



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-November-2013

<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											
Dec 2013	CADP	Future	2,274	(34.1727)	(23.6705)	0.0000	0.0000	0	0.00		
			<u>2,274</u>					<u>0.00</u>	<u>0.00</u>	<u>2 274.00</u>	<u>121 795.44</u>
		Total	2,274					0.00	0.00	2 274.00	121 795.44
Future											
Dec 2013	CADR	Future	696	621.3794	550.4885	0.0000	0.0000	0	0.00		
			<u>696</u>					<u>0.00</u>	<u>0.00</u>	<u>788.00</u>	<u>275 163.46</u>
		Total	696					0.00	0.00	788.00	275 163.46
Future											
Dec 2013	CADS	Future	6,000	411.5034	338.0326	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>6 000.00</u>	<u>0.60</u>
		Total	6,000					0.00	0.00	6 000.00	0.60
Future											
Dec 2013	CADT	Future	1,600	240.7434	146.8347	0.0000	0.0000	0	0.00		
			<u>1,600</u>					<u>0.00</u>	<u>0.00</u>	<u>3 200.00</u>	<u>135 075.84</u>
		Total	1,600					0.00	0.00	3 200.00	135 075.84
Future											
Dec 2014	CAFC	Future	2,304	(42.2446)	1.8749	0.0000	0.0000	0	0.00		
			<u>2,304</u>					<u>0.00</u>	<u>0.00</u>	<u>2 304.00</u>	<u>-237 864.96</u>
		Total	2,304					0.00	0.00	2 304.00	-237 864.96
Future											
Dec 2014	CAFE	Future	26,600	626.2829	587.1337	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2014	CAFH	Future	3,784	690.6263	648.3932	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
Option											
Dec 2013	DAUM	10.07 Call	200	17821.2443	11402.0396	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>	<u>2 200 000.00</u>
		Total	200					0.00	0.00	400.00	2 200 000.00
Future											
Feb 2014	DAUS	Future	20,140	10.3687	10.2871	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.5031	10.4192	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>
Option											
Dec 2013	DAUS	9.55 Put	500	2.4574	4.0534	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	65.6024	98.3983	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.51 Call	500	63.0357	51.0913	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	22.6567	19.3378	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.00 Call	400	339.2257	283.0566	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.50 Call	201	93.7573	77.2415	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.1934	0.2588	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	326.0098	279.1220	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.6950	0.8514	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	478.5142	426.1233	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	1.6877	2.0069	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	483.9979	436.4509	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	3.8838	4.4768	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	652.4673	597.6313	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	362.3773	425.2410	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	220.7318	200.2413	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	311.0282	351.1022	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	346.6695	326.6168	0.0000	0.0000	0	0.00		
			<u>97,459</u>					<u>0.00</u>	<u>0.00</u>	<u>3 048 533.00</u>	<u>175 626 945.23</u>
		Total	127,749					0.00	0.00	5 087 163.00	18 824 618 923.73
Future											
Dec 2013	EUUS	Future	5	1.3582	1.3525	0.0000	0.0000	0	0.00		
			<u>5</u>					<u>0.00</u>	<u>0.00</u>	<u>6.00</u>	<u>81 275.00</u>
		Total	5					0.00	0.00	6.00	81 275.00

<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>
Future											
Dec 2013	ZAAD	Future	9,087	9.2969	9.2403	9.2825	9.2580	700	6,482,415.00		
Mar 2014	ZAAD	Future	3,887	9.3714	9.3109	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	250	9.4399	9.3712	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.5185	9.4205	0.0000	0.0000	0	0.00		
			<u>15,224</u>					<u>700.00</u>	<u>6,482,415.00</u>	<u>2 092 539.00</u>	<u>15 800 097 479.20</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	0.0427	0.0681	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	0.7079	1.1288	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	93.2363	72.2672	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	17.2880	12.8504	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	0.7769	0.6430	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	0.1777	0.1439	0.0000	0.0000	0	0.00		
			<u>903</u>					<u>0.00</u>	<u>0.00</u>	<u>1 907.00</u>	<u>259 357.00</u>
	Total		16,127					700.00	6,482,415.00	2 094 446.00	15 800 356 836.20
Future											
Mar 2014	ZACA	Future	75	9.7859	9.7448	9.7640	9.7640	25	244,100.00		
			<u>75</u>					<u>25.00</u>	<u>244,100.00</u>	<u>26 975.00</u>	<u>203 807 714.60</u>
	Total		75					25.00	244,100.00	26 975.00	203 807 714.60
Future											
Dec 2013	ZAEU	Future	75,874	13.9218	13.7569	13.9300	13.8200	1,867	25,894,262.20		
Mar 2014	ZAEU	Future	27,850	14.1219	13.9512	14.0274	14.0274	2,510	35,192,774.00		
Jun 2014	ZAEU	Future	700	14.3087	14.1241	0.0000	0.0000	0	0.00		
			<u>104,424</u>					<u>4,377.00</u>	<u>61,087,036.20</u>	<u>4 065 724.00</u>	<u>47 166 914 260.50</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	0.1183	0.3416	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	0.1385	0.4050	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	0.2661	0.7595	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	0.3880	1.0201	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	0.5708	1.3881	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	0.6945	1.6277	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	1.0352	2.2627	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	1.5568	3.1952	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	824.7198	663.1421	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	2.9198	6.2421	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	13.4886	32.1951	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	104.8398	62.3093	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	61.5801	36.0984	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	24.0429	14.0794	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	9.1505	5.5272	0.0000	0.0000	0	0.00		

