



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-December-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	(9.0929)	(14.5488)	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	726.5346	717.8858	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	485.6305	482.4667	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	499.4275	429.6173	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	(85.0858)	(83.8794)	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	662.9952	660.9171	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	728.2688	725.6215	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>Future</b>											
Mar 2014	CAFI	Future	2,500	155.5377	148.0000	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,500</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	11719.2999	12089.6516	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	10.4555	10.4518	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	10.5959	10.5919	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	0.6806	0.9309	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.10 Put	500	25.1033	29.4380	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.51 Call	500	52.7262	56.8870	0.0000	0.0000	0	0.00		
Dec 2013	DAUS	10.84 Call	500	12.0758	13.7288	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.00 Call	400	393.5499	392.3269	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.50 Call	201	97.3195	100.4052	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	8.30 Put	6,000	0.1587	0.1860	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	379.8561	381.4594	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.5823	0.6740	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	544.1772	545.0311	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	1.6190	1.7711	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	547.1195	549.1066	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	4.3989	4.3210	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	730.7939	732.1201	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	337.1161	346.5803	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	245.9819	249.6452	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	300.4438	308.6882	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	384.5903	388.4248	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>

<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>											
Mar 2014	EUUS	Future	394	1.3785	1.3721	1.3754	1.3754	247	3,397,679.00		
			<u>394</u>					<u>247.00</u>	<u>3,397,679.00</u>	<u>609.00</u>	<u>8 322 333.00</u>
		<b>Total</b>	<b>394</b>					<b>247.00</b>	<b>3,397,679.00</b>	609.00	8 322 333.00
<b>Future</b>											
Dec 2013	ZAAD	Future	6,784	9.4532	9.3964	9.4322	9.3844	1,500	14,094,545.00		
Mar 2014	ZAAD	Future	4,044	9.5322	9.4743	0.0000	0.0000	175	1,662,209.00		
Jun 2014	ZAAD	Future	300	9.6051	9.5472	0.0000	0.0000	50	478,085.00		
Sep 2014	ZAAD	Future	2,000	9.6889	9.6296	0.0000	0.0000	0	0.00		
			<u>13,128</u>					<u>1,725.00</u>	<u>16,234,839.00</u>	<u>2 101 403.00</u>	<u>15 883 635 119.90</u>
<b>Option</b>											
Dec 2013	ZAAD	8.30 Put	201	0.0000	0.0004	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	0.0000	0.0334	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	160.9793	116.9985	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	10.8319	9.2780	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	0.0325	0.0248	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	0.0122	0.0125	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>14,031</b>					<b>1,725.00</b>	<b>16,234,839.00</b>	2 103 310.00	15 883 894 476.90
<b>Future</b>											
Mar 2014	ZACA	Future	50	9.8505	9.8051	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>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	27 000.00	204 055 214.60
<b>Future</b>											
Dec 2013	ZACR	Future	100	1.7039	1.7032	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>	100.00	1 690 000.00
<b>Future</b>											
Dec 2013	ZAEU	Future	57,953	14.2456	14.1744	14.1613	14.1613	6,466	91,660,046.50		
Mar 2014	ZAEU	Future	46,287	14.4526	14.3796	14.4626	14.3406	7,655	110,057,295.70		
Jun 2014	ZAEU	Future	1,700	14.6466	14.5732	0.0000	0.0000	0	0.00		
			<u>105,940</u>					<u>14,121.00</u>	<u>201,717,342.20</u>	<u>4 131 738.00</u>	<u>48 115 489 426.70</u>
<b>Option</b>											
Dec 2013	ZAEU	12.25 Put	22,875	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.30 Put	10,800	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	0.0000	0.0002	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	0.0000	0.0013	0.0000	0.0000	0	0.00		

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Dec 2013	ZAEU	12.70 Put	25,925	0.0004	0.0071	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.75 Put	800	0.0010	0.0153	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.85 Put	15,000	0.0065	0.0245	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.95 Put	12,600	0.0095	0.0395	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	1145.6173	1074.4842	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Put	6,100	0.0173	0.0842	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.40 Put	3,600	0.0708	0.4437	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.00 Call	200	256.4629	202.8742	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.15 Call	15,250	131.7764	95.5630	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.40 Call	12,600	25.2566	22.2894	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	14.65 Call	12,200	4.5304	4.4349	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.05 Call	10,800	0.3622	0.3669	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	15.35 Call	7,500	0.0617	0.0715	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.65 Put	500	14.9819	18.3583	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	19.3095	23.5903	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	161.9282	157.5414	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>277,590</b>					<b>14,121.00</b>	<b>201,717,342.20</b>	<b>6 075 276.00</b>	<b>48 390 384 704.03</b>
