



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-December-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>
<b>Future</b>											
Dec 2013	CADP	Future	2,274	(73.4036)	(42.2742)	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>
		<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	772.2086	695.2133	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>
		<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	595.9953	488.9693	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>
		<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	411.2144	309.5294	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>
		<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>											
Dec 2014	CAFC	Future	2,304	(145.3569)	(87.2328)	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>
		<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>
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	717.0730	663.7718	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>

<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	CAFH	Future	3,784	785.3776	729.6683	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>											
Dec 2013	DAUM	10.22 Call	200	21990.0000	11210.0000	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>	<u>3 227 000.00</u>
		<b>Total</b>	<b>200</b>					<b>0.00</b>	<b>0.00</b>	<b>400.00</b>	<b>3 227 000.00</b>
<b>Future</b>											
Feb 2014	DAUS	Future	20,140	10.5642	10.4552	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.7074	10.5937	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>											
Dec 2013	DAUS	9.55 Put	500	1.0246	1.6858	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	21.7844	40.4765	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.51 Call	500	114.4364	77.2698	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	36.7183	23.8684	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.00 Call	400	498.7790	405.2546	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.50 Call	201	159.9538	115.9231	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.1451	0.1646	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	468.7842	384.8334	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.5408	0.5347	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	632.0616	542.0794	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	1.4451	1.4707	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	628.1007	544.9479	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	3.0828	3.5794	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	820.6142	726.6998	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	290.8104	333.0906	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	270.8672	242.2760	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	260.8486	292.5585	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	415.2477	379.5205	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>
		<b>Total</b>	<b>127,749</b>					<b>0.00</b>	<b>0.00</b>	<b>5 087 163.00</b>	<b>18 824 618 923.73</b>
<b>Future</b>											
Dec 2013	EUUS	Future	5	1.3544	1.3580	1.3590	1.3590	50	679,500.00		
Mar 2014	EUUS	Future	147	1.3545	1.3581	0.0000	0.0000	0	0.00		
			<u>152</u>					<u>50.00</u>	<u>679,500.00</u>	<u>352.00</u>	<u>4 788 144.00</u>
		<b>Total</b>	<b>152</b>					<b>50.00</b>	<b>679,500.00</b>	<b>352.00</b>	<b>4 788 144.00</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	ZAAD	Future	9,466	9.4118	9.4249	9.4100	9.3690	491	4,613,511.40		
Mar 2014	ZAAD	Future	3,908	9.4882	9.5009	9.4400	9.4400	61	577,310.00		
Jun 2014	ZAAD	Future	250	9.5626	9.5722	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.6456	9.6530	0.0000	0.0000	0	0.00		
			<u>15,624</u>					<u>552.00</u>	<u>5,190,821.40</u>	<u>2 095 235.00</u>	<u>15 825 445 977.80</u>
<b>Option</b>											
Dec 2013	ZAAD	8.30 Put	201	0.0008	0.0012	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	0.0865	0.1081	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	145.7678	158.6358	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	21.2479	26.2700	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	0.0976	0.2444	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	0.0323	0.0690	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>
	<b>Total</b>		<b>16,527</b>					<b>552.00</b>	<b>5,190,821.40</b>	<b>2 097 142.00</b>	<b>15 825 705 334.80</b>
<b>Future</b>											
Mar 2014	ZACA	Future	50	9.8934	9.8153	9.9000	9.9000	25	247,500.00		
			<u>50</u>					<u>25.00</u>	<u>247,500.00</u>	<u>27 000.00</u>	<u>204 055 214.60</u>
	<b>Total</b>		<b>50</b>					<b>25.00</b>	<b>247,500.00</b>	<b>27 000.00</b>	<b>204 055 214.60</b>
<b>Future</b>											
Dec 2013	ZACR	Future	100	1.7168	1.6987	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>100.00</u>	<u>1 690 000.00</u>
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>100.00</b>	<b>1 690 000.00</b>
<b>Future</b>											
Dec 2013	ZAEU	Future	74,190	14.1436	14.0348	14.1506	14.1206	760	10,739,178.00		
Mar 2014	ZAEU	Future	28,069	14.3481	14.2374	14.3556	14.3158	118	1,690,604.20		
Jun 2014	ZAEU	Future	1,200	14.5458	14.4288	14.5482	14.5465	500	7,273,645.00		
			<u>103,459</u>					<u>1,378.00</u>	<u>19,703,427.20</u>	<u>4 072 314.00</u>	<u>47 259 704 654.00</u>
<b>Option</b>											
