



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-June-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
	Dec 2013	CADP	Future	2,274	(169.9783)	(270.6746)	0.0000	0.0000	0	0.00	
				2,274				0.00	0.00	2 274.00	121 795.44
			<b>Total</b>	<b>2,274</b>				<b>0.00</b>	<b>0.00</b>	2 274.00	121 795.44
<b>Future</b>											
	Dec 2013	CADR	Future	742	415.5871	470.4949	0.0000	0.0000	0	0.00	
				742				0.00	0.00	742.00	260 167.46
			<b>Total</b>	<b>742</b>				<b>0.00</b>	<b>0.00</b>	742.00	260 167.46
<b>Future</b>											
	Dec 2013	CADS	Future	6,000	608.5013	712.0347	0.0000	0.0000	0	0.00	
				6,000				0.00	0.00	6 000.00	0.60
			<b>Total</b>	<b>6,000</b>				<b>0.00</b>	<b>0.00</b>	6 000.00	0.60
<b>Future</b>											
	Dec 2013	CADT	Future	1,600	212.9087	335.6121	0.0000	0.0000	0	0.00	
				1,600				0.00	0.00	3 200.00	135 075.84
			<b>Total</b>	<b>1,600</b>				<b>0.00</b>	<b>0.00</b>	3 200.00	135 075.84
<b>Future</b>											
	Sep 2013	CADU	Future	5,000	73.6366	76.6501	0.0000	0.0000	0	0.00	
				5,000				0.00	0.00	10 000.00	1 030 000.00
			<b>Total</b>	<b>5,000</b>				<b>0.00</b>	<b>0.00</b>	10 000.00	1 030 000.00
<b>Future</b>											
	Jul 2013	CADV	Future	10	30.8500	153.8200	0.0000	0.0000	0	0.00	
				10				0.00	0.00	10.00	325 000.00
			<b>Total</b>	<b>10</b>				<b>0.00</b>	<b>0.00</b>	10.00	325 000.00
<b>Future</b>											
	Jul 2013	CADZ	Future	10	147.5400	593.9300	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			10					0.00	0.00	10.00	340 000.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	10.00	340 000.00
<b>Future</b>											
	Jul 2013	CAEB	Future	10	102.5287	435.5160	0.0000	0.0000	0	0.00	
				10					0.00	10.00	320 000.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	10.00	320 000.00
<b>Future</b>											
	Jun 2013	CAEE	Future	0	0.0000	129.6718	0.0000	0.0000	10	0.00	
				0					10.00	0.00	20.00
		<b>Total</b>	<b>0</b>					<b>10.00</b>	<b>0.00</b>	20.00	320 000.00
<b>Future</b>											
	Jul 2013	CAEF	Future	22,500	74.1197	69.1353	0.0000	0.0000	5,000	398,000.00	
				22,500					5,000.00	398,000.00	22 500.00
		<b>Total</b>	<b>22,500</b>					<b>5,000.00</b>	<b>398,000.00</b>	22 500.00	1 763 975.00
<b>Future</b>											
	Jul 2013	CAEH	Future	30,000	51.9169	61.3716	0.0000	0.0000	0	0.00	
				30,000					0.00	0.00	30 000.00
		<b>Total</b>	<b>30,000</b>					<b>0.00</b>	<b>0.00</b>	30 000.00	1 899 900.00
<b>Future</b>											
	Aug 2013	CAEI	Future	10	1656.2690	3200.0000	0.0000	0.0000	10	230,000.00	
				10					10.00	230,000.00	10.00
		<b>Total</b>	<b>10</b>					<b>10.00</b>	<b>230,000.00</b>	10.00	230 000.00
<b>Future</b>											
	Jul 2013	DAUS	Future	3,650	9.9639	10.1190	0.0000	0.0000	3,500	34,915,300.00	
	Jul 2013	DAUS	Future	50,000	9.9968	10.1522	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	10.2964	10.4642	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	10.3232	10.4921	0.0000	0.0000	0	0.00	
	May 2014	DAUS	Future	10,150	10.4257	10.6000	0.0000	0.0000	0	0.00	
				69,300					3,500.00	34,915,300.00	1 886 390.00
											17 118 841 098.50
<b>Option</b>											
	Jul 2013	DAUS	9.98 Call	1,000	117.7607	223.4014	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	10.18 Put	1,000	273.7603	177.9488	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.94 Call	5,000	157.0692	269.3559	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	10.19 Call	5,000	71.6171	133.2647	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	11.3146	7.9871	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	293.3755	414.3350	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	10.11 Call	1,000	140.1399	219.9995	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jul 2013	DAUS	10.26 Put	1,000	373.5106	280.0649	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	8.40 Put	7,500	0.7005	0.6072	0.0000	0.0000	0	0.00		
Jul 2013	DAUS	10.20 Call	7,500	129.3761	201.3333	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	8.30 Put	7,500	2.1087	2.0283	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.24 Put	2,200	34.8545	27.6050	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.70 Call	7,500	469.5438	596.1097	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	384.6893	501.5015	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	61.7772	48.9568	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	440.9782	553.1099	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.30 Put	7,500	5.7817	4.3328	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.70 Call	7,500	553.1969	675.4692	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	127.1039	103.6876	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	424.3421	522.1377	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	152.6963	125.5481	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	419.3109	515.3097	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	9.0488	7.7523	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.70 Call	7,500	630.0276	751.8671	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	15.6277	13.4340	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	697.2720	820.4412	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	613.9962	713.3685	0.0000	0.0000	0	0.00		
				<u>127,400</u>				<u>0.00</u>	<u>0.00</u>	<u>2 814 270.00</u>	<u>127 830 975.85</u>
				<b>Total</b>	<b>196,700</b>			<b>3,500.00</b>	<b>34,915,300.00</b>	<b>4 700 660.00</b>	<b>17 246 672 074.35</b>