<b>Future</b>											
Dec 2013	ZAFR	Future	385	11.6625	11.5816	0.0000	0.0000	0	0.00		
Mar 2014	ZAFR	Future	100	11.8449	11.7623	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	29,185	16.9912	16.9200	17.0000	16.9319	4,100	69,435,691.80		
Mar 2014	ZAGB	Future	8,647	17.2296	17.1567	17.2000	17.1574	3,414	58,628,011.80		
Jun 2014	ZAGB	Future	200	17.4483	17.3758	0.0000	0.0000	0	0.00		
			<u>38,032</u>					<u>7,514.00</u>	<u>128,063,703.60</u>	<u>3 169 842.00</u>	<u>41 609 384 910.50</u>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	1.3316	2.1651	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	1.7618	2.7379	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	9.6750	11.7645	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	11.8423	14.2799	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	26.3083	30.8345	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	367.6740	417.0180	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	168.7955	168.0368	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	424.8581	465.0919	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>51,890</b>					<b>7,514.00</b>	<b>128,063,703.60</b>	<b>3 587 571.00</b>	<b>41 739 055 209.55</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	ZAJY	Future	14,314	0.1006	0.1002	0.0000	0.0000	0	0.00		
Mar 2014	ZAJY	Future	50	0.1021	0.1017	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>
		<b>Total</b>	<b>14,364</b>					<b>0.00</b>	<b>0.00</b>	<b>483 589.00</b>	<b>4 955 590 547.10</b>
<b>Future</b>											
Dec 2013	ZAUM	Future	382	10.3329	10.3295	10.3287	10.2842	28	28,873,580.00		
Mar 2014	ZAUM	Future	286	10.4841	10.4799	0.0000	0.0000	0	0.00		
Jun 2014	ZAUM	Future	200	10.6247	10.6208	0.0000	0.0000	0	0.00		
			<u>868</u>					<u>28.00</u>	<u>28,873,580.00</u>	<u>50 409.00</u>	<u>44 451 693 700.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	23406.0966	24245.6179	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>1,068</b>					<b>28.00</b>	<b>28,873,580.00</b>	<b>52 562.00</b>	<b>44 521 309 011.88</b>
<b>Future</b>											
Dec 2013	ZAUS	Future	382,057	10.3329	10.3295	10.3750	10.2900	28,929	298,833,386.20		
Mar 2014	ZAUS	Future	309,409	10.4841	10.4799	10.5414	10.4300	21,154	222,064,875.90		
Jun 2014	ZAUS	Future	23,716	10.6247	10.6208	10.6100	10.6100	900	9,563,350.00		
Sep 2014	ZAUS	Future	1,700	10.7828	10.7776	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,400	10.9306	10.9251	0.0000	0.0000	0	0.00		
			<u>723,282</u>					<u>50,983.00</u>	<u>530,461,612.10</u>	<u>48 304 712.00</u>	<u>415 261 154 956.30</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	0.0000	0.0061	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.10 Put	12,600	0.0001	0.0067	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1132.9018	1129.5068	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Put	30,750	0.0018	0.0068	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.40 Put	5,000	0.0142	0.0217	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.50 Put	34,850	0.0274	0.0484	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	0.0388	0.0728	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.59 Put	20,000	0.0517	0.1015	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	24,700	0.0556	0.1104	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	0.1184	0.2580	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.75 Put	5,000	0.1764	0.3980	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Call	500	533.1666	530.1169	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	0.2666	0.6169	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.90 Put	4,200	0.7168	1.5395	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Call	26,200	334.8777	333.3424	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	5,300	1.9777	3.8424	0.0000	0.0000	0	0.00		

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Dec 2013	ZAUS	10.10 Call	250	238.4117	238.9514	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	5.5117	9.4514	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Call	4,000	192.0641	194.1486	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.15 Put	100	9.1641	14.6486	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Call	500	148.0033	151.9269	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.20 Put	1,000	15.1033	22.4269	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.21 Call	21,000	139.5644	143.8772	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.25 Put	5,000	24.5264	33.7853	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	92.5057	99.0846	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	5,200	71.8617	79.3629	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Put	50,000	38.9617	49.8629	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.36 Call	3,000	44.2365	52.1066	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	20,100	31.1766	38.5414	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.50 