Dec 2013	ZAEU	12.25 Put	22,875	0.0000	0.0001	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	0.0001	0.0001	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	0.0016	0.0026	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	0.0061	0.0101	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	0.0209	0.0265	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	0.0372	0.0373	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	0.0718	0.0737	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	0.1375	0.1456	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	1043.9606	935.2013	0.0000	0.0000	0	0.00		

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Dec 2013	ZAEU	13.10 Put	6,100	0.3606	0.4013	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	2.3430	3.0199	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	214.1192	133.8407	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	123.8680	70.7225	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	46.7737	22.8520	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	15.8899	6.9499	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	2.8299	1.0859	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	0.8781	0.3009	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	17.9694	16.9671	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	23.3765	23.6901	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	155.8183	123.2614	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>
	<b>Total</b>		<b>275,109</b>					<b>1,378.00</b>	<b>19,703,427.20</b>	<b>6 015 852.00</b>	<b>47 534 599 931.33</b>
<b>Future</b>											
Dec 2013	ZAFR	Future	385	11.5219	11.4189	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.6986	11.5931	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>
	<b>Total</b>		<b>485</b>					<b>0.00</b>	<b>0.00</b>	<b>379 531.00</b>	<b>3 287 724 773.50</b>
<b>Future</b>											
Dec 2013	ZAGB	Future	30,140	17.0834	16.9485	17.0867	16.9992	2,155	36,666,820.80		
Mar 2014	ZAGB	Future	6,125	17.3168	17.1796	17.3000	17.2402	208	3,588,701.00		
Jun 2014	ZAGB	Future	250	17.5395	17.3949	0.0000	0.0000	0	0.00		
			<u>36,515</u>					<u>2,363.00</u>	<u>40,255,521.80</u>	<u>3 155 132.00</u>	<u>41 357 816 169.60</u>
	<b>Total</b>							<b>2,363.00</b>	<b>40,255,521.80</b>	<b>3 572 861.00</b>	<b>41 487 486 468.65</b>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	1.7454	2.0598	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	2.1971	2.6011	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	10.1939	11.4486	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	12.2587	13.8416	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	25.4555	29.4658	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	345.4079	403.3388	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	195.2179	167.7059	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	400.4011	452.4860	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>
	<b>Total</b>		<b>50,373</b>					<b>2,363.00</b>	<b>40,255,521.80</b>	<b>3 572 861.00</b>	<b>41 487 486 468.65</b>
<b>Future</b>											
Dec 2013	ZAJY	Future	14,314	0.1019	0.1007	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1035	0.1022	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>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Total</b>			<b>14,364</b>					<b>0.00</b>	<b>0.00</b>	483 589.00	4 955 590 547.10
<b>Future</b>											
Dec 2013	ZAUM	Future	566	10.4429	10.3352	10.4128	10.4128	5	5,206,400.00		
Mar 2014	ZAUM	Future	230	10.5930	10.4834	0.0000	0.0000	0	0.00		
			<u>796</u>					<u>5.00</u>	<u>5,206,400.00</u>	<u>47 559.00</u>	<u>41 449 540 850.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	19600.7257	23528.3810	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>996</b>					<b>5.00</b>	<b>5,206,400.00</b>	49 712.00	41 519 156 161.88
<b>Future</b>											
Dec 2013	ZAUS	Future	516,715	10.4429	10.3352	10.4541	10.3739	19,170	199,590,138.80		
Mar 2014	ZAUS	Future	156,554	10.5930	10.4834	10.6000	10.5163	117,265	1,236,454,234.20		
Jun 2014	ZAUS	Future	30,612	10.7373	10.6228	10.7085	10.7085	2,230	23,872,797.50		
Sep 2014	ZAUS	Future	1,700	10.8981	10.7799	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,400	11.0482	10.9319	0.0000	0.0000	0	0.00		
			<u>711,981</u>					<u>138,665.00</u>	<u>1,459,917,170.50</u>	<u>47 925 710.00</u>	<u>411 264 447 679.60</u>
<b>Option</b>											
Dec 2013	ZAUS	8.00 Put	100	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	0.0086	0.0107	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	0.0261	0.0452	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1242.9369	1135.2708	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	0.0369	0.0708	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	0.0787	0.1896	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	0.1370	0.3251	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	0.1822	0.4296	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	0.2298	0.5392	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	0.2437	0.5712	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	0.4439	1.0293	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	0.6046	1.3953	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	643.7286	537.1040	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	0.8286	1.9040	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	1.5856	4.2636	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	26,200	446.5604	345.6410	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,300	3.6604	10.4410	0.0000	0.0000	400	4,600.00		