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Dec 2013	ZAEU	15.05 Call	10,800	1.9677	1.3259	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	0.6861	0.5524	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	23.3796	33.1615	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	35.4149	51.4623	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	114.1729	97.3583	0.0000	0.0000	0	0.00		
			<u>171,650</u>					<u>0.00</u>	<u>0.00</u>	<u>1 943 538.00</u>	<u>274 895 277.33</u>
	Total		276,074					4,377.00	61,087,036.20	6 009 262.00	47 441 809 537.83
Future											
Dec 2013	ZAFR	Future	385	11.3019	11.1741	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.4730	11.3406	0.0000	0.0000	0	0.00		
			<u>485</u>					<u>0.00</u>	<u>0.00</u>	<u>379 531.00</u>	<u>3 287 724 773.50</u>
	Total		485					0.00	0.00	379 531.00	3 287 724 773.50
Future											
Dec 2013	ZAGB	Future	24,889	16.6973	16.4350	16.7219	16.5000	3,060	50,741,169.00		
Mar 2014	ZAGB	Future	5,838	16.9230	16.6531	16.8278	16.8278	25	420,695.00		
Jun 2014	ZAGB	Future	250	17.1308	16.8443	0.0000	0.0000	0	0.00		
			<u>30,977</u>					<u>3,085.00</u>	<u>51,161,864.00</u>	<u>3 136 922.00</u>	<u>41 051 715 631.20</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	2.6263	3.6567	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	3.2969	4.5841	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	12.5777	15.4018	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	15.5666	19.1978	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	43.6188	66.8077	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	517.2579	686.2496	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	117.6665	90.4078	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	549.8816	690.3080	0.0000	0.0000	0	0.00		
			<u>13,858</u>					<u>0.00</u>	<u>0.00</u>	<u>417 729.00</u>	<u>129 670 299.05</u>
	Total		44,835					3,085.00	51,161,864.00	3 554 651.00	41 181 385 930.25
Future											
Dec 2013	ZAJY	Future	14,314	0.1003	0.1001	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1018	0.1016	0.0000	0.0000	0	0.00		
			<u>14,364</u>					<u>0.00</u>	<u>0.00</u>	<u>483 589.00</u>	<u>4 955 590 547.10</u>
	Total		14,364					0.00	0.00	483 589.00	4 955 590 547.10
Future											
Dec 2013	ZAUM	Future	701	10.2501	10.1715	10.2384	10.1965	35	35,709,850.00		
Mar 2014	ZAUM	Future	34	10.3962	10.3141	0.0000	0.0000	0	0.00		
			<u>735</u>					<u>35.00</u>	<u>35,709,850.00</u>	<u>47 014.00</u>	<u>40 889 266 200.00</u>

