



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-February-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2014	CAFC	Future	2,304	(478.2386)	(516.1836)	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>
		Total	2,304					0.00	0.00	2 304.00	-237 864.96
Future											
Dec 2014	CAFE	Future	26,600	1061.2037	1095.9989	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>
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future											
Dec 2014	CAFH	Future	3,784	1145.9355	1181.5363	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	140.8780	140.0464	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>
		Total	2,500					0.00	0.00	2 500.00	387 500.00
Future											
Dec 2014	CAFJ	Future	4,488	703.1029	779.3326	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>
		Total	4,488					0.00	0.00	8 976.00	736 032.00
Future											
Dec 2014	CAFK	Future	1,871	1037.3117	1073.8625	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>
		Total	1,871					0.00	0.00	5 561.00	4 043 048.12

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Future											
Sep 2014	CAFM	Future	5,000	116.9823	128.0290	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>725 000.00</u>
		Total	5,000					0.00	0.00	5 000.00	725 000.00
Future											
Feb 2014	CAFN	Future	2,500	61.6049	78.5696	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>
		Total	2,500					0.00	0.00	2 500.00	212 750.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	574.8594	502.6338	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	688.6366	607.3349	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	752.2775	659.9871	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	755.2062	880.4987	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	626.3735	738.2436	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	622.7697	734.4284	0.0000	0.0000	0	0.00		
			<u>38,004</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
		Total	38,004					0.00	0.00	9 605.00	6 218 373.05
Option											
Feb 2014	DAUM	11.25 Call	200	10279.6362	0.0000	0.0000	0.0000	400	5,414,000.00		
May 2014	DAUM	11.41 Put	200	41276.9325	0.0000	0.0000	0.0000	200	8,145,000.00		
			<u>400</u>					<u>600.00</u>	<u>13,559,000.00</u>	<u>400.00</u>	<u>8 145 000.00</u>
		Total	400					600.00	13,559,000.00	400.00	8 145 000.00
Future											
Feb 2014	DAUS	Future	0	11.1897	11.2568	0.0000	0.0000	2,350	26,295,795.00		
Feb 2014	DAUS	Future	10,070	11.2271	11.2946	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.3907	11.4614	0.0000	0.0000	0	0.00		
			<u>20,220</u>					<u>2,350.00</u>	<u>26,295,795.00</u>	<u>2 042 581.00</u>	<u>18 692 509 223.70</u>
Option											
Feb 2014	DAUS	11.08 Call	2,500	229.0408	285.5026	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	720.1897	787.7813	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	291.8188	350.6743	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	133.7558	176.5771	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0034	0.0054	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	1227.0732	1294.1137	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	213.2241	261.5110	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0356	0.0401	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	1182.5972	1249.3258	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>
Apr 2014	DAUS	8.30 Put	6,000	0.4548	0.4123	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1404.0785	1472.3099	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.9900	0.9193	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1291.4249	1360.1898	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	2.0216	1.8485	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	819.8680	882.1968	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	3.4006	3.1011	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	900.6800	964.4911	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	309.8763	290.3476	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	353.7018	389.5375	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	102.5052	97.9559	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	411.2851	450.8414	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	102.4632	97.2410	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	621.2572	674.7011	0.0000	0.0000	0	0.00		
			<u>119,060</u>					<u>0.00</u>	<u>0.00</u>	<u>3 103 935.00</u>	<u>178 177 345.01</u>
	Total		139,280					2,350.00	26,295,795.00	5 146 516.00	18 870 686 568.71
Future											
Mar 2014	EUUS	Future	625	1.3489	1.3489	1.3496	1.3482	550	7,420,300.00		
			<u>625</u>					<u>550.00</u>	<u>7,420,300.00</u>	<u>1 490.00</u>	<u>20 300 246.00</u>
	Total		625					550.00	7,420,300.00	1 490.00	20 300 246.00
Future											
Mar 2014	JYZA	Future	2,250	9.0907	9.0855	0.0000	0.0000	0	0.00		
			<u>2,250</u>					<u>0.00</u>	<u>0.00</u>	<u>2 250.00</u>	<u>22 138 989.47</u>
	Total		2,250					0.00	0.00	2 250.00	22 138 989.47
Future											
Mar 2014	ZAAD	Future	8,894	9.8796	9.8400	9.8771	9.7758	371	3,655,439.80		
Jun 2014	ZAAD	Future	2,660	9.9692	9.9324	9.8778	9.8778	6	59,266.80		
Sep 2014	ZAAD	Future	2,000	10.0809	10.0518	10.0408	9.9968	350	3,509,880.00		
			<u>13,554</u>					<u>727.00</u>	<u>7,224,586.60</u>	<u>2 146 775.00</u>	<u>16 313 764 773.30</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	44.4526	50.9553	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	432.8010	411.9880	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	78.3764	75.4357	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>
	Total		14,157					727.00	7,224,586.60	2 149 285.00	16 314 123 022.30
Future											
Mar 2014	ZACA	Future	50	10.1671	10.1100	10.1500	10.1500	25	253,750.00		

