



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	(277.6567)	(229.5024)	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	900.2534	841.2691	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	982.4873	918.3438	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	92.5976	97.6662	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	507.2536	458.5661	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	867.6273	809.8123	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	104.5691	96.3366	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
Option											
Jan 2015	DAGB	18.22 Put	9,605	636.9162	701.2061	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	774.8645	845.3607	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	843.5193	916.7592	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	591.6303	567.2328	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	477.7232	459.0164	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	474.7070	456.1434	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
Future											
Feb 2014	DAUM	Future	0	10.8434	10.7367	0.0000	0.0000	50	54,217,000.00		
			<u>0</u>					<u>50.00</u>	<u>54,217,000.00</u>	<u>1 550.00</u>	<u>1 662 190 500.00</u>
Option											
May 2014	DAUM	11.41 Put	200	58155.2912	66921.0999	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>4 400.00</u>	<u>50 479 892.00</u>
		Total	200					50.00	54,217,000.00	5 950.00	1 712 670 392.00
Future											
Feb 2014	DAUS	Future	10,070	10.8450	10.7367	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.9935	10.8847	0.0000	0.0000	0	0.00		
			<u>20,220</u>					<u>0.00</u>	<u>0.00</u>	<u>2 043 581.00</u>	<u>18 703 447 523.70</u>
Option											
Feb 2014	DAUS	8.30 Put	0	0.0000	0.0000	0.0000	0.0000	6,000	0.60		
Feb 2014	DAUS	10.00 Call	0	843.4000	736.7029	0.0000	0.0000	6,000	0.60		
Feb 2014	DAUS	11.21 Call	1,500	1.2499	0.8275	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.85 Call	3,500	66.9334	35.6226	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.09 Call	1,300	10.6428	5.8748	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.16 Call	3,500	5.8928	3.3881	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0021	0.0027	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	790.8104	686.5524	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	127.4166	181.6976	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	18.4609	14.5295	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0425	0.0651	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1007.4969	903.6478	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	174.8847	225.0300	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	12.00 Call	500	41.3599	34.7392	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.3466	0.4326	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	893.3396	797.5921	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	213.0584	263.7805	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	71.7202	63.1516	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.9668	1.1834	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	486.1896	428.1772	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	242.8452	293.2614	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	100.5335	90.3384	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.0309	2.4972	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	567.0408	507.6245	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	262.1626	312.7689	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	416.3401	482.1845	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	180.8955	163.4851	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	120.2308	109.4496	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	122.2808	147.7047	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	225.4000	205.2696	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	276.6625	327.7695	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	139.1267	127.8047	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.5804	0.0000	0.0000	0.0000	5,000	0.50		
Aug 2014	DAUS	10.96 Call	5,000	571.8983	0.0000	0.0000	0.0000	5,000	0.50		
Sep 2014	DAUS	10.80 Put	500	291.7252	341.6734	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	154.9254	142.4759	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	6.2937	0.0000	0.0000	0.0000	5,000	0.50		
Sep 2014	DAUS	10.96 Call	5,000	654.7692	0.0000	0.0000	0.0000	5,000	0.50		
Oct 2014	DAUS	10.80 Put	500	305.0226	352.3335	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	176.9558	162.9058	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	119.2164	139.4229	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	400.7733	366.1738	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	313.2948	359.3382	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	187.1195	177.6408	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	321.0428	364.5078	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	200.7164	194.0543	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	334.8770	376.2648	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	237.2359	227.9242	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	340.2951	382.6378	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	259.7565	253.4376	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	349.1810	392.2730	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	282.9409	280.5438	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	356.3005	399.0631	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	312.4566	301.6340	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	362.3029	404.8889	0.0000	0.0000	0	0.00		

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May 2015	DAUS	15.48 Call	300	319.1203	295.3531	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	365.9827	409.3634	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	303.8679	288.0673	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	369.2101	413.5073	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	314.6156	294.5649	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	371.2686	414.9036	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	306.2176	287.5868	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	377.8562	414.8731	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	315.0728	297.4602	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	380.0693	418.9247	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	324.8908	310.3780	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	384.9458	421.7880	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	303.9241	296.7635	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	386.4685	425.6443	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	295.9510	282.3897	0.0000	0.0000	0	0.00		
				<u>148,060</u>				<u>32,000.00</u>	<u>3.20</u>	<u>3 163 035.00</u>	<u>178 968 791.06</u>
	Total		168,280					32,000.00	3.20	5 206 616.00	18 882 416 314.76
Future											
Mar 2014	EUUS	Future	790	1.3679	1.3758	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	75	1.3679	1.3758	0.0000	0.0000	0	0.00		
			<u>865</u>					<u>0.00</u>	<u>0.00</u>	<u>1 730.00</u>	<u>23 596 721.00</u>
	Total		865					0.00	0.00	1 730.00	23 596 721.00
Future											
Mar 2014	JYZA	Future	2,000	9.4172	9.5106	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	16,407	9.7461	9.7046	0.0000	0.0000	100	970,750.00		
Jun 2014	ZAAD	Future	2,936	9.8262	9.7839	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.9309	9.8858	0.0000	0.0000	0	0.00		
			<u>21,343</u>					<u>100.00</u>	<u>970,750.00</u>	<u>2 163 029.00</u>	<u>16 475 285 690.90</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	49.2508	55.9223	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	318.1527	295.3326	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	40.6132	36.1642	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		21,946					100.00	970,750.00	2 165 539.00	16 475 643 939.90

