



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	(417.8527)	(456.7648)	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	998.8331	1041.8610	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	1082.0257	1126.2818	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	139.3382	139.0551	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	736.8285	815.3842	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	971.6841	1016.5969	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>											
Sep 2014	CAFM	Future	5,000	123.6167	130.5317	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	0.00	0.00
<b>Future</b>											
Feb 2014	CAFN	Future	2,500	81.2337	87.7992	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>212 750.00</u>
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	2 500.00	212 750.00
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	622.6702	603.7391	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	807.3882	849.0728	0.0000	0.0000	0	0.00		
			<u>19,210</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
		<b>Total</b>	<b>19,210</b>					<b>0.00</b>	<b>0.00</b>	9 605.00	6 218 373.05
<b>Option</b>											
Jan 2014	DAUM	11.00 Call	200	11488.4080	17946.1020	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>	<u>5 918 000.00</u>
		<b>Total</b>	<b>200</b>					<b>0.00</b>	<b>0.00</b>	400.00	5 918 000.00
<b>Future</b>											
Feb 2014	DAUS	Future	20,140	11.1062	11.1858	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.2584	11.3385	0.0000	0.0000	0	0.00		
			<u>30,290</u>					<u>0.00</u>	<u>0.00</u>	<u>2 040 231.00</u>	<u>18 666 213 428.70</u>
<b>Option</b>											
Jan 2014	DAUS	8.30 Put	0	0.0000	0.0000	0.0000	0.0000	6,000	0.60		
Jan 2014	DAUS	10.12 Call	0	940.8000	1020.0048	0.0000	0.0000	6,000	0.60		
Feb 2014	DAUS	10.89 Call	2,350	213.2935	281.8344	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.20 Call	2,350	51.1787	85.3165	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.08 Call	2,500	171.3595	219.4588	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	605.6296	682.2268	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	223.0365	276.2168	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	103.3505	135.2974	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0044	0.0051	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	1106.5967	1185.6811	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0468	0.0478	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	1063.0756	1130.4789	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.4444	0.5130	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1280.0175	1356.7502	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	1.0094	1.0115	0.0000	0.0000	0	0.00		

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May 2014	DAUS	10.14 Call	5,500	1166.7244	1240.6334	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	2.1392	0.0000	0.0000	0.0000	4,700	0.47		
Jun 2014	DAUS	10.82 Call	4,700	723.2074	0.0000	0.0000	0.0000	4,700	0.47		
Jul 2014	DAUS	8.30 Put	4,700	3.6443	0.0000	0.0000	0.0000	4,700	0.47		
Jul 2014	DAUS	10.82 Call	4,700	798.3390	0.0000	0.0000	0.0000	4,700	0.47		
Jul 2014	DAUS	11.10 Put	201	372.6867	341.9373	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	316.4097	343.4753	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	122.3153	109.5335	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	370.2769	397.0387	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	123.8482	113.5947	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	565.8313	593.8941	0.0000	0.0000	0	0.00		
			<u>122,260</u>					<u>30,800.00</u>	<u>3.08</u>	<u>3 102 435.00</u>	<u>177 787 345.01</u>
	<b>Total</b>		<b>152,550</b>					<b>30,800.00</b>	<b>3.08</b>	<b>5 142 666.00</b>	<b>18 844 000 773.71</b>
<b>Future</b>											
Mar 2014	EUUS	Future	575	1.3672	1.3660	0.0000	0.0000	0	0.00		
			<u>575</u>					<u>0.00</u>	<u>0.00</u>	<u>940.00</u>	<u>12 879 946.00</u>
	<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	1,250	9.2928	9.2206	0.0000	0.0000	0	0.00		
			<u>1,250</u>					<u>0.00</u>	<u>0.00</u>	<u>1 250.00</u>	<u>12 406 620.16</u>
	<b>Total</b>		<b>1,250</b>					<b>0.00</b>	<b>0.00</b>	<b>1 250.00</b>	<b>12 406 620.16</b>
<b>Future</b>											
Mar 2014	ZAAD	Future	9,653	9.7481	9.7681	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	1,641	9.8269	9.8518	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,750	9.9250	9.9485	0.0000	0.0000	0	0.00		
			<u>14,044</u>					<u>0.00</u>	<u>0.00</u>	<u>2 143 678.00</u>	<u>16 282 985 466.70</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	67.0772	64.4088	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	351.9895	366.5789	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	62.1458	65.9983	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>14,647</b>					<b>0.00</b>	<b>0.00</b>	<b>2 146 188.00</b>	<b>16 283 343 715.70</b>
<b>Future</b>											
Mar 2014	ZACA	Future	75	9.9691	10.1319	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 075.00</u>	<u>204 804 677.10</u>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>27 075.00</b>	<b>204 804 677.10</b>

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<b>Future</b>											
Mar 2014	ZACR	Future	250	1.8434	1.8530	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>	450.00	7 932 800.00
<b>Future</b>											
Mar 2014	ZAEU	Future	91,918	15.2257	15.3128	15.2734	15.1585	822	12,507,204.20		
Jun 2014	ZAEU	Future	22,423	15.4376	15.5331	15.3998	15.3774	70	1,076,866.00		
Sep 2014	ZAEU	Future	875	15.6886	15.7818	0.0000	0.0000	0	0.00		
			<u>115,216</u>					<u>892.00</u>	<u>13,584,070.20</u>	<u>4 340 352.00</u>	<u>51 143 842 594.90</u>
