



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-February-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	2,283	(288.7552)	(272.9924)	0.0000	0.0000	0	0.00		
			2,283					0.00	0.00	2 346.00	-261 575.64
		<b>Total</b>	<b>2,283</b>					<b>0.00</b>	<b>0.00</b>	2 346.00	-261 575.64
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	910.5292	888.9619	0.0000	0.0000	0	0.00		
			26,600					0.00	0.00	26 600.00	17 657 226.30
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	26 600.00	17 657 226.30
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	993.3192	970.6591	0.0000	0.0000	0	0.00		
			3,784					0.00	0.00	0.00	0.00
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	0.00	0.00
<b>Future</b>											
Mar 2014	CAFI	Future	2,500	113.7512	115.8041	0.0000	0.0000	0	0.00		
			2,500					0.00	0.00	2 500.00	387 500.00
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	2 500.00	387 500.00
<b>Future</b>											
Dec 2014	CAFJ	Future	4,478	560.3300	475.4334	0.0000	0.0000	0	0.00		
			4,478					0.00	0.00	8 986.00	742 101.90
		<b>Total</b>	<b>4,478</b>					<b>0.00</b>	<b>0.00</b>	8 986.00	742 101.90
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	877.3030	856.7667	0.0000	0.0000	0	0.00		
			1,871					0.00	0.00	5 561.00	4 043 048.12
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	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>
<b>Future</b>											
Sep 2014	CAFM	Future	5,000	101.5772	100.7648	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>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>725 000.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	570.2506	595.7759	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	696.6894	728.2318	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	762.0436	795.1648	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	627.5212	612.3819	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	509.8788	496.5460	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	506.6823	493.4454	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>
		<b>Total</b>	<b>38,004</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>	<b>6 218 373.05</b>
<b>Option</b>											
Feb 2014	DAUM	10.98 Put	50	10082.8560	14241.7280	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	55165.6236	58195.1894	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>
		<b>Total</b>	<b>250</b>					<b>0.00</b>	<b>0.00</b>	<b>200.00</b>	<b>8 145 000.00</b>
<b>Future</b>											
Feb 2014	DAUS	Future	10,070	10.8958	10.8593	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.0509	11.0130	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>
<b>Option</b>											
Feb 2014	DAUS	10.50 Call	1,000	386.2488	348.3346	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	5.0074	8.3321	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	0.0389	0.3718	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	894.2449	857.6895	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	46.9221	63.4625	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.59 Call	500	1.3444	1.4000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	20.0760	19.0111	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.85 Call	3,500	134.9517	117.9238	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.16 Call	3,500	34.6308	32.1054	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0078	0.0087	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	846.7438	811.4175	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	121.5297	138.1925	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	30.1353	28.7923	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0744	0.0846	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1063.4588	1027.3993	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	10.80 Put	500	164.3365	180.4128	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	55.7245	53.4223	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.4230	0.5092	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	950.0803	916.1059	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	197.7973	215.4127	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	87.2135	84.2500	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.1862	1.2110	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	524.8694	503.6630	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	225.1753	242.1453	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	115.6916	111.9265	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.2990	2.3547	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	602.9219	580.4586	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	243.2147	259.6557	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	391.7557	413.2504	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	199.0283	192.5284	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	134.6172	130.3501	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	114.9038	121.4569	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	244.1202	236.2911	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	257.7857	273.1278	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	153.2513	148.4298	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	269.5592	285.6453	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	166.8166	162.0850	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	280.3652	295.9726	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	186.7762	181.9999	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	110.3966	114.8403	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	417.3804	405.3467	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	290.5334	304.5173	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	194.8063	190.3749	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	298.4079	311.8313	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	206.5324	201.9841	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	311.5584	324.1799	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	243.5177	241.5304	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	318.9101	330.5716	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	269.3793	264.2157	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	327.0509	338.4877	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	289.5908	287.6811	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	333.5768	344.4909	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	315.7686	314.0092	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	338.3159	349.9748	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	331.4060	323.9120	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	341.1222	352.9828	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	320.6230	307.9820	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	10.80 Put	300	343.7729	354.4787	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	325.1690	321.1086	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	350.7365	359.3447	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	323.6640	311.9768	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	354.7911	363.2455	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	321.1041	317.9263	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	359.8302	368.6683	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	340.9574	329.5326	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	360.3443	370.6230	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	318.7998	315.8534	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	363.5094	372.1184	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	301.8528	299.6354	0.0000	0.0000	0	0.00		
				<u>141,760</u>				<u>0.00</u>	<u>0.00</u>	<u>3 129 735.00</u>	<u>178 811 786.86</u>
	<b>Total</b>		<b>161,980</b>					<b>0.00</b>	<b>0.00</b>	<b>5 172 316.00</b>	<b>18 871 321 010.56</b>
<b>Future</b>											
Mar 2014	EUUS	Future	775	1.3757	1.3701	0.0000	0.0000	150	2,063,850.00		
Jun 2014	EUUS	Future	75	1.3758	1.3701	0.0000	0.0000	0	0.00		
			<u>850</u>					<u>150.00</u>	<u>2,063,850.00</u>	<u>1 715.00</u>	<u>23 391 221.00</u>
	<b>Total</b>		<b>850</b>					<b>150.00</b>	<b>2,063,850.00</b>	<b>1 715.00</b>	<b>23 391 221.00</b>
<b>Future</b>											
Mar 2014	JYZA	Future	2,000	9.4022	9.3938	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>
	<b>Total</b>		<b>2,000</b>					<b>0.00</b>	<b>0.00</b>	<b>2 500.00</b>	<b>24 629 631.42</b>
<b>Future</b>											
Mar 2014	ZAAD	Future	16,157	9.8569	9.8192	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	2,860	9.9384	9.8991	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	10.0411	10.0011	0.0000	0.0000	0	0.00		
			<u>21,017</u>					<u>0.00</u>	<u>0.00</u>	<u>2 156 972.00</u>	<u>16 415 311 845.10</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	41.6743	46.0389	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	396.4100	372.6960	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	61.9661	56.8231	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>21,620</b>					<b>0.00</b>	<b>0.00</b>	<b>2 159 482.00</b>	<b>16 415 670 094.10</b>
<b>Future</b>											
Mar 2014	ZACA	Future	75	9.9616	9.9295	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 125.00</u>	<u>205 310 489.60</u>

