



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-November-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Dec 2013	CADP	Future	2,274	(43.2259)	(30.1969)	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>	<b>2 274.00</b>	<b>121 795.44</b>
<b>Future</b>											
Dec 2013	CADR	Future	696	558.0064	507.3050	0.0000	0.0000	0	0.00		
			696					0.00	0.00	788.00	275 163.46
		<b>Total</b>	<b>696</b>					<b>0.00</b>	<b>0.00</b>	<b>788.00</b>	<b>275 163.46</b>
<b>Future</b>											
Dec 2013	CADS	Future	6,000	373.3980	318.3824	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>	<b>6 000.00</b>	<b>0.60</b>
<b>Future</b>											
Dec 2013	CADT	Future	1,600	185.7481	150.9486	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>	<b>3 200.00</b>	<b>135 075.84</b>
<b>Future</b>											
Nov 2013	CAFB	Future	1,100	6.7625	7.3460	0.0000	0.0000	0	0.00		
			1,100					0.00	0.00	1 100.00	53 702.00
		<b>Total</b>	<b>1,100</b>					<b>0.00</b>	<b>0.00</b>	<b>1 100.00</b>	<b>53 702.00</b>
<b>Future</b>											
Dec 2014	CAFC	Future	2,304	(14.6512)	26.7761	0.0000	0.0000	0	0.00		
			2,304					0.00	0.00	2 304.00	-237 864.96
		<b>Total</b>	<b>2,304</b>					<b>0.00</b>	<b>0.00</b>	<b>2 304.00</b>	<b>-237 864.96</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>
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	599.2214	577.5141	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>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26 600.00</b>	<b>17 657 226.30</b>
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	661.2810	636.6441	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>
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Option</b>											
Nov 2013	DAUM	10.16 Call	200	6935.9533	4733.5443	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>	<u>2 894 000.00</u>
		<b>Total</b>	<b>200</b>					<b>0.00</b>	<b>0.00</b>	<b>400.00</b>	<b>2 894 000.00</b>
<b>Future</b>											
Feb 2014	DAUS	Future	20,140	10.3181	10.2524	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.4505	10.3831	0.0000	0.0000	0	0.00		
			<u>30,290</u>					<u>0.00</u>	<u>0.00</u>	<u>2 038 630.00</u>	<u>18 648 991 978.50</u>
<b>Option</b>											
Nov 2013	DAUS	8.30 Put	7,500	0.0000	0.0012	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.55 Put	500	0.2303	0.6910	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	477.3358	415.7413	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.10 Put	500	45.5629	70.1487	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.41 Call	500	18.3419	13.4171	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	10.75 Call	500	2.5006	1.5361	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	9.55 Put	500	5.9368	7.9175	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	104.0330	128.5685	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.51 Call	500	71.3803	56.7085	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	30.3407	24.2559	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.00 Call	400	314.7975	267.7992	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.50 Call	201	98.6887	80.9451	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.3440	0.4761	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	309.1748	266.6552	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.9932	1.3264	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	454.9082	411.4189	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	2.2546	2.8066	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	463.5969	422.9751	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	400.7654	430.2076	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	220.1751	207.3097	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	339.9975	366.0503	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	342.8014	326.3006	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>
			102,459					0.00	0.00	3 029 033.00	175 626 943.28
	<b>Total</b>		<b>132,749</b>					<b>0.00</b>	<b>0.00</b>	<b>5 067 663.00</b>	<b>18 824 618 921.78</b>
<b>Future</b>											
	Dec 2013	ZAAD	Future	9,634	9.5954	9.5278	9.5427	9.5300	100	953,635.00	
	Mar 2014	ZAAD	Future	2,918	9.6682	9.5984	9.6146	9.6146	6	57,687.60	
	Jun 2014	ZAAD	Future	250	9.7359	9.6654	0.0000	0.0000	0	0.00	
	Sep 2014	ZAAD	Future	2,000	9.8102	9.7413	0.0000	0.0000	0	0.00	
				14,802							
								106.00	1,011,322.60	2 087 634.00	15 754 220 559.20
<b>Option</b>											
	Dec 2013	ZAAD	8.30 Put	201	0.1738	0.0417	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	8.60 Put	100	0.6127	1.0957	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	9.30 Call	201	321.6115	267.6381	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	9.60 Call	100	115.6721	88.6559	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	10.30 Call	201	4.6605	3.8366	0.0000	0.0000	0	0.00	
	Dec 2013	ZAAD	10.60 Call	100	1.9084	1.4774	0.0000	0.0000	0	0.00	
				903							
								0.00	0.00	1 907.00	259 357.00
	<b>Total</b>		<b>15,705</b>					<b>106.00</b>	<b>1,011,322.60</b>	<b>2 089 541.00</b>	<b>15 754 479 916.20</b>
<b>Future</b>											
	Mar 2014	ZACA	Future	50	9.8754	9.8342	0.0000	0.0000	0	0.00	
				50							
								0.00	0.00	26 950.00	203 563 614.60
	<b>Total</b>		<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>26 950.00</b>	<b>203 563 614.60</b>
<b>Future</b>											
	Dec 2013	ZAEU	Future	74,813	13.7789	13.7227	13.8100	13.7029	1,068	14,680,804.90	
	Mar 2014	ZAEU	Future	26,860	13.9768	13.9177	13.9794	13.8950	550	7,684,450.00	
	Jun 2014	ZAEU	Future	600	14.1588	14.0986	0.0000	0.0000	0	0.00	
				102,273							
								1,618.00	22,365,254.90	4 054 748.00	47 014 966 058.50
