



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-January-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Dec 2014	CAFC	Future	2,304	(321.9836)	(342.6410)	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	895.9167	918.4831	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>
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	976.5680	999.7782	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>	<b>0.00</b>	<b>0.00</b>
<b>Future</b>											
Mar 2014	CAFI	Future	2,500	152.1436	152.3674	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>387 500.00</u>
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	<b>2 500.00</b>	<b>387 500.00</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,488	316.9234	377.0843	0.0000	0.0000	0	0.00		
			<u>4,488</u>					<u>0.00</u>	<u>0.00</u>	<u>8 976.00</u>	<u>736 032.00</u>
		<b>Total</b>	<b>4,488</b>					<b>0.00</b>	<b>0.00</b>	<b>8 976.00</b>	<b>736 032.00</b>
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	866.3332	888.0980	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>	<u>4 043 048.12</u>
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<b>5 561.00</b>	<b>4 043 048.12</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>											
Jan 2014	DAUM	Future	0	10.8503	10.8962	0.0000	0.0000	200	217,006,000.00		
			0					200.00	217,006,000.00	1 000.00	1 050 972 000.00
		<b>Total</b>	<b>0</b>					<b>200.00</b>	<b>217,006,000.00</b>	<b>3 400.00</b>	<b>1 050 972 000.00</b>
<b>Future</b>											
Feb 2014	DAUS	Future	20,140	10.9037	10.9507	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.0548	11.0982	0.0000	0.0000	0	0.00		
			30,290					0.00	0.00	2 039 231.00	18 655 380 728.70
<b>Option</b>											
Jan 2014	DAUS	10.10 Call	500	751.7225	796.2434	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.40 Call	500	452.0217	496.7811	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	739.7474	781.6548	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0143	0.0005	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	907.4643	953.5780	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.1044	0.0977	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	874.7794	918.1546	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.5979	0.5378	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1089.9803	1128.9662	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	1.6457	1.4332	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	985.3506	1022.6454	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	159.6132	149.7331	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	301.9253	314.1157	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	151.8210	146.3964	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	474.2139	491.6433	0.0000	0.0000	0	0.00		
			106,858					0.00	0.00	3 061 533.00	176 176 941.78
		<b>Total</b>	<b>137,148</b>					<b>0.00</b>	<b>0.00</b>	<b>5 100 764.00</b>	<b>18 831 557 670.48</b>
<b>Future</b>											
Mar 2014	EUUS	Future	575	1.3580	1.3628	0.0000	0.0000	0	0.00		
			575					0.00	0.00	940.00	12 879 946.00
		<b>Total</b>	<b>575</b>					<b>0.00</b>	<b>0.00</b>	<b>940.00</b>	<b>12 879 946.00</b>
<b>Future</b>											
Mar 2014	JYZA	Future	1,000	9.6060	9.5745	0.0000	0.0000	0	0.00		
			1,000					0.00	0.00	1 000.00	9 906 040.79
		<b>Total</b>	<b>1,000</b>					<b>0.00</b>	<b>0.00</b>	<b>1 000.00</b>	<b>9 906 040.79</b>
<b>Future</b>											
Mar 2014	ZAAD	Future	9,395	9.5811	9.6334	9.6418	9.5764	4	38,501.80		

<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>
Jun 2014	ZAAD	Future	1,670	9.6554	9.7060	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,500	9.7410	9.7931	0.0000	0.0000	0	0.00		
			<u>13,565</u>					<u>4.00</u>	<u>38,501.80</u>	<u>2 139 709.00</u>	<u>16 244 649 719.30</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	111.6300	100.2018	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	273.4765	297.5578	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	50.9935	55.9027	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>2 510.00</u>	<u>358 249.00</u>
		<b>Total</b>	<b>14,168</b>					<b>4.00</b>	<b>38,501.80</b>	<b>2 142 219.00</b>	<b>16 245 007 968.30</b>
<b>Future</b>											
Mar 2014	ZACA	Future	50	9.9724	10.0489	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>27 050.00</u>	<u>204 555 677.10</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>27 050.00</b>	<b>204 555 677.10</b>
<b>Future</b>											
Mar 2014	ZACR	Future	250	1.8114	1.8189	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>450.00</u>	<u>7 932 800.00</u>
		<b>Total</b>	<b>250</b>					<b>0.00</b>	<b>0.00</b>	<b>450.00</b>	<b>7 932 800.00</b>
<b>Future</b>											
Mar 2014	ZAEU	Future	89,155	14.8513	14.9686	14.9200	14.8600	8,636	128,719,030.20		
Jun 2014	ZAEU	Future	21,547	15.0526	15.1658	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	750	15.2777	15.3938	0.0000	0.0000	0	0.00		
			<u>111,452</u>					<u>8,636.00</u>	<u>128,719,030.20</u>	<u>4 325 250.00</u>	<u>50 914 985 874.50</u>