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Future											
Mar 2014	ZACA	Future	75	9.7848	9.7096	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>
		Total	75					0.00	0.00	27 125.00	205 310 489.60
Future											
Mar 2014	ZACR	Future	250	1.7761	1.7575	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>
		Total	250					0.00	0.00	450.00	7 932 800.00
Future											
Mar 2014	ZAEU	Future	79,176	14.8708	14.8091	14.8124	14.7800	898	13,318,157.70		
Jun 2014	ZAEU	Future	22,864	15.0856	15.0228	15.0848	14.9668	15	225,151.80		
Sep 2014	ZAEU	Future	11,920	15.3442	15.2764	0.0000	0.0000	0	0.00		
			<u>113,960</u>					<u>913.00</u>	<u>13,543,309.50</u>	<u>4 399 454.00</u>	<u>52 048 358 447.10</u>
Option											
Mar 2014	ZAEU	12.65 Put	500	0.0909	0.1182	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.1718	0.2257	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	48.0878	43.9815	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	17.1882	16.3046	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	51.3660	59.0309	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	56.7462	65.0584	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	99.6123	112.6092	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	154.5047	176.9613	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	324.2151	358.1672	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	143.0333	140.7890	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	137.3442	135.3611	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	208.2835	226.9256	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	215.7840	235.0595	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	362.8434	352.1326	0.0000	0.0000	0	0.00		
			<u>101,550</u>					<u>0.00</u>	<u>0.00</u>	<u>2 065 488.00</u>	<u>290 039 437.36</u>
		Total	215,510					913.00	13,543,309.50	6 464 942.00	52 338 397 884.46
Future											
Mar 2014	ZAFR	Future	489	12.1971	12.1505	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.3824	12.3355	0.0000	0.0000	0	0.00		
			<u>2,346</u>					<u>0.00</u>	<u>0.00</u>	<u>384 049.00</u>	<u>3 344 546 747.00</u>
		Total	2,346					0.00	0.00	384 049.00	3 344 546 747.00
Future											
Mar 2014	ZAGB	Future	37,360	18.1002	17.9898	17.9700	17.9000	739	13,272,369.70		