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			50					25.00	253,750.00	27 100.00	205 058 427.10
		Total	50					25.00	253,750.00	27 100.00	205 058 427.10
Future											
	Mar 2014 ZACR	Future	250	1.8635	1.8733	0.0000	0.0000	0	0.00		
			250					0.00	0.00	450.00	7 932 800.00
		Total	250					0.00	0.00	450.00	7 932 800.00
Future											
	Mar 2014 ZAEU	Future	88,966	15.1862	15.2776	15.1830	15.0822	1,483	22,481,255.80		
	Jun 2014 ZAEU	Future	22,028	15.4150	15.5126	15.3122	15.3122	625	9,639,323.50		
	Sep 2014 ZAEU	Future	3,270	15.6893	15.7999	15.6965	15.6012	1,750	27,417,197.00		
			114,264					3,858.00	59,537,776.30	4 352 111.00	51 326 026 463.20
Option											
	Mar 2014 ZAEU	12.65 Put	500	2.0997	1.9956	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	12.85 Put	8,800	2.7613	2.5792	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	15.35 Call	5,500	262.8070	314.0780	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	15.70 Call	7,700	161.3903	198.3236	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	13.80 Put	27,500	68.5950	66.0729	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	13.85 Put	8,800	72.4392	69.9016	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.15 Put	8,800	116.2229	107.0764	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.40 Put	8,800	166.4015	153.9812	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.85 Put	5,000	304.6314	279.4904	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	16.35 Call	4,200	300.7830	335.5030	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	16.40 Call	12,500	290.9294	324.6755	0.0000	0.0000	0	0.00		
			98,100					0.00	0.00	2 062 038.00	289 262 237.36
		Total	212,364					3,858.00	59,537,776.30	6 414 149.00	51 615 288 700.56
Future											
	Mar 2014 ZAFR	Future	489	12.4386	12.5012	0.0000	0.0000	0	0.00		
	Jun 2014 ZAFR	Future	1,857	12.6356	12.7039	0.0000	0.0000	0	0.00		
			2,346					0.00	0.00	383 949.00	3 343 305 347.00
		Total	2,346					0.00	0.00	383 949.00	3 343 305 347.00
Future											
	Mar 2014 ZAGB	Future	37,422	18.3983	18.6469	18.4482	18.2350	6,018	110,167,743.60		
	Jun 2014 ZAGB	Future	4,650	18.6616	18.9196	18.5500	18.5500	25	463,750.00		
	Sep 2014 ZAGB	Future	4,200	18.9753	19.2506	19.0497	18.8320	1,920	36,423,651.00		
			46,272					7,963.00	147,055,144.60	3 294 667.00	43 802 208 094.20
Option											
	Mar 2014 ZAGB	12.85 Put	327	0.0467	0.0265	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	13.00 Put	327	0.0618	0.0438	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.2667	0.3607	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.3599	0.5368	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	1.9566	2.1490	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	33.6697	26.5263	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	205.1736	162.3709	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	387.0747	558.5764	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	266.0799	403.2700	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	22.9948	18.9452	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	50.6905	54.5025	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	55.5353	60.9553	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	71.4823	72.5860	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	126.2804	108.9084	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	330.7037	272.9998	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	577.6520	490.6350	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	408.7231	517.6672	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	352.9011	450.7681	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	689.3551	601.4164	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<u>0.00</u>	<u>0.00</u>	<u>521 686.00</u>	<u>151 586 003.90</u>
	Total		117,743					7,963.00	147,055,144.60	3 816 353.00	43 953 794 098.10
Future											
Mar 2014	ZAJY	Future	110	0.1107	0.1108	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,834	0.1124	0.1125	0.1120	0.1120	25	280,000.00		
			<u>12,944</u>					<u>25.00</u>	<u>280,000.00</u>	<u>523 979.00</u>	<u>5 365 750 263.20</u>
	Total		12,944					25.00	280,000.00	523 979.00	5 365 750 263.20
Future											
Mar 2014	ZAUM	Future	641	11.2583	11.3259	11.2548	11.2129	10	11,233,850.00		
Jun 2014	ZAUM	Future	207	11.4271	11.4993	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	35	11.6283	11.7097	11.6178	11.5845	11	12,760,790.00		
			<u>883</u>					<u>21.00</u>	<u>23,994,640.00</u>	<u>51 359.00</u>	<u>45 488 239 260.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	1398.8751	1285.4591	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	9542.7780	0.0000	0.0000	0.0000	320	2,430,000.00		
Mar 2014	ZAUM	10.88 Put	160	9840.3456	8874.2685	0.0000	0.0000	0	0.00		
			<u>520</u>					<u>320.00</u>	<u>2,430,000.00</u>	<u>2 633.00</u>	<u>76 829 311.88</u>
	Total		1,403					341.00	26,424,640.00	53 992.00	45 565 068 571.88
Future											
Mar 2014	ZAUS	Future	1,486,295	11.2583	11.3259	11.2621	11.1310	40,798	457,668,741.40		