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	3.0021	2.6037	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	4.0478	3.4746	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	154.2594	185.2630	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	100.6375	81.8951	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	108.6760	88.9280	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	433.5633	379.9692	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	206.6812	224.1415	0.0000	0.0000	0	0.00		
			<u>68,600</u>					<u>0.00</u>	<u>0.00</u>	<u>2 006 138.00</u>	<u>281 645 906.08</u>
		<b>Total</b>	<b>180,052</b>					<b>8,636.00</b>	<b>128,719,030.20</b>	<b>6 331 388.00</b>	<b>51 196 631 780.58</b>
<b>Future</b>											
Mar 2014	ZAFR	Future	469	12.0543	12.1328	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.2275	12.3033	0.0000	0.0000	0	0.00		
			<u>544</u>					<u>0.00</u>	<u>0.00</u>	<u>380 365.00</u>	<u>3 297 553 522.00</u>
		<b>Total</b>	<b>544</b>					<b>0.00</b>	<b>0.00</b>	<b>380 365.00</b>	<b>3 297 553 522.00</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 PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
<b>Future</b>											
Mar 2014	ZAGB	Future	32,263	17.9774	17.9633	18.0600	17.8850	613	11,009,080.60		
Jun 2014	ZAGB	Future	4,201	18.2094	18.1896	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	320	18.4659	18.4487	0.0000	0.0000	0	0.00		
			<u>36,784</u>					<u>613.00</u>	<u>11,009,080.60</u>	<u>3 264 429.00</u>	<u>43 240 566 203.40</u>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.0680	0.0814	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0852	0.1047	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.5526	0.8218	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.8275	1.2174	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	4.0422	4.9112	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	55.1170	57.5884	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	390.6501	405.7511	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	231.0948	234.7061	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	23.4936	24.0757	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	68.0931	72.5994	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	25,500	89.6020	94.6933	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	131.6446	137.5740	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	485.3483	496.7816	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	246.4206	244.9743	0.0000	0.0000	0	0.00		
			<u>57,904</u>					<u>0.00</u>	<u>0.00</u>	<u>468 752.00</u>	<u>135 907 957.97</u>
		<b>Total</b>	<b>94,688</b>					<b>613.00</b>	<b>11,009,080.60</b>	<b>3 733 181.00</b>	<b>43 376 474 161.37</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	124	0.1049	0.1053	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1064	0.1068	0.0000	0.0000	0	0.00		
			<u>12,983</u>					<u>0.00</u>	<u>0.00</u>	<u>523 890.00</u>	<u>5 364 763 029.20</u>
		<b>Total</b>	<b>12,983</b>					<b>0.00</b>	<b>0.00</b>	<b>523 890.00</b>	<b>5 364 763 029.20</b>
<b>Future</b>											
Mar 2014	ZATR	Future	5	4.8771	4.9231	0.0000	0.0000	0	0.00		
			<u>5</u>					<u>0.00</u>	<u>0.00</u>	<u>5.00</u>	<u>24 650.00</u>
		<b>Total</b>	<b>5</b>					<b>0.00</b>	<b>0.00</b>	<b>5.00</b>	<b>24 650.00</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	708	10.9363	10.9835	0.0000	0.0000	0	0.00		
Jun 2014	ZAUM	Future	207	11.0854	11.1296	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	1	11.2504	11.2972	0.0000	0.0000	0	0.00		
			<u>916</u>					<u>0.00</u>	<u>0.00</u>	<u>51 065.00</u>	<u>45 158 786 320.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	3799.7510	3433.5386	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	ZAUM	10.88 Put	160	21336.6107	19637.7357	0.0000	0.0000	0	0.00		
			360					0.00	0.00	2 313.00	74 399 311.88
		<b>Total</b>	<b>1,276</b>					<b>0.00</b>	<b>0.00</b>	<b>53 378.00</b>	<b>45 233 185 631.88</b>
<b>Future</b>											
Mar 2014	ZAUS	Future	1,012,177	10.9363	10.9835	11.0053	10.9229	28,775	315,004,881.50		
Jun 2014	ZAUS	Future	61,501	11.0854	11.1296	11.1505	11.0759	744	8,284,925.20		
Sep 2014	ZAUS	Future	11,841	11.2504	11.2972	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	300	11.4144	11.4625	0.0000	0.0000	0	0.00		
			1,085,819					29,519.00	323,289,806.70	50 541 729.00	439 024 806 671.10
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	3.0012	2.6922	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	4.0349	3.5862	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	4.6815	4.1427	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	5.4341	4.7882	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	7.7493	6.4087	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	947.8305	993.2972	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	11.5305	9.7972	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	760.5812	805.0137	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	24.2812	21.5137	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	28.9433	25.8562	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	670.6544	714.4174	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	644.2975	687.8354	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	635.5824	679.0421	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	40.6037	36.7839	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	47.7852	43.5466	