



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	2,283	(383.4004)	(424.5266)	0.0000	0.0000	0	0.00		
			2,283					0.00	0.00	2 346.00	-261 575.64
		Total	2,283					0.00	0.00	2 346.00	-261 575.64
Future											
Dec 2014	CAFE	Future	26,600	1006.1610	1044.9376	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
Future											
Dec 2014	CAFH	Future	3,784	1090.9612	1130.4722	0.0000	0.0000	0	0.00		
			3,784					0.00	0.00	0.00	0.00
		Total	3,784					0.00	0.00	0.00	0.00
Future											
Mar 2014	CAFI	Future	2,500	131.0784	134.2105	0.0000	0.0000	0	0.00		
			2,500					0.00	0.00	2 500.00	387 500.00
		Total	2,500					0.00	0.00	2 500.00	387 500.00
Future											
Dec 2014	CAFJ	Future	4,478	670.2329	743.2997	0.0000	0.0000	0	0.00		
			4,478					0.00	0.00	8 986.00	742 101.90
		Total	4,478					0.00	0.00	8 986.00	742 101.90
Future											
Dec 2014	CAFK	Future	1,871	975.5210	1017.0165	0.0000	0.0000	0	0.00		
			1,871					0.00	0.00	5 561.00	4 043 048.12
		Total	1,871					0.00	0.00	5 561.00	4 043 048.12

<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											
Sep 2014	CAFM	Future	5,000	109.8366	112.5131	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	2.0114	7.1587	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	604.0503	583.2642	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	731.4534	704.1743	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	798.1249	769.0694	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	676.5926	711.9697	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	555.9520	587.4294	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	552.6313	583.9862	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	11.09 Put	50	5576.9245	3659.7725	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	45255.0591	40677.4335	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		Total	250					0.00	0.00	200.00	8 145 000.00
Future											
Feb 2014	DAUS	Future	10,070	11.0802	11.1583	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.2396	11.3196	0.0000	0.0000	0	0.00		
			<u>20,220</u>					<u>0.00</u>	<u>0.00</u>	<u>2 042 581.00</u>	<u>18 692 509 223.70</u>
Option											
Feb 2014	DAUS	11.08 Call	2,500	72.5574	127.1727	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.15 Call	100	47.8135	87.7838	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.22 Call	2,000	30.7451	61.6375	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.54 Call	2,000	3.5289	10.4570	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	567.9359	645.3766	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	131.6474	194.2630	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	29.2162	52.9405	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0030	0.0000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	1078.7737	1156.9408	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	32.2928	25.1596	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>
Feb 2014	DAUS	11.59 Call	500	19.8802	31.8779	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	92.0211	129.1890	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0146	0.0148	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	1032.4339	1110.8365	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	88.5702	73.3320	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	69.4958	86.0082	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.1284	0.1529	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1250.6509	1329.8754	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	127.0276	109.5566	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	97.9850	113.6830	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.4952	0.5394	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1132.5679	1210.8895	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	158.6619	139.0807	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	132.9328	150.1750	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.1262	1.1869	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	670.9219	732.3109	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	183.1741	166.6042	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	162.9712	181.9573	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.0135	2.1006	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	748.1159	812.6773	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	199.8739	185.8420	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	331.1815	301.0385	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	265.9921	293.3752	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	181.5596	201.3628	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	98.3431	91.4640	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	318.1027	348.3255	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	217.5130	201.5830	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	200.6370	220.9673	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	234.2138	215.4381	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	213.6152	233.1409	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	246.3194	228.4364	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	234.6245	254.2308	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	103.1503	97.5519	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	514.0070	553.5495	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	255.4707	237.0536	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	241.3232	260.4566	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	261.1789	242.4632	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	248.3973	267.8417	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	271.5062	253.6323	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	269.9052	284.1148	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	278.3275	261.4391	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	292.2464	306.6548	0.0000	0.0000	0	0.00		

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Mar 2015	DAUS	10.80 Put	300	285.5243	270.2859	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	314.8226	327.8041	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	290.2288	282.1581	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	341.0981	355.9694	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	298.0292	294.2659	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	366.1302	373.0377	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	306.8882	303.4281	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	374.3962	392.3745	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	314.0891	311.7093	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	387.4656	400.7231	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	316.7766	317.9210	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	375.9178	389.9701	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	322.0024	324.3243	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	375.0623	384.4908	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	325.1719	330.4662	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	393.3320	404.1461	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	327.9192	334.4837	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	370.6023	377.1394	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	329.2116	337.5296	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	357.1355	362.0091	0.0000	0.0000	0	0.00		
			<u>141,360</u>					<u>0.00</u>	<u>0.00</u>	<u>3 122 635.00</u>	<u>178 195 746.86</u>
		Total	161,580					0.00	0.00	5 165 216.00	18 870 704 970.56
Future											
Mar 2014	EUUS	Future	625	1.3648	1.3635	0.0000	0.0000	0	0.00		
			<u>625</u>					<u>0.00</u>	<u>0.00</u>	<u>1 490.00</u>	<u>20 300 246.00</u>
		Total	625					0.00	0.00	1 490.00	20 300 246.00
Future											
Mar 2014	JYZA	Future	2,000	9.2554	9.1761	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>24 629 631.42</u>
		Total	2,000					0.00	0.00	2 500.00	24 629 631.42
Future											
Mar 2014	ZAAD	Future	16,157	9.9945	9.9794	10.0853	9.9578	153	1,536,885.90		
Jun 2014	ZAAD	Future	2,860	10.0809	10.0662	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	10.1858	10.1725	10.2464	10.2464	250	2,561,600.00		
			<u>21,017</u>					<u>403.00</u>	<u>4,098,485.90</u>	<u>2 156 001.00</u>	<u>16 405 638 938.10</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	30.0425	31.7048	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	501.9413	492.2532	0.0000	0.0000	0	0.00		