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<b>Total</b>			<b>75</b>					<b>0.00</b>	<b>0.00</b>	27 125.00	205 310 489.60
<b>Future</b>											
Mar 2014	ZACR	Future	250	1.8089	1.8030	0.0000	0.0000	0	0.00		
			250					0.00	0.00	450.00	7 932 800.00
<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	81,946	15.0306	14.9188	15.0150	14.9700	642	9,612,810.00		
Jun 2014	ZAEU	Future	22,804	15.2509	15.1360	0.0000	0.0000	1,200	18,248,280.00		
Sep 2014	ZAEU	Future	11,920	15.5086	15.3908	0.0000	0.0000	0	0.00		
			116,670					1,842.00	27,861,090.00	4 390 701.00	51 915 977 247.00
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	0.1099	0.1678	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.2163	0.3277	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	99.4892	80.2352	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	43.9877	36.8335	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	41.7596	48.3756	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	46.1244	53.4981	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	81.1018	94.4191	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	124.5874	144.8836	0.0000	0.0000	1,200	180,000.00		
Jun 2014	ZAEU	14.85 Put	5,000	264.8958	309.8060	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	175.1387	161.9356	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	168.2670	155.8494	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	171.0567	193.5122	0.0000	0.0000	0	0.00		
			99,950					1,200.00	180,000.00	2 063 888.00	289 572 237.36
<b>Total</b>			<b>216,620</b>					<b>3,042.00</b>	<b>28,041,090.00</b>	6 454 589.00	52 205 549 484.36
<b>Future</b>											
Mar 2014	ZAFR	Future	489	12.3067	12.2093	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.4971	12.3967	0.0000	0.0000	0	0.00		
			2,346					0.00	0.00	384 049.00	3 344 546 747.00
<b>Total</b>			<b>2,346</b>					<b>0.00</b>	<b>0.00</b>	384 049.00	3 344 546 747.00
<b>Future</b>											
Mar 2014	ZAGB	Future	39,940	18.2558	18.1938	18.2222	18.2158	515	9,381,433.00		
Jun 2014	ZAGB	Future	5,559	18.5097	18.4446	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	3,251	18.8062	18.7377	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	165	19.1098	19.0401	0.0000	0.0000	0	0.00		
			48,915					515.00	9,381,433.00	3 355 107.00	44 915 276 937.60
<b>Option</b>											

