



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-December-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2013	CADP	Future	2,274	(14.5488)	(26.2781)	0.0000	0.0000	0	0.00		
			2,274					0.00	0.00	2 274.00	121 795.44
		Total	2,274					0.00	0.00	2 274.00	121 795.44
Future											
Dec 2013	CADR	Future	696	717.8858	711.9859	0.0000	0.0000	0	0.00		
			696					0.00	0.00	788.00	275 163.46
		Total	696					0.00	0.00	788.00	275 163.46
Future											
Dec 2013	CADS	Future	6,000	482.4667	488.5104	0.0000	0.0000	0	0.00		
			6,000					0.00	0.00	6 000.00	0.60
		Total	6,000					0.00	0.00	6 000.00	0.60
Future											
Dec 2013	CADT	Future	1,600	429.6173	394.6960	0.0000	0.0000	0	0.00		
			1,600					0.00	0.00	3 200.00	135 075.84
		Total	1,600					0.00	0.00	3 200.00	135 075.84
Future											
Dec 2014	CAFC	Future	2,304	(83.8794)	(88.5513)	0.0000	0.0000	0	0.00		
			2,304					0.00	0.00	2 304.00	-237 864.96
		Total	2,304					0.00	0.00	2 304.00	-237 864.96
Future											
Dec 2014	CAFE	Future	26,600	660.9171	662.7872	0.0000	0.0000	0	0.00		
			26,600					0.00	0.00	26 600.00	17 657 226.30
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30

<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 2014	CAFH	Future	3,784	725.6215	726.7262	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	10.22 Call	200	12089.6516	10980.0000	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>
		Total	200					0.00	0.00	400.00	3 227 000.00
Future											
Feb 2014	DAUS	Future	20,140	10.4518	10.4502	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.5919	10.5971	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	0.9309	1.2534	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	29.4380	35.5193	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.51 Call	500	56.8870	69.5617	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	13.7288	20.4659	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.00 Call	400	392.3269	400.2334	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.50 Call	201	100.4052	113.4088	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.1860	0.2093	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	381.4594	388.5284	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.6740	0.8071	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	545.0311	552.5600	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	1.7711	2.0813	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	549.1066	562.0435	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	4.3210	4.2183	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	732.1201	742.9201	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	346.5803	353.0595	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	249.6452	262.4523	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	308.6882	312.7612	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	388.4248	401.3766	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											
Mar 2014	EUUS	Future	147	1.3721	1.3673	0.0000	0.0000	0	0.00		
			<u>147</u>					<u>0.00</u>	<u>0.00</u>	<u>362.00</u>	<u>4 924 654.00</u>
		Total	147					0.00	0.00	362.00	4 924 654.00

<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	7,734	9.3964	9.3774	9.4158	9.3716	404	3,793,045.50		
Mar 2014	ZAAD	Future	3,978	9.4743	9.4559	9.4786	9.4786	1	9,478.60		
Jun 2014	ZAAD	Future	250	9.5472	9.5305	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,000	9.6296	9.6147	0.0000	0.0000	0	0.00		
			<u>13,962</u>					<u>405.00</u>	<u>3,802,524.10</u>	<u>2 099 678.00</u>	<u>15 867 400 280.90</u>
Option											
Dec 2013	ZAAD	8.30 Put	201	0.0004	0.0003	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	0.0334	0.0626	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	116.9985	113.9780	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	9.2780	10.9323	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	0.0248	0.0221	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	0.0125	0.0102	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		14,865					405.00	3,802,524.10	2 101 585.00	15 867 659 637.90
Future											
Mar 2014	ZACA	Future	50	9.8051	9.8094	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>27 000.00</u>	<u>204 055 214.60</u>
	Total		50					0.00	0.00	27 000.00	204 055 214.60
Future											
Dec 2013	ZACR	Future	100	1.7032	1.7023	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>
	Total		100					0.00	0.00	100.00	1 690 000.00
Future											
Dec 2013	ZAEU	Future	59,456	14.1744	14.1282	0.0000	0.0000	293	4,159,457.30		
Mar 2014	ZAEU	Future	38,871	14.3796	14.3346	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	Future	1,700	14.5732	14.5309	0.0000	0.0000	0	0.00		
			<u>100,027</u>					<u>293.00</u>	<u>4,159,457.30</u>	<u>4 117 617.00</u>	<u>47 913 772 084.50</u>
Option											
Dec 2013	ZAEU	12.25 Put	22,875	0.0000	0.0124	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	0.0000	0.0128	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	0.0002	0.0145	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	0.0013	0.0155	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.70 Put	25,925	0.0071	0.0167	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	0.0153	0.0232	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	0.0245	0.0451	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	0.0395	0.0876	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	1074.4842	1028.4366	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	ZAEU	13.10 Put	6,100	0.0842	0.2366	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	0.4437	1.6791	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	202.8742	187.9371	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	95.5630	100.2500	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	22.2894	30.2751	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	4.4349	7.5869	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	0.3669	1.1164	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	0.0715	0.3925	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	18.3583	21.7410	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	23.5903	28.0333	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	157.5414	159.4667	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		271,677					293.00	4,159,457.30	6 061 155.00	48 188 667 361.83
Future											
Dec 2013	ZAFR	Future	385	11.5816	11.5428	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.7623	11.7238	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	29,687	16.9200	16.8994	16.9650	16.8800	570	9,664,275.00		
Mar 2014	ZAGB	Future	6,481	17.1567	17.1357	17.1678	17.1678	10	171,930.60		
Jun 2014	ZAGB	Future	200	17.3758	17.3565	0.0000	0.0000	0	0.00		
			<u>36,368</u>					<u>580.00</u>	<u>9,836,205.60</u>	<u>3 162 328.00</u>	<u>41 481 321 206.90</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	2.1651	2.5083	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	2.7379	3.1297	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	11.7645	12.3786	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	14.2799	14.8348	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	30.8345	30.6950	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	417.0180	439.9519	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	168.0368	172.9738	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	465.0919	483.1923	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		50,226					580.00	9,836,205.60	3 580 057.00	41 610 991 505.95
Future											
Dec 2013	ZAJY	Future	14,314	0.1002	0.1005	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1017	0.1020	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>