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Jun 2014	ZAAD	10.70 Call	201	93.2813	90.8653	0.0000	0.0000	0	0.00		
			603					0.00	0.00	2 510.00	358 249.00
		Total	21,620					403.00	4,098,485.90	2 158 511.00	16 405 997 187.10
Future											
Mar 2014	ZACA	Future	75	10.0388	10.1226	0.0000	0.0000	0	0.00		
			75					0.00	0.00	27 125.00	205 310 489.60
		Total	75					0.00	0.00	27 125.00	205 310 489.60
Future											
Mar 2014	ZACR	Future	250	1.8397	1.8527	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	81,835	15.1659	15.2593	15.3199	15.0800	8,632	131,495,258.30		
Jun 2014	ZAEU	Future	22,644	15.3876	15.4830	15.5500	15.3640	101	1,552,479.10		
Sep 2014	ZAEU	Future	11,270	15.6482	15.7474	15.7443	15.7310	8,000	125,936,825.00		
			115,749					16,733.00	258,984,562.40	4 385 710.00	51 840 357 362.40
Option											
Mar 2014	ZAEU	12.65 Put	500	0.4650	0.5174	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.7500	0.8002	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	187.6403	228.9198	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	100.2501	125.1698	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	48.6235	47.9806	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	51.4155	50.6465	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	87.2316	79.9298	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	130.4109	119.6314	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	258.0556	232.8444	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	240.1104	266.1649	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	231.3582	256.4945	0.0000	0.0000	0	0.00		
			98,100					0.00	0.00	2 062 038.00	289 262 237.36
		Total	213,849					16,733.00	258,984,562.40	6 447 748.00	52 129 619 599.76
Future											
Mar 2014	ZAFR	Future	489	12.3981	12.4694	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.5887	12.6617	0.0000	0.0000	0	0.00		
			2,346					0.00	0.00	384 049.00	3 344 546 747.00
		Total	2,346					0.00	0.00	384 049.00	3 344 546 747.00
Future											

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Mar 2014	ZAGB	Future	40,148	18.2634	18.3440	18.3843	18.1795	8,393	153,678,513.70		
Jun 2014	ZAGB	Future	5,559	18.5177	18.5997	18.5729	18.4360	56	1,035,771.70		
Sep 2014	ZAGB	Future	3,251	18.8143	18.9005	18.8837	18.8698	10,250	193,543,650.00		
Dec 2014	ZAGB	Future	165	19.1201	19.2117	0.0000	0.0000	0	0.00		
			<u>49,123</u>					<u>18,699.00</u>	<u>348,257,935.40</u>	<u>3 352 857.00</u>	<u>44 874 077 339.80</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0140	0.0167	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0165	0.0196	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0636	0.0760	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0840	0.1004	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.7467	0.7589	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	19.4124	20.6662	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	193.4474	174.7717	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	260.5775	305.7400	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	160.1036	193.8561	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	16.8062	17.3949	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	37.1154	42.8742	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	40.8275	47.5728	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	67.2318	66.2317	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	122.2867	117.2501	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	333.6059	314.5214	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	594.2433	563.2399	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	322.2782	350.7967	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	273.9596	299.0199	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	747.3873	712.2363	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		120,594					18,699.00	348,257,935.40	3 874 543.00	45 025 663 343.70
Future											
Mar 2014	ZAJY	Future	140	0.1086	0.1095	0.1080	0.1080	5	54,020.00		
Jun 2014	ZAJY	Future	12,859	0.1102	0.1112	0.0000	0.0000	0	0.00		
			<u>12,999</u>					<u>5.00</u>	<u>54,020.00</u>	<u>524 049.00</u>	<u>5 366 522 538.20</u>
	Total		12,999					5.00	54,020.00	524 049.00	5 366 522 538.20
Future											
Mar 2014	ZAUM	Future	849	11.1121	11.1909	11.2159	11.1490	25	27,910,700.00		
Jun 2014	ZAUM	Future	212	11.2744	11.3548	11.3852	11.3165	15	17,009,100.00		
Sep 2014	ZAUM	Future	77	11.4639	11.5475	11.5160	11.5027	32	36,826,640.00		
			<u>1,138</u>					<u>72.00</u>	<u>81,746,440.00</u>	<u>51 886.00</u>	<u>46 078 650 300.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	874.9281	742.0799	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	10.87 Put	160	9203.2288	7612.2119	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	9539.2691	7899.2537	0.0000	0.0000	0	0.00		
			520					0.00	0.00	2 633.00	76 829 311.88
		Total	1,658					72.00	81,746,440.00	54 519.00	46 155 479 611.88