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Option										
Mar 2014	ZAUM	10.33 Put	200	27275.3774	31931.7802	0.0000	0.0000	0	0.00	
			200					0.00	0.00	2 153.00
		Total	935					35.00	35,709,850.00	49 167.00
Future										
Dec 2013	ZAUS	Future	538,415	10.2501	10.1715	10.2698	10.1477	9,994	102,060,601.50	
Mar 2014	ZAUS	Future	87,807	10.3962	10.3141	10.4000	10.3010	940	9,719,600.60	
Jun 2014	ZAUS	Future	30,032	10.5317	10.4402	0.0000	0.0000	2,000	21,015,000.00	
Sep 2014	ZAUS	Future	1,000	10.6851	10.5600	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	Future	6,400	10.8375	10.7496	0.0000	0.0000	0	0.00	
			663,654					12,934.00	132,795,202.10	47 721 577.00
Option										
Dec 2013	ZAUS	8.00 Put	100	0.0000	0.0011	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	8.75 Put	750	0.0216	0.0393	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.10 Put	12,600	0.1112	0.1932	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.20 Call	100	1050.2831	971.7981	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.20 Put	30,750	0.1831	0.2981	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.40 Put	5,000	0.4478	0.6833	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.50 Put	34,850	0.7088	1.0807	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.55 Put	100	0.9018	1.3764	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.59 Put	20,000	1.0996	1.6811	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.60 Put	24,700	1.1564	1.7689	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.70 Put	400	1.9511	3.8705	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.75 Put	5,000	2.5712	6.2805	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.80 Call	500	454.4090	381.3437	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.80 Put	21,500	4.3090	9.8437	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	9.90 Put	4,200	10.8786	21.9338	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.00 Call	26,200	274.1710	214.8800	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.00 Put	5,400	24.0710	43.3800	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.10 Call	250	197.3765	148.6600	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.10 Put	300	47.2765	77.1600	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.15 Call	4,000	163.7128	120.8003	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.15 Put	100	63.6128	99.3003	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.20 Call	500	133.5859	100.1030	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.20 Put	1,000	83.4859	128.6030	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.21 Call	21,000	127.9999	96.3795	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.25 Put	5,300	107.0433	161.2599	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.27 Call	750	99.0801	76.6675	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.30 Call	5,200	88.0455	68.3472	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.36 Call	3,000	69.4189	54.3295	0.0000	0.0000	0	0.00	
Dec 2013	ZAUS	10.40 Call	20,100	59.2310	46.6571	0.0000	0.0000	0	0.00	

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Dec 2013	ZAUS	10.50 Put	300	289.8547	360.5655	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	32.9237	26.6922	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	27.2137	22.2942	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	22.5758	18.6901	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	650	18.8033	15.6060	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	13.0240	10.9931	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	8.3946	7.3653	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	6.3391	5.7122	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	3.8488	3.6474	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	3.2860	2.9445	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	1.0266	0.8099	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.60 Put	16,000	44.3739	55.3250	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	58.4316	72.0316	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	66.7000	81.7726	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	75.8768	92.5199	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	97.2128	122.9289	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	524.8223	473.1332	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	186.4493	223.9416	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	404.7960	362.5055	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	208.5960	248.4055	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	394.0530	352.6773	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	232.1600	274.2461	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	353.3198	315.5321	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.31 Call	9,000	348.4760	311.4420	0.0000	0.0000	3,000	1,032,000.00		
Mar 2014	ZAUS	10.33 Call	2,000	338.9538	303.4178	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	334.2749	299.4805	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	283.4474	331.4963	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	311.1090	362.8217	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	287.8245	259.4437	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	500	269.5793	243.1023	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	300	373.3793	429.0023	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	440.3702	499.4844	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	233.5105	210.8505	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	221.6794	200.2850	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	20,000	207.7809	187.8816	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	171.4738	155.7357	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	142.5536	130.1657	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	126.5797	115.9061	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	119.4059	109.4972	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	112.7229	103.5226	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	81.0323	74.9551	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	15.8058	18.0500	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	ZAUS	8.78 Put	15,489	20.3629	23.2369	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	116.8934	137.9792	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	128.5032	151.2231	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	174.2768	204.2877	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	187.1706	220.8379	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	236.0429	274.7777	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	352.1511	324.2886	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	187.2290	173.8407	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	141.1419	131.8515	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	120.7520	113.2408	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	51.4568	60.1197	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	198.2469	233.9105	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	230.6648	269.4312	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	483.0092	439.4744	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	261.7878	239.5445	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	265.7643	294.0229	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	630.8992	599.6261	0.0000	0.0000	0	0.00		
			<u>822,168</u>					<u>3,000.00</u>	<u>1,032,000.00</u>	<u>7 682 509.00</u>	<u>2 312 423 426.25</u>
	Total		<u>1,485,822</u>					<u>15,934.00</u>	<u>133,827,202.10</u>	<u>55 404 086.00</u>	<u>411 439 366 939.85</u>

Grand Total	<u>2,009,929</u>			<u>24,156.00</u>	<u>288 512 467.30</u>	<u>79,416,967</u>	<u>612,403,534,180.15</u>
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