



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	(376.7990)	(335.1200)	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	1006.8505	959.8031	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	1091.9460	1043.8215	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	125.6553	125.3042	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	675.8551	506.3034	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	975.4835	926.2831	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	108.6645	105.7241	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	(2.3796)	(1.7456)	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	527.4041	606.8727	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	636.0147	735.5635	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	694.5815	801.7062	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	715.7359	654.1079	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	587.2625	534.2823	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	583.6380	531.0267	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	10.98 Put	50	4698.1307	0.0000	0.0000	0.0000	150	1,019,950.00		
May 2014	DAUM	11.41 Put	200	44490.3591	50084.7452	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>150.00</u>	<u>1,019,950.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		Total	250					150.00	1,019,950.00	200.00	8 145 000.00
Future											
Feb 2014	DAUS	Future	10,070	11.0708	10.9853	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.2303	11.1463	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	52.6357	29.4623	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.15 Call	0	30.2507	16.6532	0.0000	0.0000	100	3,400.00		
Feb 2014	DAUS	11.22 Call	2,000	16.8172	9.1705	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.54 Call	2,000	1.0535	0.5969	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	558.3008	476.7722	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	111.3627	69.7709	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	16.6431	11.1847	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	1069.3253	983.6910	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	26.8367	46.0724	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	13.2987	9.5368	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	76.9884	55.7641	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0122	0.0153	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	1021.5633	940.8442	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	81.9705	106.3179	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	58.7550	49.4680	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0958	0.1169	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1239.3338	1158.6752	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	120.6133	146.4851	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	86.1050	76.2992	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.4950	0.5149	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1121.7416	1044.2110	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	152.1728	180.0694	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	121.7096	109.7076	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.1420	1.2473	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	657.7186	600.8225	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	177.7889	206.0018	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	153.1175	139.6881	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.0735	2.2312	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	736.9991	678.4915	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	194.9931	223.3285	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	325.1424	363.1363	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	255.2902	233.6538	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	172.9134	158.9042	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	96.0127	109.0089	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	307.1068	282.6750	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	212.4422	236.4498	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	192.2314	178.1477	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	229.1299	251.8969	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	205.1411	191.3081	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	241.0642	265.0575	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	225.8165	211.9522	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	100.2256	108.7695	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	502.4722	467.7468	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	250.5380	274.1768	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	232.7337	219.5475	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	256.6702	278.9560	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	240.3862	227.2486	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	267.9248	289.9463	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	263.2422	252.4267	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	274.6238	296.4243	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	285.5446	277.6403	0.0000	0.0000	0	0.00		

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Mar 2015	DAUS	10.80 Put	300	282.3310	305.4218	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	308.2321	303.8822	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	287.3249	311.0721	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	334.5133	327.4002	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	295.4277	316.0889	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	359.4096	352.5900	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	304.5870	322.4400	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	367.7351	346.5922	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	312.0557	330.8618	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	380.6743	356.7170	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	314.9949	335.8101	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	369.2418	346.2832	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	320.3750	339.4399	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	368.3150	354.5864	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	323.8549	343.0963	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	386.5261	367.0413	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	326.8199	347.0780	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	364.1020	348.3942	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	328.1882	348.6279	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	350.5506	330.6175	0.0000	0.0000	0	0.00		
				<u>141,260</u>				<u>100.00</u>	<u>3,400.00</u>	<u>3 122 735.00</u>	<u>178 199 146.86</u>
		Total	161,480					100.00	3,400.00	5 165 316.00	18 870 708 370.56
Future											
Mar 2014	EUUS	Future	625	1.3668	1.3573	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	9.2134	9.3441	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	9.9497	9.9478	9.9200	9.9200	50	496,000.00		
Jun 2014	ZAAD	Future	2,860	10.0334	10.0342	10.0460	10.0200	185	1,856,300.00		
Sep 2014	ZAAD	Future	2,000	10.1409	10.1386	0.0000	0.0000	0	0.00		
			<u>21,017</u>					<u>235.00</u>	<u>2,352,300.00</u>	<u>2 156 886.00</u>	<u>16 414 459 743.10</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	31.9613	33.0068	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	465.7347	467.9196	0.0000	0.0000	0	0.00		