Put	300	179.2561	187.5963	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	7.4123	11.1162	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.60 Call	25,500	4.4820	7.1486	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.65 Call	22,700	2.6999	4.5615	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	650	1.6265	2.8969	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	0.5979	1.1641	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.92 Call	250	0.2332	0.5312	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	16,500	0.1320	0.3315	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.15 Call	12,600	0.0511	0.1518	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	20,100	0.0384	0.1202	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	26,200	0.0117	0.0344	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.60 Put	16,000	37.5815	40.3521	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	49.7114	53.2189	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	56.8763	60.7890	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	64.8497	69.1902	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	83.4597	88.7137	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	590.1041	592.1264	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	106.0041	112.2264	0.0000	0.0000	2,500	248,075.00		
Mar 2014	ZAUS	10.15 Put	100	156.6641	164.0057	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	460.4455	463.9158	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	176.3455	184.0158	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.22 Call	2,000	448.7105	452.3059	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	197.4292	205.4020	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	404.0098	408.0550	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.31 Call	6,000	398.6704	402.7675	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	388.1610	392.3562	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	382.9863	387.2299	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	243.7684	252.2570	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	200	268.9861	277.6907	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	10.45 Call	7,500	329.6386	334.3274	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	307.4880	312.3333	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,800	323.3880	332.4333	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	386.0006	395.0321	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	266.6221	271.4468	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	253.1609	257.9494	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	20,000	237.3119	242.0364	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	2,700	195.7246	200.1555	0.0000	0.0000	2,500	488,175.00		
Mar 2014	ZAUS	11.00 Call	200	161.9014	165.9459	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	600	677.8014	686.0459	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	143.2516	147.0085	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	134.9955	138.6069	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	127.3024	130.7680	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	10,000	90.8940	93.5201	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	18.9400	18.1883	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	23.6883	23.0548	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	112.2370	115.7010	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	122.6337	126.5318	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	163.4891	169.0149	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	174.4120	180.3513	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	216.0388	222.8913	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	397.3980	402.3302	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	212.6450	215.2869	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	160.9896	162.5328	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	137.9295	138.9156	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	41.1016	43.7938	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	42.4282	45.1914	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	45,000	49.6271	52.7648	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	187.9042	195.6958	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	45,000	218.4969	226.8369	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	285.0270	294.3194	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	292.6775	302.0638	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	300.4520	309.9341	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	536.0125	541.5258	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	289.9444	294.2905	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	241.3067	245.1873	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	236.4941	240.3210	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	230.6670	234.4285	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	259.3104	266.7798	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	692.8463	696.1070	0.0000	0.0000	0	0.00		
			<u>1,012,668</u>					<u>5,000.00</u>	<u>736,250.00</u>	<u>7 896 395.00</u>	<u>2 347 956 139.07</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>
		<b>Total</b>	<b>1,735,950</b>				<b>55,983.00</b>	<b>531,197,862.10</b>	<b>56 201 107.00</b>	<b>417 609 111 095.37</b>
		<b>Grand Total</b>	<b>2,269,629</b>				<b>79,618.00</b>	<b>909 485 005.90</b>	<b>80,326,509</b>	<b>623,944,003,479.87</b>