Future

Mar 2014	ZAUS	Future	1,581,390	11.1121	11.1909	11.2159	11.0319	46,905	521,136,902.60		
Jun 2014	ZAUS	Future	188,825	11.2744	11.3548	11.3852	11.1979	6,786	76,326,262.60		
Sep 2014	ZAUS	Future	11,360	11.4639	11.5475	11.5093	11.4217	1,500	17,176,350.00		
Dec 2014	ZAUS	Future	6,855	11.6598	11.7471	0.0000	0.0000	0	0.00		
			1,788,430					55,191.00	614,639,515.20	52 238 638.00	457 906 348 831.50

Option

Mar 2014	ZAUS	9.60 Put	16,000	0.3789	0.3864	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.5582	0.5503	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.6782	0.6576	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.8244	0.7863	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	1.2203	1.1274	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1113.9102	1192.5218	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	1.8102	1.6218	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	916.9011	994.8248	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	4.8011	3.9248	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	6.0677	5.0380	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	819.7370	897.3291	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	790.8493	868.3208	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	781.2519	858.6806	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	9.5714	8.1559	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	11.9444	10.2852	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	676.9396	753.7932	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	14.8396	12.8932	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	630.4521	706.9659	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	18.3521	16.0659	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	584.6906	660.7986	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	29.1700	24.4978	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	532.7485	606.4196	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	499.2389	570.8780	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	37.1389	29.9780	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	474.7426	545.4274	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	458.7313	528.7386	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	419.8853	488.0476	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	57.7853	47.1476	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	82.4308	67.9454	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	347.6525	411.4992	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	10.90 Call	100	314.4545	375.8534	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	102.3545	84.9534	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	254.1984	310.2227	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	142.0984	119.3227	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.04 Call	6,000	232.4243	286.1554	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	202.2540	252.4338	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	181.3278	226.5146	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	219.2278	185.6146	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	162.3463	202.5558	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	145.1902	182.3009	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	82.2686	106.0252	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.5989	1.7719	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.1206	2.3593	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.2076	2.4573	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	17.6838	17.6309	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	18.8465	18.7306	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	19.6612	19.4993	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	28.0286	27.3313	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	29.8094	28.9867	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	30.4261	29.5583	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	38.7990	37.2903	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	40.3911	38.7479	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	92.1796	84.5806	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	106.8821	97.8963	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	120.8212	110.5328	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	125.7546	115.0059	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	647.2329	707.8048	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	211.5751	188.5586	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	254.9423	228.6470	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	429.5693	477.0345	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.36 Call	100	364.3501	404.4386	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.36 Put	100	449.9501	409.6386	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	15,000	316.2825	352.1298	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	541.8825	497.3298	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	286.0625	319.0871	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	36,682	194.0886	217.2904	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	919.6886	862.4904	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	185.2888	207.5415	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	155.9633	174.9731	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.3272	11.3793	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	12.6513	12.6977	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	13.0044	13.0492	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	9.00 Put	35,000	14.9179	14.9501	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	48.4769	46.8924	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	57.7784	55.7986	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	66.7176	64.3416	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	87.1561	83.8227	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	89.6010	86.1486	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	92.1063	88.5331	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	116.9441	108.3258	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	143.4834	131.9196	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	797.2129	856.6143	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	535.7051	580.1126	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	383.6557	417.5035	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	306.8819	334.4271	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	299.4051	326.3402	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	290.3924	316.5808	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	8,371	45.4588	43.0324	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	53.6533	50.8457	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	95.3672	90.6567	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	150.6678	143.4548	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	185.8604	174.1132	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	228.9360	211.8643	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	317.8480	296.3666	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	992.9601	1058.0746	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	380.7748	353.3702	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	424.5994	393.2107	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	565.0900	605.5713	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	335.9061	361.9294	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	220.1569	231.3032	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	209.6001	218.9850	0.0000	0.0000	0	0.00		
			<u>837,198</u>					<u>0.00</u>	<u>0.00</u>	<u>8 384 810.00</u>	<u>2 452 593 492.30</u>
	Total		2,625,628					55,191.00	614,639,515.20	60 623 448.00	460 358 942 323.80
	Grand Total		3,250,494					91,103.00	1 307 780 958.90	85,679,612	677,802,084,629.31