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	1.8082	2.1673	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	2.3630	2.7959	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	278.7598	329.3203	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	66.5549	65.0549	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	70.4091	68.7107	0.0000	0.0000	8,800	621,280.00		
Jun 2014	ZAEU	14.15 Put	8,800	110.7166	0.0000	0.0000	0.0000	17,600	1,762,953.28		
Jun 2014	ZAEU	14.85 Put	5,000	292.3694	271.9661	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	294.6381	328.8354	0.0000	0.0000	0	0.00		
			<u>77,400</u>					<u>26,400.00</u>	<u>2,384,233.28</u>	<u>2 032 538.00</u>	<u>284 030 139.36</u>
		<b>Total</b>	<b>192,616</b>					<b>27,292.00</b>	<b>15,968,303.48</b>	6 372 890.00	51 427 872 734.26
<b>Future</b>											
Mar 2014	ZAFR	Future	469	12.4139	12.4970	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.5973	12.6875	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>	380 365.00	3 297 553 522.00
<b>Future</b>											
Mar 2014	ZAGB	Future	39,844	18.4817	18.5746	18.5700	18.4284	139	2,578,498.60		
Jun 2014	ZAGB	Future	4,806	18.7270	18.8295	18.7490	18.6572	110	2,056,686.00		
Sep 2014	ZAGB	Future	325	19.0159	19.1158	0.0000	0.0000	0	0.00		
			<u>44,975</u>					<u>249.00</u>	<u>4,635,184.60</u>	<u>3 277 312.00</u>	<u>43 478 490 831.60</u>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.0347	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0522	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.3375	0.0621	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.4897	0.2307	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	2.1355	2.5447	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	32.9396	31.4883	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	203.0117	183.9281	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	18.40 Call	4,700	459.7119	520.6230	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	327.8380	377.3734	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	20.8524	20.5873	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	60.9385	58.6013	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	25,500	68.3305	65.5043	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	83.8507	77.9541	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	333.0113	304.7228	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	577.7469	535.7776	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	398.8425	431.7028	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	732.1313	702.6607	0.0000	0.0000	0	0.00		
			<u>65,804</u>					<u>0.00</u>	<u>0.00</u>	<u>488 352.00</u>	<u>142 548 111.97</u>
	<b>Total</b>		<b>110,779</b>					<b>249.00</b>	<b>4,635,184.60</b>	<b>3 765 664.00</b>	<b>43 621 038 943.57</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	110	0.1083	0.1091	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1099	0.1108	0.1100	0.1100	25	275,000.00		
			<u>12,969</u>					<u>25.00</u>	<u>275,000.00</u>	<u>523 954.00</u>	<u>5 365 470 263.20</u>
	<b>Total</b>		<b>12,969</b>					<b>25.00</b>	<b>275,000.00</b>	<b>523 954.00</b>	<b>5 365 470 263.20</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	711	11.1361	11.2098	11.1329	11.1277	15	16,694,500.00		
Jun 2014	ZAUM	Future	207	11.2916	11.3714	11.2938	11.2938	5	5,646,900.00		
Sep 2014	ZAUM	Future	1	11.4746	11.5529	0.0000	0.0000	0	0.00		
			<u>919</u>					<u>20.00</u>	<u>22,341,400.00</u>	<u>51 195.00</u>	<u>45 303 154 990.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	2141.5222	1639.5448	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	13773.0111	11682.4425	0.0000	0.0000	0	0.00		
			<u>360</u>					<u>0.00</u>	<u>0.00</u>	<u>2 313.00</u>	<u>74 399 311.88</u>
	<b>Total</b>		<b>1,279</b>					<b>20.00</b>	<b>22,341,400.00</b>	<b>53 508.00</b>	<b>45 377 554 301.88</b>
<b>Future</b>											
Mar 2014	ZAUS	Future	1,473,390	11.1361	11.2098	11.2000	11.0850	29,691	330,792,796.10		
Jun 2014	ZAUS	Future	180,526	11.2916	11.3714	11.3376	11.2433	5,950	67,033,358.00		
Sep 2014	ZAUS	Future	11,300	11.4746	11.5529	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	780	11.6600	11.7372	0.0000	0.0000	0	0.00		
			<u>1,665,996</u>					<u>35,641.00</u>	<u>397,826,154.10</u>	<u>51 560 914.00</u>	<u>450 290 251 731.60</u>
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	1.8103	1.5366	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	2.4035	1.9881	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	2.7717	2.2645	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	3.1981	2.5815	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	9.90 Put	7,500	4.2648	3.3649	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1141.7994	1214.2032	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	5.6994	4.4032	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	948.8115	1019.0866	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	12.7115	9.2866	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	15.6134	11.6281	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	855.1578	924.2491	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	827.5152	896.2004	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	818.3534	886.8981	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	23.1188	17.8197	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	27.8754	21.8164	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	719.5106	786.3193	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	33.4106	26.5193	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	9,000	675.9104	741.8124	0.0000	0.0000	1,000	663,350.00		