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	544.3645	584.7965	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	58.0645	51.2965	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	506.1336	545.5752	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	69.8336	62.0752	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	469.4591	507.8441	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	98.1065	88.1740	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	427.5945	464.6326	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	401.0252	437.1221	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	114.7252	103.6221	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	381.8161	417.1863	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	369.3540	404.2315	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	339.4126	373.0305	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	1,200	193.5892	177.6629	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	284.7303	315.7402	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	259.9613	289.6382	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	217.4454	242.3975	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 Put	1,300	281.1454	258.8975	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	183.1363	204.9234	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	168.0592	188.3522	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	154.2434	173.1050	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	12,350	92.9276	104.7162	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	5.3543	4.3970	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	7.2291	5.8421	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	7.5417	0.0000	0.0000	0.0000	920	1,241.45		
Jun 2014	ZAUS	9.75 Put	250	39.8301	35.7331	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	41.8594	0.0000	0.0000	0.0000	1,840	72,402.71		
Jun 2014	ZAUS	9.80 Put	6	43.2669	39.0158	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	57.1852	52.3989	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	60.0451	55.1624	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	61.3422	56.1135	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	78.7409	71.5399	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	81.9859	74.6547	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	157.5476	147.9226	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	209.2184	194.8343	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	559.4183	586.9520	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	322.6190	304.4706	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	17,350	289.6778	305.0183	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	704.2778	675.4183	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	265.0781	278.9601	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	189.6582	198.4848	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	182.2634	190.5867	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	157.3341	163.9972	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	19.6625	0.0000	0.0000	0.0000	920	11,040.00		
Sep 2014	ZAUS	8.88 Put	26,804	21.7755	20.1034	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	22.3364	20.6413	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	25.3548	23.5437	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	78.0639	0.0000	0.0000	0.0000	920	69,000.00		
Sep 2014	ZAUS	9.90 Put	6	91.6953	86.2672	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	104.6013	98.6238	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	135.7139	128.4665	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	140.2633	132.8294	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	144.9195	137.2966	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	183.3425	174.2293	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	218.6948	208.3009	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	707.0031	734.6006	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	486.5093	506.5207	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	358.1582	372.4780	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	292.6007	303.7805	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	286.1713	297.0337	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	278.2337	288.8877	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	144.5786	138.0157	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	227.2670	215.3233	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	886.8003	914.1744	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	524.8490	541.4570	0.0000	0.0000	0	0.00		
			<u>728,292</u>					<u>4,600.00</u>	<u>153,684.16</u>	<u>8 150 850.00</u>	<u>2 388 436 958.82</u>
	<b>Total</b>		<b><u>1,814,111</u></b>					<b><u>34,119.00</u></b>	<b><u>323,443,490.86</u></b>	<b><u>58 692 579.00</u></b>	<b><u>441 413 243 629.93</u></b>

<b>Grand Total</b>	<b><u>2,298,397</u></b>							<b><u>43,572.00</u></b>	<b><u>680 216 103.46</u></b>	<b><u>83,345,507</u></b>	<b><u>654,583,051,921.95</u></b>
--------------------	-------------------------	--	--	--	--	--	--	-------------------------	------------------------------	--------------------------	----------------------------------