**Future**

Sep 2013	ZAAD	Future	16,605	9.2932	9.4752	0.0000	0.0000	10,000	93,384,000.00		
Dec 2013	ZAAD	Future	9,865	9.3519	9.5387	0.0000	0.0000	0	0.00		
Mar 2014	ZAAD	Future	2,140	9.4165	9.6070	0.0000	0.0000	0	0.00		
				<u>28,610</u>				<u>10,000.00</u>	<u>93,384,000.00</u>	<u>1 943 134.00</u>	<u>14 414 367 186.20</u>

**Option**

Sep 2013	ZAAD	8.50 Put	201	31.2386	13.1147	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	68.7111	21.3126	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	245.4332	271.2842	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	21.6925	26.9694	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.30 Put	201	37.5975	25.8366	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	77.0529	39.5554	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	386.1118	381.4138	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	266.1169	234.7422	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	106.7831	64.4745	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	68.0524	42.7937	0.0000	0.0000	0	0.00		
				<u>1,707</u>				<u>0.00</u>	<u>0.00</u>	<u>1 907.00</u>	<u>259 357.00</u>
				<b>Total</b>	<b>30,317</b>			<b>10,000.00</b>	<b>93,384,000.00</b>	<b>1 945 041.00</b>	<b>14 414 626 543.20</b>

**Future**

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2013	ZACA	Future	75	9.5744	9.7414	9.6400	9.6400	25	241,000.00		
			75					25.00	241,000.00	26 517.00	199 329 824.60
		<b>Total</b>	<b>75</b>					<b>25.00</b>	<b>241,000.00</b>	26 517.00	199 329 824.60

**Future**

Sep 2013	ZAEU	Future	72,900	13.0965	13.2989	13.2975	13.1348	2,690	35,631,987.10		
Dec 2013	ZAEU	Future	29,830	13.2647	13.4742	13.4820	13.3500	1,427	19,229,086.00		
Mar 2014	ZAEU	Future	7,587	13.4460	13.6631	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	Future	1,000	13.7759	13.9975	0.0000	0.0000	0	0.00		
			111,317					4,117.00	54,861,073.10	3 577 217.00	40 584 961 401.10