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Jun 2014	ZAUS	Future	174,304	11.4271	11.4993	11.4250	11.3375	9,270	105,657,090.00		
Sep 2014	ZAUS	Future	11,360	11.6283	11.7097	11.6229	11.5917	350	4,061,053.00		
Dec 2014	ZAUS	Future	6,855	11.8345	11.9272	0.0000	0.0000	0	0.00		
			<u>1,678,814</u>					<u>50,418.00</u>	<u>567,386,884.40</u>	<u>51 855 837.00</u>	<u>453 622 735 773.10</u>

Option

Mar 2014	ZAUS	9.60 Put	16,000	1.4288	1.3856	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	1.8666	1.7938	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	2.1356	2.0428	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	2.4449	2.3278	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	3.2109	3.0286	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1262.5289	1329.8511	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	4.2289	3.9511	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	1066.3469	1133.3073	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	8.0469	7.4073	0.0000	0.0000	200	1,481.46		
Mar 2014	ZAUS	10.25 Put	200	10.0049	9.2041	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	970.6599	1037.2629	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	942.2888	1008.7546	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	932.8706	999.2875	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	15.1728	13.9391	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	18.5101	16.9929	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	830.7433	896.4891	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	22.4433	20.5891	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	785.3486	850.6968	0.0000	0.0000	7,000	5,238,100.00		
Mar 2014	ZAUS	10.50 Put	2,600	27.0486	24.7968	0.0000	0.0000	650	30,894.50		
Mar 2014	ZAUS	10.55 Call	50	740.7062	805.5889	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	38.5995	35.3411	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	688.2459	752.4698	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	654.0135	717.7317	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	45.7135	41.8317	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	628.7611	692.0613	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	612.1404	675.1405	0.0000	0.0000	118	79,666.58		
Mar 2014	ZAUS	10.75 Call	500	572.6726	633.5554	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	64.3726	57.6554	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	86.8667	78.1788	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	497.9598	556.6343	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	462.8400	520.2709	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	104.5400	94.3709	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.94 Call	200	435.8632	492.2348	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	397.3051	451.9845	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,600	139.0051	126.0845	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.04 Call	6,000	372.8887	426.3771	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	338.2121	389.8261	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	11.15 Call	250	311.1000	361.0820	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	202.8000	185.1820	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	285.5983	333.8925	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	261.6846	308.2426	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	170.8365	206.7249	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	2.7140	2.6317	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	3.4450	3.3958	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	3.5640	3.5210	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	22.6938	22.0042	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	24.0592	23.3154	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	25.0101	24.2283	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	34.5722	33.3849	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	36.5660	35.2902	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	37.2525	35.9465	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	46.4467	44.7151	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	48.1614	46.3484	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	97.2152	90.2927	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	111.3126	103.7959	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	124.5592	116.5056	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	129.2216	120.9819	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	795.4171	857.8894	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	201.1416	187.8000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	240.5090	222.9962	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	558.5886	609.6660	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	15,000	425.7348	469.6774	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	498.6348	470.3774	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	389.6542	431.2878	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	36,682	274.9130	307.8338	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	263.5866	295.3425	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	225.2301	253.3047	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	12.3505	12.0216	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	13.8668	13.4568	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	14.2719	13.8395	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	16.4669	15.9089	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	51.6121	49.3964	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	61.2377	58.7507	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	70.4159	67.6734	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	91.1649	87.8455	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	93.6280	90.2383	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	96.1460	92.6860	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	116.9462	112.8960	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	138.6453	131.6093	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	10.95 Call	6	943.8022	1012.1825	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	656.6648	710.4191	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	482.5335	526.9397	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	391.2471	429.1759	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	382.2893	419.5395	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	371.4558	407.8691	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	52.4090	50.1620	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	92.3027	89.2310	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	144.5675	140.4757	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	211.3490	199.9002	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	292.9416	279.4805	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	1141.5172	1220.4450	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	383.5814	368.2011	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	671.0660	729.7747	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	261.6278	284.4254	0.0000	0.0000	0	0.00		
			<u>815,792</u>					<u>7,968.00</u>	<u>5,350,142.54</u>	<u>8 326 348.00</u>	<u>2 434 062 568.92</u>
	Total		<u>2,494,606</u>					<u>58,386.00</u>	<u>572,737,026.94</u>	<u>60 182 185.00</u>	<u>456 056 798 342.02</u>

Grand Total	<u>3,085,469</u>							<u>74,825.00</u>	<u>860 788 019.44</u>	<u>85,117,310</u>	<u>671,224,764,135.40</u>
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