<b>Option</b>											
	Dec 2013	ZAEU	12.25 Put	22,875	0.7024	0.8400	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.30 Put	10,800	0.8390	0.9967	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.50 Put	200	1.4727	1.6788	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.60 Put	200	1.8266	2.1472	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.70 Put	25,925	2.2934	2.7797	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.75 Put	800	2.5826	3.1783	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.85 Put	15,000	3.3114	4.1996	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	12.95 Put	12,600	4.3149	5.6340	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	13.10 Call	200	685.5430	634.3558	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	13.10 Put	6,100	6.6430	11.6558	0.0000	0.0000	0	0.00	
	Dec 2013	ZAEU	13.40 Put	3,600	38.8372	50.2704	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Dec 2013	ZAEU	14.00 Call	200	95.0193	76.7058	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	63.2947	50.1950	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	32.1299	24.8568	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	15.1328	11.4478	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	3.9478	3.3526	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	1.6537	1.5656	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	33.7003	37.8763	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	52.7130	58.4127	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	115.8208	104.1619	0.0000	0.0000	0	0.00		
			171,650					0.00	0.00	1 943 538.00	274 895 277.33
	<b>Total</b>		<b>273,923</b>					<b>1,618.00</b>	<b>22,365,254.90</b>	<b>5 998 286.00</b>	<b>47 289 861 335.83</b>
<b>Future</b>											
Dec 2013	ZAFR	Future	385	11.1725	11.1374	0.0000	0.0000	202	2,245,836.00		
Mar 2014	ZAFR	Future	100	11.3410	11.3036	0.0000	0.0000	0	0.00		
			485					202.00	2,245,836.00	379 531.00	3 287 724 773.50
	<b>Total</b>		<b>485</b>					<b>202.00</b>	<b>2,245,836.00</b>	<b>379 531.00</b>	<b>3 287 724 773.50</b>
<b>Future</b>											
Dec 2013	ZAGB	Future	29,610	16.4234	16.3384	16.4600	16.3681	1,072	17,593,978.00		
Mar 2014	ZAGB	Future	5,336	16.6436	16.5545	16.6643	16.5454	744	12,358,021.20		
Jun 2014	ZAGB	Future	250	16.8444	16.7536	0.0000	0.0000	0	0.00		
			35,196					1,816.00	29,951,999.20	3 116 132.00	40 710 269 108.20
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	4.3446	2.3715	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	5.3521	4.0103	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	16.3579	19.0348	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	20.0668	23.5644	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	71.2052	85.7439	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	713.2061	772.4562	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	103.5800	93.9550	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	710.2091	760.7010	0.0000	0.0000	0	0.00		
			13,858					0.00	0.00	417 729.00	129 670 299.05
	<b>Total</b>		<b>49,054</b>					<b>1,816.00</b>	<b>29,951,999.20</b>	<b>3 533 861.00</b>	<b>40 839 939 407.25</b>
<b>Future</b>											
Dec 2013	ZAJY	Future	14,325	0.1020	0.1014	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1035	0.1029	0.0000	0.0000	0	0.00		
			14,375					0.00	0.00	481 559.00	4 934 866 277.10
	<b>Total</b>		<b>14,375</b>					<b>0.00</b>	<b>0.00</b>	<b>481 559.00</b>	<b>4 934 866 277.10</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>
<b>Future</b>											
Dec 2013	ZAUM	Future	718	10.1999	10.1366	10.1485	10.1403	35	35,502,300.00		
Mar 2014	ZAUM	Future	34	10.3451	10.2791	0.0000	0.0000	0	0.00		
			<u>752</u>					<u>35.00</u>	<u>35,502,300.00</u>	<u>46 867.00</u>	<u>40 739 670 600.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	31308.3454	34707.6544	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>2 153.00</u>	<u>69 615 311.88</u>
		<b>Total</b>	<b>952</b>					<b>35.00</b>	<b>35,502,300.00</b>	<b>49 020.00</b>	<b>40 809 285 911.88</b>
<b>Future</b>											
Dec 2013	ZAUS	Future	613,769	10.1999	10.1366	10.2245	10.1300	9,399	95,571,748.70		
Mar 2014	ZAUS	Future	88,151	10.3451	10.2791	10.3683	10.2666	11,925	122,573,298.40		
Jun 2014	ZAUS	Future	29,727	10.4779	10.4108	10.5073	10.5073	2,500	26,128,650.00		
Sep 2014	ZAUS	Future	1,000	10.6245	10.5587	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,400	10.7757	10.7097	0.0000	0.0000	0	0.00		
			<u>739,047</u>					<u>23,824.00</u>	<u>244,273,697.10</u>	<u>47 427 229.00</u>	<u>406 130 200 601.10</u>
<b>Option</b>											
Dec 2013	ZAUS	8.00 Put	100	0.0026	0.0028	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	0.0518	0.0836	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	0.3241	0.5030	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1000.4528	937.4226	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	0.5528	0.8226	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	1.5143	2.1324	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	2.5372	3.4944	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	3.2930	4.4921	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	4.0613	5.5016	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	4.2805	5.7890	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	7.2585	11.1417	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	10.8144	16.1332	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	415.5789	359.3644	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	15.6789	22.7644	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	30.5044	42.1772	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	26,200	253.9681	208.2412	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,400	54.0681	71.6412	0.0000	0.0000	202	14,746.00		