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Jun 2014	ZAGB	Future	5,773	18.3484	18.2362	18.2300	18.1501	101	1,841,150.10		
Sep 2014	ZAGB	Future	3,251	18.6463	18.5283	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	2,600	18.9473	18.8205	18.8876	18.8876	50	944,830.00		
			<u>48,984</u>					<u>890.00</u>	<u>16,058,349.80</u>	<u>3 365 623.00</u>	<u>45 111 342 414.40</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0176	0.0204	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0183	0.0211	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0212	0.0227	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0209	0.0287	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.2004	0.2886	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	6.6743	8.6151	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	175.5699	235.0476	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	111.5984	88.2854	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	47.2213	36.4259	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	11.0039	12.5350	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	34.1511	36.2644	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	46.0867	51.2522	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	70.7228	82.7809	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	120.9986	147.4442	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	332.9888	391.8340	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	612.1280	692.8420	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	217.8449	208.1632	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	179.2329	171.9748	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	768.0068	839.4968	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		120,455					890.00	16,058,349.80	3 887 309.00	45 262 928 418.30
Future											
Mar 2014	ZAJY	Future	135	0.1065	0.1054	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1080	0.1070	0.0000	0.0000	0	0.00		
			<u>12,994</u>					<u>0.00</u>	<u>0.00</u>	<u>524 104.00</u>	<u>5 367 121 438.20</u>
	Total		12,994					0.00	0.00	524 104.00	5 367 121 438.20
Future											
Mar 2014	ZAUM	Future	771	10.8714	10.7642	10.8598	10.7207	51	54,749,980.00		
Jun 2014	ZAUM	Future	642	11.0281	10.9192	11.0400	10.8806	8	8,736,300.00		
Sep 2014	ZAUM	Future	77	11.2158	11.1026	0.0000	0.0000	0	0.00		
			<u>1,490</u>					<u>59.00</u>	<u>63,486,280.00</u>	<u>52 603.00</u>	<u>46 869 558 570.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	612.5940	1400.2833	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	13540.4334	20321.0575	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	10.88 Put	160	14107.8665	21004.2484	0.0000	0.0000	0	0.00		
			520					0.00	0.00	2 633.00	76 829 311.88
		Total	2,010					59.00	63,486,280.00	55 236.00	46 946 387 881.88
Future											
Mar 2014	ZAUS	Future	1,482,132	10.8714	10.7642	10.8800	10.7151	69,387	747,931,430.80		
Jun 2014	ZAUS	Future	204,986	11.0281	10.9192	11.0200	10.8839	14,002	152,804,502.10		
Sep 2014	ZAUS	Future	13,046	11.2158	11.1026	0.0000	0.0000	1,050	11,663,400.00		
Dec 2014	ZAUS	Future	7,308	11.4066	11.2875	0.0000	0.0000	0	0.00		
			1,707,472					84,439.00	912,399,332.90	53 146 216.00	467 875 877 257.30
Option											
Mar 2014	ZAUS	9.60 Put	16,000	0.1894	0.3283	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.3088	0.5445	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.3951	0.6846	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.4872	0.8628	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	0.7483	1.3802	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	872.5650	766.4287	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	1.1650	2.2287	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	674.3478	570.1610	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	2.9478	5.9610	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	3.7517	7.6557	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	576.1930	475.4506	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	547.5259	448.2028	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	538.0346	439.2317	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	7.1784	16.1204	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	10.4893	22.5337	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	436.3695	344.9726	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	14.9695	30.7726	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	392.2859	305.3111	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	20.8859	41.1111	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	349.9186	268.0007	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	309.5502	233.2565	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	38.1502	69.0565	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	301.7402	226.6319	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	271.4481	201.2462	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	50.0481	87.0462	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	249.7755	183.3990	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	235.8521	172.0781	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	202.9593	145.8024	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	81.5593	131.6024	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	119.5931	183.3036	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	145.8078	104.0396	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	124.1744	88.1849	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	152.7744	223.9849	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	89.0930	62.9698	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	217.6930	298.7698	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	63.2594	44.7572	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	53.1694	37.7116	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	331.7694	423.5116	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	3,650	44.6431	31.7807	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	37.4628	26.7959	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	15.9090	11.7865	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.2419	1.5508	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.6482	2.1575	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.7163	2.2721	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	18.2179	23.2534	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	19.5411	24.9136	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	20.4730	26.0811	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	31.4197	41.6704	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	34.1293	45.0931	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	35.0743	46.2851	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	48.2110	62.6865	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	50.7492	65.8274	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	117.7656	151.6579	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	139.8377	177.5066	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	160.7192	201.6607	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	168.0837	210.1204	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	457.9289	399.2425	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	277.3073	332.8410	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	5,000	357.7991	312.6455	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	329.6991	393.4455	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	317.9831	277.6328	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	310.5585	271.1229	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	306.9112	267.9269	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	289.3114	252.5180	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	282.5593	246.6134	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	198.8178	174.0079	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	670.7178	754.8079	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	177.4686	155.8054	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	115.6540	102.4166	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1087.5540	1183.2166	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	109.9079	97.4147	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	91.0067	81.0104	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.6339	13.4716	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	8.88 Put	26,804	13.2677	15.4275	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	13.7084	15.9560	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	16.1570	18.8569	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	55.3040	64.5750	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	66.1266	77.1610	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	37,500	76.5787	89.2949	0.0000	0.0000	7,500	515,525.00		
Sep 2014	ZAUS	10.19 Put	2,870	104.7140	126.3526	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	108.5990	130.8239	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	112.5921	135.4094	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	146.0622	173.5783	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	177.5824	209.1414	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	192.0304	225.3409	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	623.9066	566.5419	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	403.3348	366.5338	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	282.4158	257.5384	0.0000	0.0000	5,000	1,315,000.00		
Sep 2014	ZAUS	12.27 Call	10,000	235.2242	214.7571	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	223.0754	203.7188	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	217.2589	198.4798	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	210.2646	192.1785	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	172.9412	158.5599	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	53.6380	60.8156	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	63.1560	71.5153	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	84.4240	95.3698	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	95.9602	108.2748	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	111.5494	125.6868	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	183.7216	211.8446	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	233.2909	266.3004	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	283.6476	321.1494	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	328.5039	373.8467	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	377.8761	428.7909	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	392.4807	444.4276	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	818.9888	753.1976	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	32,500	412.3888	465.6976	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	464.2990	520.9447	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	469.6536	526.6260	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	519.1644	579.0377	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	452.4470	415.1249	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	37,455	272.0866	250.6858	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	264.5045	243.8075	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	243.5110	224.7554	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	241.3298	222.7780	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	188.7383	183.5538	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	14.84 Call	900	178.9704	165.9231	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	157.4608	176.5769	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	384.6737	431.0910	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	290.9995	280.1032	0.0000	0.0000	0	0.00		
			<u>1,473,581</u>					<u>12,500.00</u>	<u>1,830,525.00</u>	<u>9 669 080.00</u>	<u>2 731 721 594.02</u>
	Total		3,181,053					96,939.00	914,229,857.90	62 815 296.00	470 607 598 851.32

Grand Total	3,812,504							130,951.00	1 062 505 550.40	87,953,811	689,538,779,708.13
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