**Option**

Sep 2013	ZAEU	11.30 Put	29,000	15.3341	13.3070	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.50 Put	400	19.3466	16.5610	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	20.5373	17.5152	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.05 Call	400	1104.5141	1286.8540	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	1062.6324	1242.6975	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Put	30,800	66.1324	43.7975	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	95.3820	65.3841	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	865.7873	1032.4210	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.55 Put	46,000	179.1194	129.9304	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	546.8108	678.2372	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	13.80 Call	19,900	207.8867	274.8168	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	14.50 Call	7,900	103.2600	141.1581	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	259.5938	210.3641	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	293.8217	240.1991	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	693.7221	815.1871	0.0000	0.0000	0	0.00		
			136,600					0.00	0.00	1 213 255.00	209 622 784.70
		<b>Total</b>	<b>247,917</b>					<b>4,117.00</b>	<b>54,861,073.10</b>	4 790 472.00	40 794 584 185.80

**Future**

Sep 2013	ZAFR	Future	75	10.6150	10.8552	0.0000	0.0000	0	0.00		
Dec 2013	ZAFR	Future	50	10.7576	11.0053	0.0000	0.0000	0	0.00		
			125					0.00	0.00	378 197.00	3 273 237 420.00
		<b>Total</b>	<b>125</b>					<b>0.00</b>	<b>0.00</b>	378 197.00	3 273 237 420.00

**Future**

Sep 2013	ZAGB	Future	28,266	15.2985	15.6768	15.3525	15.3040	81	1,240,181.50		
Dec 2013	ZAGB	Future	3,749	15.4798	15.8685	15.5020	15.5020	1	15,502.00		
Mar 2014	ZAGB	Future	1,679	15.6734	16.0735	0.0000	0.0000	0	0.00		
			33,694					82.00	1,255,683.50	2 754 585.00	34 995 041 137.50
		<b>Total</b>	<b>33,694</b>					<b>82.00</b>	<b>1,255,683.50</b>	3 145 956.00	35 121 885 822.55