Mar 2014	ZAUS	10.50 Put	2,600	39.8104	32.0124	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	633.2643	698.1827	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	55.5600	45.7165	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	583.7662	647.1065	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	552.7990	613.9021	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	66.6990	54.1021	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	530.1884	590.3002	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	515.4147	574.8490	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	479.5607	537.2436	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	93.4607	77.4436	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	1,200	122.9341	103.5832	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	412.6335	466.6015	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	381.6246	433.6523	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	250	145.5246	123.8523	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.94 Call	200	358.0088	408.4560	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	324.5711	372.6135	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,600	188.4711	162.8135	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	274.0736	318.0684	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	251.2176	293.1923	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	231.2691	269.8762	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	212.7900	249.1806	0.0000	0.0000	1,000	231,000.00		
Mar 2014	ZAUS	11.50 Call	12,350	139.6935	166.1220	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	15.35 Call	5,500	1.5741	0.0000	0.0000	0.0000	5,500	1,577,015.00		
Mar 2014	ZAUS	15.70 Call	7,700	0.8385	0.0000	0.0000	0.0000	15,400	2,585,947.98		
Jun 2014	ZAUS	8.64 Put	24,582	3.0050	2.7459	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	3.8888	3.4798	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	4.0340	3.5993	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	27.1095	23.7351	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>
Jun 2014	ZAUS	9.78 Put	920	28.7355	25.1968	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	29.8675	26.2155	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	41.2401	36.4861	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	43.6093	38.6321	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	44.4252	39.3723	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	55.3380	49.2845	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	57.3814	51.1348	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	120.1162	106.5835	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	137.0838	122.1080	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	152.9353	136.6605	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	158.4964	141.7758	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	698.9924	755.9377	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	248.4948	222.8116	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	293.8092	265.2829	0.0000	0.0000	5,000	1,380,000.00		
Jun 2014	ZAUS	11.20 Call	15,000	488.1961	533.8786	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	15,000	372.7247	409.7793	0.0000	0.0000	5,000	2,282,300.00		
Jun 2014	ZAUS	11.50 Put	300	581.1247	538.3793	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	341.2011	375.7695	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	29,582	241.9345	267.8294	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	232.1282	257.1277	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	198.9696	220.8572	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	14.5659	13.0892	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	16.2770	14.6624	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	16.7333	15.0828	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	19.1992	17.3552	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	61.4212	55.4681	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	72.9511	65.9801	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	83.9279	76.0089	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	108.6818	98.6840	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	111.6127	101.3748	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	114.6097	104.1254	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	140.9746	126.8400	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	171.1633	153.3389	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	846.2042	895.0589	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	590.9867	626.6003	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	435.8913	462.8676	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	355.0114	376.9895	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	347.0480	368.5232	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	337.4186	358.2822	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	114.3184	106.5372	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	177.8989	165.4328	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	264.3759	242.9616	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	1036.2047	1085.1981	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	471.4692	436.4729	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	617.2562	646.2917	0.0000	0.0000	0	0.00		
			<u>790,142</u>					<u>32,900.00</u>	<u>8,719,612.98</u>	<u>8 242 459.00</u>	<u>2 410 376 185.13</u>
	<b>Total</b>		<b>2,456,138</b>					<b>68,541.00</b>	<b>406,545,767.08</b>	<b>59 803 373.00</b>	<b>452 700 627 916.73</b>

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<b>Grand Total</b>	<b>3,012,129</b>	<b>126,927.00</b>	<b>449 765 658.24</b>	<b>84,609,341</b>	<b>666,789,253,624.73</b>
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