<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>	
Total		14,364					0.00	0.00	483 589.00	4 955 590 547.10	
Future											
Dec 2013	ZAUM	Future	399	10.3295	10.3323	10.3576	10.3255	147	151,903,060.00		
Mar 2014	ZAUM	Future	286	10.4799	10.4835	10.5000	10.5000	95	99,571,360.00		
Jun 2014	ZAUM	Future	200	10.6208	10.6266	0.0000	0.0000	100	106,200,500.00		
			885					342.00	357,674,920.00	50 381.00	44 422 820 120.00
Option											
Mar 2014	ZAUM	10.33 Put	200	24245.6179	25495.8369	0.0000	0.0000	0	0.00		
			200					0.00	0.00	2 153.00	69 615 311.88
Total		1,085					342.00	357,674,920.00	52 534.00	44 492 435 431.88	
Future											
Dec 2013	ZAUS	Future	391,940	10.3295	10.3323	10.3655	10.3124	4,034	41,790,609.70		
Mar 2014	ZAUS	Future	303,250	10.4799	10.4835	10.5154	10.4678	4,571	48,078,170.50		
Jun 2014	ZAUS	Future	24,116	10.6208	10.6266	10.6495	10.6495	4	42,598.00		
Sep 2014	ZAUS	Future	1,700	10.7776	10.7872	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,400	10.9251	10.9364	0.0000	0.0000	0	0.00		
			727,406					8,609.00	89,911,378.20	48 253 729.00	414 730 693 344.20
Option											
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	0.0061	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	0.0067	0.0003	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1129.5068	1132.3022	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	0.0068	0.0022	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	0.0217	0.0209	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	0.0484	0.0525	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	0.0728	0.0835	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	0.1015	0.1211	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	0.1104	0.1329	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	0.2580	0.3366	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	0.3980	0.5350	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	530.1169	533.1488	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	0.6169	0.8488	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	1.5395	2.3161	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	26,200	333.3424	338.2532	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,300	3.8424	5.9532	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Call	250	238.9514	246.5460	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	9.4514	14.2460	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	194.1486	203.6757	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	14.6486	21.3757	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	151.9269	163.6673	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	10.20 Put	1,000	22.4269	31.3673	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	143.8772	156.0739	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,000	33.7853	44.9544	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	99.0846	113.8576	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	79.3629	95.1453	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Put	50,000	49.8629	62.8453	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	52.1066	68.6409	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	38.5414	54.7385	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.50 Put	300	187.5963	198.1796	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	11.1162	22.6132	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	7.1486	16.7604	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	4.5615	12.4318	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	650	2.8969	9.2421	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	1.1641	5.1636	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	0.5312	2.2580	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	0.3315	1.2941	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	0.1518	0.4562	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	0.1202	0.3232	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	0.0344	0.0569	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.60 Put	16,000	40.3521	43.0070	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	53.2189	56.9634	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	60.7890	65.1511	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	69.1902	74.2184	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	88.7137	95.1948	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	592.1264	603.7872	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.15 Put	100	164.0057	174.2239	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	463.9158	478.4131	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	184.0158	194.9131	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	452.3059	467.0661	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	205.4020	216.9471	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	408.0550	423.8106	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.31 Call	6,000	402.7675	418.6411	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	392.3562	408.4584	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	387.2299	403.4448	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	252.2570	264.9827	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	277.6907	290.9376	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	334.3274	351.6452	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	7,500	312.3333	330.0693	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	600	332.4333	346.5693	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	395.0321	409.0955	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	271.4468	289.0936	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	257.9494	275.5074	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	10.70 Call	20,000	242.0364	259.4452	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	200	200.1555	216.9124	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	165.9459	181.8256	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	600	686.0459	698.3256	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	147.0085	162.1614	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	138.6069	153.3550	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	130.7680	145.1061	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	93.5201	105.4799	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	18.1883	17.8879	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	23.0548	22.8962	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	115.7010	119.6266	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	126.5318	130.9450	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	169.0149	175.2219	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	180.3513	187.0048	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	222.8913	230.6558	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	402.3302	418.7708	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	215.2869	228.4931	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	162.5328	173.6360	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	138.9156	148.8678	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	43.7938	44.3660	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	45.1914	45.7940	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	52.7648	53.5352	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	195.6958	199.3749	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	226.8369	231.0817	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	294.3194	299.6537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	302.0638	307.5132	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	309.9341	315.4948	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	541.5258	557.8249	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	294.2905	307.7174	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	245.1873	257.4311	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	240.3210	252.4337	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	234.4285	246.3796	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	266.7798	269.5919	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	696.1070	711.6613	0.0000	0.0000	0	0.00		
			<u>1,002,968</u>					<u>0.00</u>	<u>0.00</u>	<u>7 891 395.00</u>	<u>2 347 219 889.07</u>
	Total		1,730,374					8,609.00	89,911,378.20	56 145 124.00	417 077 913 233.27
	Grand Total		2,254,580					10,229.00	465 384 485.20	80,246,891	623,034,518,473.97