



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-March-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	1,942	(251.0974)	(249.4455)	0.0000	0.0000	0	0.00		
			<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>3 028.00</u>	<u>-439 577.64</u>
		Total	1,942					0.00	0.00	3 028.00	-439 577.64
Future											
Dec 2014	CAFE	Future	26,600	872.3254	877.1939	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>	<u>17 657 226.30</u>
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future											
Dec 2014	CAFH	Future	3,784	952.5411	958.1312	0.0000	0.0000	0	0.00		
			<u>3,784</u>					<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
		Total	3,784					0.00	0.00	0.00	0.00
Future											
Mar 2014	CAFI	Future	2,500	77.0463	75.1780	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>387 500.00</u>
		Total	2,500					0.00	0.00	2 500.00	387 500.00
Future											
Dec 2014	CAFJ	Future	4,362	516.1878	527.6487	0.0000	0.0000	0	0.00		
			<u>4,362</u>					<u>0.00</u>	<u>0.00</u>	<u>9 102.00</u>	<u>780 961.90</u>
		Total	4,362					0.00	0.00	9 102.00	780 961.90
Future											
Dec 2014	CAFK	Future	1,871	840.4271	844.2810	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>	<u>4 043 048.12</u>
		Total	1,871					0.00	0.00	5 561.00	4 043 048.12

<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	101.8024	104.2778	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	640.5226	619.5334	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	780.1280	756.4266	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	849.6082	824.6755	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	551.8218	567.8602	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	442.8760	456.6750	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	439.9967	453.7351	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											
Mar 2014	DAUM	10.86 Put	50	7631.8364	8843.7907	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	62106.1484	61950.5961	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											
May 2014	DAUS	Future	10,150	10.9380	10.9430	0.0000	0.0000	0	0.00		
			<u>10,150</u>					<u>0.00</u>	<u>0.00</u>	<u>2 053 651.00</u>	<u>18 811 876 248.70</u>
Option											
Mar 2014	DAUS	10.79 Call	10,000	91.5722	100.3078	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0037	0.0027	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	736.9299	740.7437	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	142.5656	145.9432	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	11.0823	13.3393	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	267.8264	274.1097	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	10,000	243.6203	250.0854	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0467	0.0516	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	953.9466	957.5415	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	197.3928	196.0736	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	34.0489	36.6149	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.3642	0.3439	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	844.0336	847.9670	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	234.4633	232.5034	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	62.1969	65.5326	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.0713	1.1052	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	451.2260	455.0458	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>
Jun 2014	DAUS	10.80 Put	500	264.4010	262.4470	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	90.0341	93.7745	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.2194	2.3049	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	532.3302	536.6354	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	284.6221	282.4932	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	445.0648	442.5806	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	166.0199	170.1048	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	109.6800	113.4321	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	134.2453	133.6258	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	209.2718	213.2725	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	298.8752	296.6597	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	128.3781	132.0470	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.8256	4.0503	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	539.1866	543.5959	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	313.4094	310.9907	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	143.0865	147.0486	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	6.9288	7.2109	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	618.5686	624.2737	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	326.4278	323.4446	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	163.9722	168.3305	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	128.6193	127.1976	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	376.1100	381.7647	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	334.2120	330.8198	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	176.0577	180.6749	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	339.4558	337.5023	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	191.8825	191.5997	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	354.6692	356.3428	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	225.7258	227.3568	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	361.4096	378.9876	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	251.2734	246.5824	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	369.6950	389.5125	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	274.6137	268.6454	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	377.3106	398.4914	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	298.5572	291.0630	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	383.1029	401.6105	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	303.4050	297.3060	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	388.2303	407.4437	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	287.4759	283.7067	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	391.5257	412.0520	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	295.9167	287.9787	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	392.6355	410.0618	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	296.3801	290.1770	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	10.80 Put	300	397.1782	416.3623	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	298.2231	290.5655	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	401.3544	420.9831	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	316.2379	308.6556	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	406.1495	422.3545	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	296.5708	290.2845	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	400.8379	422.3773	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	224.3796	283.8389	0.0000	0.0000	0	0.00		
			<u>168,260</u>					<u>0.00</u>	<u>0.00</u>	<u>3 213 035.00</u>	<u>186 265 791.06</u>
	Total		178,410					0.00	0.00	5 266 686.00	18 998 142 039.76
Future											
Mar 2014	EUUS	Future	790	1.3757	1.3770	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	75	1.3758	1.3770	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	9.4457	9.3944	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	16,074	9.6717	9.6483	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	2,936	9.7508	9.7298	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.8529	9.8341	0.0000	0.0000	0	0.00		
			<u>21,010</u>					<u>0.00</u>	<u>0.00</u>	<u>2 163 580.00</u>	<u>16 480 607 827.30</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	54.6938	57.7511	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	268.0977	257.7618	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	27.7905	29.9460	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		21,613					0.00	0.00	2 166 090.00	16 480 966 076.30
Future											
Mar 2014	ZACA	Future	75	9.7625	9.7511	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	1.7652	1.7658	0.0000	0.0000	0	0.00		