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Jun 2014	ZAAD	10.70 Call	201	81.8113	83.1355	0.0000	0.0000	0	0.00		
			603					0.00	0.00	2 510.00	358 249.00
		Total	21,620					235.00	2,352,300.00	2 159 396.00	16 414 817 992.10
Future											
Mar 2014	ZACA	Future	75	10.0863	10.0180	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	1.8368	1.8238	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	81,963	15.1739	14.9569	15.2550	15.1868	847	12,902,610.60		
Jun 2014	ZAEU	Future	22,724	15.3988	15.1761	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	11,270	15.6646	15.4344	0.0000	0.0000	0	0.00		
			115,957					847.00	12,902,610.60	4 386 903.00	51 858 493 714.20
Option											
Mar 2014	ZAEU	12.65 Put	500	0.3410	0.4056	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.5182	0.7079	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	170.7049	107.4332	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	83.9294	52.8291	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	42.8726	58.1333	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	45.3853	63.7423	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	77.9353	107.3928	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	117.8086	159.4788	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	238.4488	320.7961	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	224.0997	184.6856	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	215.5579	177.8395	0.0000	0.0000	0	0.00		
			98,100					0.00	0.00	2 062 038.00	289 262 237.36
		Total	214,057					847.00	12,902,610.60	6 448 941.00	52 147 755 951.56
Future											
Mar 2014	ZAFR	Future	489	12.4230	12.2105	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.6168	12.3985	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	40,517	18.4617	18.2402	18.5600	18.4300	475	8,786,889.70		
Jun 2014	ZAGB	Future	5,559	18.7213	18.4946	18.7200	18.7200	3	56,160.00		
Sep 2014	ZAGB	Future	3,251	19.0259	18.7917	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	165	19.3374	19.0973	0.0000	0.0000	0	0.00		
			<u>49,492</u>					<u>478.00</u>	<u>8,843,049.70</u>	<u>3 353 955.00</u>	<u>44 894 235 841.50</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0000	0.0348	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0000	0.0272	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0014	0.0004	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0113	0.0001	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.3545	0.0372	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	11.1110	14.7050	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	107.4737	178.6904	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	327.3493	228.0120	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	198.2936	133.4465	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	14.2015	16.1255	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	30.6325	36.9316	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	33.5508	40.7920	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	40.8755	66.3019	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	81.1342	119.3816	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	252.5225	325.7901	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	477.3821	584.8427	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	354.4322	295.6627	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	299.3433	249.2519	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	626.4135	753.3067	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		120,963					478.00	8,843,049.70	3 875 641.00	45 045 821 845.40
Future											
Mar 2014	ZAJY	Future	140	0.1090	0.1075	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1107	0.1091	0.0000	0.0000	0	0.00		
			<u>12,999</u>					<u>0.00</u>	<u>0.00</u>	<u>524 049.00</u>	<u>5 366 522 538.20</u>
	Total		12,999					0.00	0.00	524 049.00	5 366 522 538.20
Future											
Mar 2014	ZAUM	Future	854	11.1019	11.0198	11.1554	11.0971	80	89,077,700.00		
Jun 2014	ZAUM	Future	212	11.2660	11.1810	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	77	11.4588	11.3698	0.0000	0.0000	0	0.00		
			<u>1,143</u>					<u>80.00</u>	<u>89,077,700.00</u>	<u>51 991.00</u>	<u>46 195 348 750.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	734.9482	1025.3679	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	8466.3059	11277.4770	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	8794.9195	11673.3138	0.0000	0.0000	0	0.00		
			520					0.00	0.00	2 633.00	76 829 311.88
		Total	1,663					80.00	89,077,700.00	54 624.00	46 272 178 061.88

Future

Mar 2014	ZAUS	Future	1,583,567	11.1019	11.0198	11.1633	11.0865	47,622	529,805,580.00		
Jun 2014	ZAUS	Future	188,293	11.2660	11.1810	0.0000	0.0000	1,000	11,310,500.00		
Sep 2014	ZAUS	Future	11,360	11.4588	11.3698	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,855	11.6568	11.5650	0.0000	0.0000	0	0.00		
			1,790,075					48,622.00	541,116,080.00	52 329 534.00	458 914 266 912.70