Dec 2013	ZAUS	10.10 Call	250	188.2004	149.3401	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	88.3004	112.7401	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	159.6980	124.4652	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	109.7980	137.8652	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	134.1884	105.5019	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Put	1,000	134.2884	168.9019	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	129.9914	102.0438	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,300	164.4531	202.6500	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>
Dec 2013	ZAUS	10.27 Call	750	107.1951	83.4409	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	97.2338	75.4078	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	79.8828	61.5561	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	70.0229	53.7683	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.50 Put	300	350.4567	401.8209	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	42.7355	32.5415	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	36.3060	27.6112	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	30.8866	23.4764	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	650	26.3223	20.1348	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	19.4709	14.9555	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	13.7725	10.6568	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	11.0444	8.5981	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	7.4675	5.8891	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	6.5935	4.7888	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	1.8876	1.3192	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.60 Put	16,000	55.2970	64.4670	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	71.9694	83.1035	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	81.6691	93.8806	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	92.3538	105.7039	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	119.8069	138.9513	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	500.6151	457.0492	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	219.7228	247.1087	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	389.0164	352.0278	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	243.9164	272.9278	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	379.0757	342.7300	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	269.4660	300.0768	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	341.4395	307.6204	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	328.1835	296.1765	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	323.8675	292.4577	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	324.4993	359.6894	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	355.2579	392.0542	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	282.3067	254.6479	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	500	265.3911	239.2114	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	300	420.2911	460.1114	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	489.6219	532.2085	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	231.8731	208.7223	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	220.8494	198.7232	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	20,000	207.8798	186.9771	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	173.8428	156.3971	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	146.5524	131.8578	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	131.2278	118.1080	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	124.3102	111.9111	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	2,900	117.8461	106.1212	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	86.6850	78.1602	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	18.1987	20.3269	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	23.4275	25.9870	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	135.6540	149.2916	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	148.8036	163.0243	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	200.1321	221.4872	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	214.4008	238.6622	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	267.3424	294.3757	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	347.3234	322.3423	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	189.3597	175.9590	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	144.4525	134.6383	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	124.4180	116.2322	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	56.9909	62.3470	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	221.3454	239.3967	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	255.7398	275.3660	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	472.3524	446.6076	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	260.2842	246.1329	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	289.7290	309.4319	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	616.4077	588.8130	0.0000	0.0000	0	0.00		
			<u>813,168</u>					<u>202.00</u>	<u>14,746.00</u>	<u>7 663 809.00</u>	<u>2 306 907 689.40</u>
	<b>Total</b>		<b>1,552,215</b>					<b>24,026.00</b>	<b>244,288,443.10</b>	<b>55 091 038.00</b>	<b>408 437 108 290.50</b>
	<b>Grand Total</b>		<b>2,084,066</b>					<b>27,803.00</b>	<b>335 365 155.80</b>	<b>79,259,040</b>	<b>608,705,038,957.95</b>