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Mar 2014	ZAGB	12.85 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0019	0.0036	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0173	0.0288	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.3135	0.3984	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	9.8574	11.5655	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	145.9158	171.7790	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	199.4063	179.8547	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	106.8943	96.2403	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	12.4961	13.2698	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	33.1850	35.4684	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	37.2114	42.3869	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	58.3284	65.7542	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	102.2401	113.7182	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	286.9240	311.9487	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	539.2619	574.9759	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	268.8661	255.9957	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	224.1255	213.6282	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	689.4425	722.1323	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>
	<b>Total</b>		<b>120,386</b>					<b>515.00</b>	<b>9,381,433.00</b>	<b>3 876 793.00</b>	<b>45 066 862 941.50</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	140	0.1068	0.1069	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1084	0.1085	0.1079	0.1079	25	269,825.00		
			<u>13,024</u>					<u>25.00</u>	<u>269,825.00</u>	<u>524 074.00</u>	<u>5 366 792 363.20</u>
	<b>Total</b>		<b>13,024</b>					<b>25.00</b>	<b>269,825.00</b>	<b>524 074.00</b>	<b>5 366 792 363.20</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	846	10.9255	10.8890	0.0000	0.0000	0	0.00		
Jun 2014	ZAUM	Future	212	11.0854	11.0471	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	77	11.2716	11.2317	0.0000	0.0000	0	0.00		
			<u>1,135</u>					<u>0.00</u>	<u>0.00</u>	<u>52 005.00</u>	<u>46 210 733 490.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	841.6495	1102.5322	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	12865.2715	15033.8014	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	13329.3863	15542.3728	0.0000	0.0000	0	0.00		
			<u>520</u>					<u>0.00</u>	<u>0.00</u>	<u>2 633.00</u>	<u>76 829 311.88</u>
	<b>Total</b>		<b>1,655</b>					<b>0.00</b>	<b>0.00</b>	<b>54 638.00</b>	<b>46 287 562 801.88</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>
Mar 2014	ZAUS	Future	1,514,651	10.9255	10.8890	10.9296	10.8920	36,018	392,734,616.20		
Jun 2014	ZAUS	Future	193,149	11.0854	11.0471	11.0700	11.0661	1,596	17,678,674.00		
Sep 2014	ZAUS	Future	11,360	11.2716	11.2317	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,855	11.4633	11.4233	0.0000	0.0000	5,000	57,305,000.00		
			<u>1,726,015</u>					<u>42,614.00</u>	<u>467,718,290.20</u>	<u>52 521 400.00</u>	<u>461 020 413 482.50</u>