Option

Mar 2014	ZAUS	9.60 Put	16,000	0.2744	0.4072	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.4299	0.6383	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.5378	0.7987	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.6725	0.9987	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	1.0503	1.5587	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1103.5370	1022.2367	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	1.6370	2.4367	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	906.0103	825.6695	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	4.1103	5.8695	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	5.1490	7.2849	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	808.3360	728.8254	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	779.2495	700.0537	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	769.5805	690.4977	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	8.0257	11.1600	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	9.9830	13.7693	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	664.2843	586.7497	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	12.3843	16.9497	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	617.2190	542.1819	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	15.3190	22.3819	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	570.7907	498.8931	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	24.8400	37.2536	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	518.0904	448.8751	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	484.0677	416.8309	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	32.1677	47.0309	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	459.1902	393.5378	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	442.9294	378.3791	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	403.4842	341.8365	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	51.5842	72.0365	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	75.3077	101.4302	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	330.2430	274.9249	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	296.6756	244.7133	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	94.7756	124.9133	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	236.0361	190.9693	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	134.1361	171.1693	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.04 Call	6,000	214.2546	173.7917	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	184.2381	150.5743	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	163.7139	133.4093	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	211.8139	263.6093	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	145.2463	118.0707	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	128.6931	104.4072	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	69.5068	56.1906	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.5714	1.8135	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.0644	2.4291	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.1462	2.5322	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	16.9512	19.9117	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	18.0699	21.1977	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	18.8537	22.0979	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	26.9211	31.3367	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	28.6423	33.3025	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	29.2384	33.9826	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	37.3457	43.9327	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	38.8888	46.1945	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	88.5666	103.2261	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	102.7505	119.2963	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	116.2325	134.5025	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	121.0088	139.8756	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	633.0569	575.1097	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	205.2182	236.2753	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	248.0851	283.1793	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.16 Call	100	432.2617	388.7309	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	413.5969	371.6171	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.36 Put	100	442.5675	492.7400	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	10,000	301.0422	270.8480	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	535.0422	589.8480	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	271.2934	244.1091	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	41,682	181.6774	164.1628	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	915.6774	983.1628	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	173.1995	156.6010	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	145.0650	131.5284	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	10.7239	11.9745	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	12.0923	13.4326	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	12.4594	13.8223	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	9.00 Put	35,000	14.4563	15.9398	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	47.4261	51.7178	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	56.4937	61.5114	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	65.2145	70.9257	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	85.1782	92.4608	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	87.5675	95.4581	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	90.0182	98.9861	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	114.2534	128.6137	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	140.1452	156.6043	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	786.1642	729.9652	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	523.3770	483.6868	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	372.1502	344.0354	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	296.3844	274.6276	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	289.0290	267.9053	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	280.1646	259.8078	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	45.0731	48.4277	0.0000	0.0000	9,910	198,200.00		
Dec 2014	ZAUS	9.56 Put	14,100	53.1081	56.9859	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	80.8123	86.4530	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	93.9807	100.4440	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	148.2054	157.9932	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	182.7363	200.6653	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	224.9881	245.4986	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	301.3591	326.0311	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	312.3759	338.1677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	984.2487	921.4107	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	369.8531	0.0000	0.0000	0.0000	4,955	1,783,800.00		
Dec 2014	ZAUS	11.11 Put	7,471	374.5370	409.1416	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	418.0380	455.0156	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	554.1840	518.3118	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	4,955	335.7417	315.1698	0.0000	0.0000	9,910	3,369,400.00		
Dec 2014	ZAUS	13.06 Call	7,471	326.4125	306.5415	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	297.8170	280.1101	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	212.6413	210.0324	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	202.5939	201.9620	0.0000	0.0000	0	0.00		
			<u>1,089,786</u>					<u>24,775.00</u>	<u>5,351,400.00</u>	<u>8 816 090.00</u>	<u>2 541 414 371.32</u>
	Total		2,879,861					73,397.00	546,467,480.00	61 145 624.00	461 455 681 284.02
	Grand Total		3,505,209					75,287.00	660 666 490.30	86,205,369	679,118,501,048.03