Dec 2013	ZAUS	10.10 Call	250	352.1236	258.1453	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	9.2236	22.9453	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	306.9374	217.8995	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	14.0374	32.6995	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	263.6823	180.6268	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Put	1,000	20.7823	45.4268	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	10.21 Call	21,000	255.3056	173.5686	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,000	29.9472	61.5626	0.0000	0.0000	300	8,172.00		
Dec 2013	ZAUS	10.27 Call	750	207.3032	134.2539	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	184.9294	116.6582	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	143.9226	86.4661	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	119.6100	71.7089	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.50 Put	300	130.5848	208.9509	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	57.7585	34.4240	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	45.1565	26.7742	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	35.1685	20.7984	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	650	27.3227	16.1530	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	16.4481	9.7714	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	8.9870	5.0097	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	5.7338	3.0725	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	2.2810	1.2051	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	1.6684	0.8789	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	0.2496	0.1660	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.60 Put	16,000	28.2316	36.1542	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	38.1820	48.3400	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	44.1331	55.5657	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	50.8074	63.6274	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	66.5579	82.4926	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	678.8825	588.7964	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	127.4873	156.7896	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	537.7403	460.1583	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	144.7403	176.7583	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	525.0234	448.5441	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	163.3613	198.1469	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	476.3538	404.3395	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.31 Call	9,000	470.5184	399.0657	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	459.0073	388.6838	0.0000	0.0000	4,000	1,597,731.60		
Mar 2014	ZAUS	10.34 Call	2,000	453.3335	383.5754	0.0000	0.0000	4,000	1,577,752.80		
Mar 2014	ZAUS	10.35 Put	3,100	204.7162	245.1217	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	227.4336	270.6640	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	394.4911	330.9406	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	7,500	369.8661	309.1099	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	600	276.8661	325.7099	0.0000	0.0000	300	80,172.00		
Mar 2014	ZAUS	10.60 Put	200	331.4550	388.5097	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	320.4645	268.4483	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	304.9817	255.0520	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	20,000	286.6786	239.2766	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	238.2569	197.8567	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	11.00 Call	200	198.4144	164.1357	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	175.9261	145.4611	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	165.7609	137.1586	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	156.4519	129.4177	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	112.0270	92.7107	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	13.6352	15.4117	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	17.5988	19.7657	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	92.0085	107.3469	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	101.6525	117.9185	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	140.0116	159.6541	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	150.3602	170.8466	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	184.6107	213.1534	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	451.2047	396.2132	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	242.5559	211.8331	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	183.4696	159.8996	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	156.5554	136.7010	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	43.1928	48.6689	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	160.2333	184.0578	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	187.8560	214.3321	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	585.3294	529.3345	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	317.8905	286.4744	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	222.0059	250.1896	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	742.1924	684.8459	0.0000	0.0000	0	0.00		
			<u>829,068</u>					<u>9,000.00</u>	<u>3,268,428.40</u>	<u>7 699 695.00</u>	<u>2 317 886 023.61</u>
	<b>Total</b>		<b>1,541,049</b>					<b>147,665.00</b>	<b>1,463,185,598.90</b>	<b>55 625 405.00</b>	<b>413 582 333 703.21</b>
	<b>Grand Total</b>		<b>2,070,412</b>					<b>152,038.00</b>	<b>1 534 468 769.30</b>	<b>79,667,398</b>	<b>615,745,996,393.01</b>