Option

Mar 2014	ZAUS	9.60 Put	16,000	0.2550	0.3092	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.4198	0.5135	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.5385	0.6612	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.6907	0.8510	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	1.1042	1.3886	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	927.2691	891.2621	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	1.7691	2.2621	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	730.0550	694.9486	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	4.5550	5.9486	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	5.7690	7.5522	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	632.8028	598.5726	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	603.9099	570.0253	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	594.3142	560.5554	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	9.2467	12.1204	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	12.8918	16.7459	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	493.1342	461.6769	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	17.6342	22.6769	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	449.1838	419.1307	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	23.6838	30.1307	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	406.7586	378.3206	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	40.5754	50.4505	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	358.1657	331.9258	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	327.3409	302.7019	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	51.8409	63.7019	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	305.1153	281.7372	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	290.7438	268.2289	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	256.4458	236.1513	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	80.9458	97.1513	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	115.3872	135.6803	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	195.2211	179.4655	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	168.4314	154.8960	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	142.9314	165.8960	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	127.7681	117.7821	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	202.2681	228.7821	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.04 Call	0	114.1309	105.3709	0.0000	0.0000	18,000	1,968,000.00		
Mar 2014	ZAUS	11.10 Call	400	96.1789	89.0455	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	83.2900	77.3305	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	307.7900	338.3305	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	72.0740	67.1312	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	62.3436	58.2737	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	30.5690	29.1621	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.6529	1.6612	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.2234	2.1924	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.3193	2.2811	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	19.3469	20.3519	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	20.6390	21.7429	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	21.5463	22.7195	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	30.9359	33.2164	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	32.9515	35.9945	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	33.8418	36.9627	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	46.1875	50.3522	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	48.5672	52.9278	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	108.9048	117.7725	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	127.0974	139.9724	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	146.9007	160.9559	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	153.9035	168.3523	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	498.2872	477.3844	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	258.4999	277.8131	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	309.0172	330.1748	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	349.6510	0.0000	0.0000	0.0000	6,000	2,286,000.00		
Jun 2014	ZAUS	11.12 Call	2,000	341.8693	328.3072	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	338.0447	324.6369	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	319.5716	306.9189	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	312.4783	300.1161	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	224.0773	215.3780	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	638.6773	668.2780	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	201.0760	193.3303	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	133.9747	129.3699	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1048.5747	1082.2699	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	127.6969	123.3628	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	106.9762	103.4206	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	12.0660	11.8988	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	13.6305	13.5074	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	14.0506	13.9404	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	16.3413	16.3082	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	53.4138	55.3601	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	63.5265	66.1141	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	73.2681	76.4895	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	10.19 Put	2,870	97.4108	102.2542	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	101.0251	106.1197	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	104.7396	110.0919	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	135.9297	143.4315	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	165.3993	174.8735	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	656.1957	633.9716	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	426.9882	413.1527	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	301.1668	291.7661	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	239.5341	232.1759	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	233.6024	226.4435	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	226.3007	219.3798	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	50.3962	52.1871	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	59.2324	61.2995	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	78.9793	0.0000	0.0000	0.0000	41,000	2,784,720.00		
Dec 2014	ZAUS	9.88 Put	79,241	89.6935	92.6865	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	104.1796	107.6055	0.0000	0.0000	10,000	949,800.00		
Dec 2014	ZAUS	10.38 Put	500	168.7112	177.0497	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	215.3142	225.1115	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	262.9247	274.0709	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	305.5268	0.0000	0.0000	0.0000	41,000	13,120,410.00		
Dec 2014	ZAUS	10.93 Put	79,241	350.0012	366.5501	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	364.1274	381.0445	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	846.7149	824.1126	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	17,500	383.4149	400.8126	0.0000	0.0000	10,000	4,004,200.00		
Dec 2014	ZAUS	11.10 Put	4,955	433.8205	452.4112	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	439.0311	457.7368	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	487.2714	507.0112	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	468.5477	456.1084	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	22,455	282.9262	275.9095	0.0000	0.0000	10,000	2,765,800.00		
Dec 2014	ZAUS	13.06 Call	7,471	275.1105	268.3396	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	253.4606	0.0000	0.0000	0.0000	41,000	10,335,690.00		
Dec 2014	ZAUS	13.26 Call	79,241	251.2108	245.1945	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	194.5145	193.4046	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	188.8298	184.3356	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	150.0157	153.5702	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	361.9480	374.3520	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	291.1022	288.7835	0.0000	0.0000	0	0.00		
			<u>1,412,081</u>					<u>177,000.00</u>	<u>38,214,620.00</u>	<u>9 270 315.00</u>	<u>2 643 848 783.82</u>
<b>Total</b>			<b>3,138,096</b>					<b>219,614.00</b>	<b>505,932,910.20</b>	<b>61 791 715.00</b>	<b>463 664 262 266.32</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>
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Grand Total

3,763,672

223,346.00

545 689 108.20

86,868,110

681,426,126,941.23