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			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	78,312	14.8819	14.9000	14.8741	14.8671	544	8,092,330.00		
Jun 2014	ZAEU	Future	24,490	15.0944	15.1157	15.1064	15.1064	10	151,064.00		
Sep 2014	ZAEU	Future	12,238	15.3500	15.3746	15.3369	15.3369	250	3,834,225.00		
			115,040					804.00	12,077,619.00	4 406 178.00	52 148 415 150.00
Option											
Mar 2014	ZAEU	12.65 Put	500	0.0688	0.0809	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.1259	0.1452	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	38.7419	42.8086	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	11.7480	13.1209	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	54.9086	53.6809	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	60.4854	59.0474	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	104.5126	101.3851	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	159.9508	154.7201	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	327.1559	316.2317	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	143.1100	142.6994	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	137.2348	136.7299	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	211.5715	209.2650	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	219.1245	216.7257	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	362.5892	368.4639	0.0000	0.0000	0	0.00		
			101,550					0.00	0.00	2 065 488.00	290 039 437.36
	Total		216,590					804.00	12,077,619.00	6 471 666.00	52 438 454 587.36
Future											
Mar 2014	ZAFR	Future	569	12.2232	12.2791	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	2,501	12.4068	12.4664	0.0000	0.0000	0	0.00		
			3,070					0.00	0.00	385 657.00	3 364 486 075.50
	Total		3,070					0.00	0.00	385 657.00	3 364 486 075.50
Future											
Mar 2014	ZAGB	Future	39,291	18.0530	18.0918	0.0000	0.0000	36	653,752.80		
Jun 2014	ZAGB	Future	6,085	18.2980	18.3410	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	3,251	18.5913	18.6390	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	2,600	18.8855	18.9396	0.0000	0.0000	0	0.00		
			51,227					36.00	653,752.80	3 382 610.00	45 418 592 109.80
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0087	0.0107	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0088	0.0110	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.25 Put	327	0.0078	0.0106	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0079	0.0098	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.0490	0.0690	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	4.7549	5.1135	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	168.4459	158.6204	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	75.3545	88.5731	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	27.0982	32.3675	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	10.9414	11.3106	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	36.0083	34.1075	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	48.3683	45.8398	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	73.7938	70.0527	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	125.5096	119.4762	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	346.2329	329.6875	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	634.5815	608.7933	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	201.4097	210.8129	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	164.6941	172.9884	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	776.7901	752.9689	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<i>0.00</i>	<i>0.00</i>	<i>521 686.00</i>	<i>151 586 003.90</i>
	Total		122,698					36.00	653,752.80	3 904 296.00	45 570 178 113.70
Future											
Mar 2014	ZAJY	Future	135	0.1060	0.1066	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1076	0.1082	0.0000	0.0000	0	0.00		
			<u>12,994</u>					<i>0.00</i>	<i>0.00</i>	<i>524 104.00</i>	<i>5 367 121 438.20</i>
	Total		12,994					0.00	0.00	524 104.00	5 367 121 438.20
Future											
Mar 2014	ZAUM	Future	768	10.8174	10.8207	10.8605	10.8246	20	21,685,100.00		
Jun 2014	ZAUM	Future	697	10.9715	10.9770	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	77	11.1557	11.1637	0.0000	0.0000	0	0.00		
			<u>1,542</u>					<i>20.00</i>	<i>21,685,100.00</i>	<i>52 923.00</i>	<i>47 217 056 720.00</i>
Option											
Mar 2014	ZAUM	10.33 Put	200	554.3128	631.9054	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	15145.6808	15499.4314	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	15772.7344	16123.2839	0.0000	0.0000	0	0.00		
			<u>520</u>					<i>0.00</i>	<i>0.00</i>	<i>2 633.00</i>	<i>76 829 311.88</i>
	Total		2,062					20.00	21,685,100.00	55 556.00	47 293 886 031.88
Future											
Mar 2014	ZAUS	Future	1,511,420	10.8174	10.8207	10.8750	10.7849	76,591	830,947,781.80		
Jun 2014	ZAUS	Future	229,833	10.9715	10.9770	11.0299	10.9618	20,331	223,968,429.90		