**Future**

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2013	ZAJY	Future	344	0.1022	0.1050	0.1038	0.1038	350	3,635,625.00		
Dec 2013	ZAJY	Future	14,250	0.1036	0.1064	0.0000	0.0000	0	0.00		
			<u>14,594</u>					<u>350.00</u>	<u>3,635,625.00</u>	<u>479 536.00</u>	<u>4 914 258 344.30</u>
		<b>Total</b>	<b>14,594</b>					<b>350.00</b>	<b>3,635,625.00</b>	<b>479 536.00</b>	<b>4 914 258 344.30</b>
<b>Future</b>											
Sep 2013	ZAUM	Future	750	10.0632	10.2208	10.0855	10.0600	8	8,063,750.00		
Dec 2013	ZAUM	Future	10	10.1876	10.3509	0.0000	0.0000	0	0.00		
			<u>760</u>					<u>8.00</u>	<u>8,063,750.00</u>	<u>39 510.00</u>	<u>33 221 280 240.00</u>
<b>Option</b>											
Sep 2013	ZAUM	10.35 Call	200	23290.8867	30891.9038	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>1 953.00</u>	<u>62 758 311.88</u>
		<b>Total</b>	<b>960</b>					<b>8.00</b>	<b>8,063,750.00</b>	<b>41 463.00</b>	<b>33 284 038 551.88</b>
<b>Future</b>											
Sep 2013	ZAUS	Future	665,011	10.0632	10.2208	10.3450	10.0250	43,960	445,237,998.60		
Dec 2013	ZAUS	Future	81,413	10.1876	10.3509	10.3450	10.1900	5,890	60,351,740.00		
Mar 2014	ZAUS	Future	33,853	10.3203	10.4892	10.4368	10.3755	1,860	19,356,713.00		
Jun 2014	ZAUS	Future	3,270	10.4533	10.6290	0.0000	0.0000	0	0.00		
			<u>783,547</u>					<u>51,710.00</u>	<u>524,946,451.60</u>	<u>40 850 265.00</u>	<u>339 757 592 469.00</u>
<b>Option</b>											
Sep 2013	ZAUS	8.70 Put	12,000	12.0439	10.7738	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	2,630	13.6178	12.1858	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.80 Put	100	15.3853	13.7688	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.85 Put	2,193	17.3689	15.5412	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	6,202	24.8732	22.2083	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	907.8782	1056.0068	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	75,438	59.5544	47.3238	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	400	741.1452	883.2450	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.50 Put	6	100.2681	80.9503	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.55 Put	43,095	113.0384	91.5871	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.70 Put	3,201	163.4283	129.5352	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.75 Put	1,600	182.8498	145.8196	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.80 Call	100	466.7936	584.1413	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	438.8511	552.9031	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	0	412.2147	522.9078	0.0000	0.0000	200	83,200.00		
Sep 2013	ZAUS	10.00 Put	23,569	299.5818	245.8306	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.10 Call	1	319.3160	415.2294	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.10 Put	10,000	356.1160	294.4294	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.12 Call	2,000	311.3965	405.5226	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	281.5380	368.5544	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.27 Call	15,000	257.6827	339.6671	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.30 Call	35,000	248.0736	327.9438	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 VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Sep 2013	ZAUS	10.32 Call	200	241.8639	320.3387	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.40 Call	6	218.5333	291.5652	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.50 Call	200	192.5364	259.0967	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.60 Call	10,000	170.0175	230.2025	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.65 Call	5,000	159.9770	216.9923	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.70 Call	10,000	150.5857	204.5529	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.75 Call	19,088	141.8000	193.1400	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.80 Call	50,958	133.5846	182.4076	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	11.00 Call	42,500	105.7091	145.5479	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	10.9735	10.1720	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	45.9903	39.8634	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	71.1594	61.8857	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1088.5791	1237.1358	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	190.4846	160.1025	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	737.4161	862.6290	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	243.9810	204.9497	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	287.8034	239.0155	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	300	387.0807	324.9079	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	442.2450	374.6201	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	461.9256	548.1484	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	400	450.9395	535.5066	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	300	416.2794	495.5290	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	369.5859	441.3557	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	250	328.8396	393.4566	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	304.8032	364.6958	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	262.7370	314.5008	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	100	227.4368	272.3751	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	16,200	184.3895	221.0727	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	154.1027	142.1958	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	298.6591	262.4776	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	318.4777	280.5415	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	676.6596	0.0000	0.0000	0.0000	200	136,400.00		
Mar 2014	ZAUS	10.50 Call	200	562.0146	649.7496	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	200	741.7146	660.5496	0.0000	0.0000	200	144,000.00		
Mar 2014	ZAUS	10.65 Call	6	513.9779	594.9801	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	420.3552	486.5441	0.0000	0.0000	200	79,800.00		
Mar 2014	ZAUS	11.15 Call	250	387.0251	447.6250	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	355.1408	315.7947	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	376.2180	334.8158	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	620.1391	707.2400	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	430.1243	489.6452	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	494.8189	449.1667	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	705.6153	791.5305	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 VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Dec 2014	ZAUS	8.00 Call	200	2633.0353	2803.4335	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	611.8380	563.6658	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	796.5178	883.2311	0.0000	0.0000	0	0.00		
			<u>428,691</u>					<u>800.00</u>	<u>443,400.00</u>	<u>6 339 131.00</u>	<u>2 051 614 513.86</u>
	<b>Total</b>		<b>1,212,238</b>					<b>52,510.00</b>	<b>525,389,851.60</b>	<b>47 189 396.00</b>	<b>341 809 206 982.86</b>

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<b>Grand Total</b>	<b>1,804,776</b>	<b>75,612.00</b>	<b>722 374 283.20</b>	<b>68,834,320</b>	<b>519,041,894,372.48</b>
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