b>	<b>81,480,486</b>	<b>636,850,954,268.07</b>
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