<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	Future	14,617	11.1557	11.1637	11.1834	11.1834	500	5,591,700.00		
Dec 2014	ZAUS	Future	12,380	11.3418	11.3531	11.3743	11.3743	72	818,949.60		
			<u>1,768,250</u>					<u>97,494.00</u>	<u>1,061,326,861.30</u>	<u>53 514 024.00</u>	<u>471 865 922 943.80</u>

Option

Mar 2014	ZAUS	9.60 Put	16,000	0.1502	0.1956	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.2397	0.3080	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.2903	0.3702	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.3531	0.4469	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	0.5306	0.6607	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	818.2149	821.6971	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	0.8149	0.9971	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	619.4714	623.1381	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	2.0714	2.4381	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	2.6607	3.0985	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	521.6446	525.5772	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	492.9431	497.0191	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	483.4451	487.5732	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	6.5852	7.4675	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	9.9336	11.1203	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	381.9869	386.8271	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	14.5869	16.1271	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	338.2740	343.5036	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	20.8740	22.8036	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	296.5422	302.1782	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	257.1382	263.1703	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	39.7382	42.4703	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	249.5654	255.6735	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	220.3861	226.7749	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	52.9861	56.0749	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	199.7260	206.2964	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	186.5642	193.2390	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	155.8880	162.7496	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	88.4880	92.0496	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	133.3848	136.9896	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	106.6833	113.5702	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	88.0245	94.7528	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	170.6245	174.0528	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	58.9916	65.1148	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	241.5916	244.4148	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	38.9048	44.1883	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	31.4597	36.2874	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	364.0597	365.5874	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	11.20 Call	3,650	25.3887	29.7601	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	20.4605	24.3868	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	6.7653	9.0906	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.3378	1.4920	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.7843	2.0358	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.8593	2.1279	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	20.8559	20.7993	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	22.3878	22.2664	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	23.4670	23.2979	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	35.9798	35.4209	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	39.0319	38.4232	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	40.0959	39.4693	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	54.8246	53.9588	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	57.6580	56.7490	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	131.3998	129.6093	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	155.1436	153.3163	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	177.4974	175.6466	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	185.3591	183.5052	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	422.3937	426.0275	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	300.9131	299.0566	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	5,000	327.3126	330.9684	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	355.8126	353.9684	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	289.8759	293.6473	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	282.9111	286.7083	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	279.4940	283.2994	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	263.0152	266.8762	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	256.7009	260.5860	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	178.8414	182.9599	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	707.3414	705.9599	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	159.1652	163.2998	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	102.6873	106.6589	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1131.1873	1129.6589	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	97.4745	101.4136	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	80.4163	84.1395	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	12.7346	13.4887	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	14.5249	15.2921	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	15.0079	15.7767	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	17.6923	18.4998	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	59.7920	60.4513	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	71.3791	71.8864	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	37,500	82.5579	82.8953	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	114.6486	114.5218	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	10.21 Put	15,296	118.7654	118.5787	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	122.9932	122.7421	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	158.3063	157.5090	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	191.4014	190.0835	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	206.5301	204.9739	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	588.1051	593.4881	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	377.1462	381.8052	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	262.6386	267.0951	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	218.0901	222.4599	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	206.6050	210.9152	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	201.1548	205.4368	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	194.6039	198.8500	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	159.7227	163.7526	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	57.2536	56.0642	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	89.8803	88.2270	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	102.0852	100.2726	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	118.5654	116.5503	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	197.1633	194.4232	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	248.7111	245.6404	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	300.8677	297.5046	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	348.3816	344.8145	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	401.1095	397.4937	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	778.4359	786.0953	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	32,500	436.6359	432.9953	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	489.9532	486.2945	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	495.4461	491.7878	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	546.1887	542.5183	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	424.9261	431.8814	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	37,455	253.7110	259.5017	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	246.5605	252.2814	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	226.7752	232.2947	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	224.7218	230.2187	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	166.7790	171.6800	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	168.8309	170.8805	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	406.8387	404.5605	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	275.2985	264.7786	0.0000	0.0000	0	0.00		
			<u>1,431,281</u>					<u>0.00</u>	<u>0.00</u>	<u>9 725 882.00</u>	<u>2 746 662 952.45</u>
	Total		3,199,531					97,494.00	1,061,326,861.30	63 239 906.00	474 612 585 896.25

<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

3,844,471

98,354.00

1 095 743 333.10

88,465,629

694,440,518,349.26