



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-January-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Dec 2014	CAFC	Future	2,304	(451.6952)	(370.0948)	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	1031.4170	957.4585	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	1115.4308	1040.0430	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	152.9194	151.0367	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>387 500.00</u>
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	<b>2 500.00</b>	<b>387 500.00</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,488	561.3877	436.6640	0.0000	0.0000	0	0.00		
			<u>4,488</u>					<u>0.00</u>	<u>0.00</u>	<u>8 976.00</u>	<u>736 032.00</u>
		<b>Total</b>	<b>4,488</b>					<b>0.00</b>	<b>0.00</b>	<b>8 976.00</b>	<b>736 032.00</b>
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	1005.9778	927.1342	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>	<u>4 043 048.12</u>
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<b>5 561.00</b>	<b>4 043 048.12</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Sep 2014	CAFM	Future	5,000	137.9992	125.0000	0.0000	0.0000	0	0.00		
			5,000					0.00	0.00	0.00	0.00
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	0.00	0.00
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	639.3236	0.0000	0.0000	0.0000	9,605	6,218,373.05		
Jan 2015	DAGB	21.04 Call	9,605	797.4445	0.0000	0.0000	0.0000	9,605	6,218,373.05		
			19,210					19,210.00	12,436,746.10	9 605.00	6 218 373.05
		<b>Total</b>	<b>19,210</b>					<b>19,210.00</b>	<b>12,436,746.10</b>	9 605.00	6 218 373.05
<b>Future</b>											
Jan 2014	DAUM	Future	0	11.1183	10.9704	0.0000	0.0000	200	222,366,000.00		
			0					200.00	222,366,000.00	1 200.00	1 273 338 000.00
<b>Option</b>											
Jan 2014	DAUM	11.00 Call	200	17589.4882	0.0000	0.0000	0.0000	400	5,918,000.00		
			200					400.00	5,918,000.00	3 200.00	32 906 920.00
		<b>Total</b>	<b>200</b>					<b>600.00</b>	<b>228,284,000.00</b>	4 400.00	1 306 244 920.00
<b>Future</b>											
Feb 2014	DAUS	Future	20,140	11.1668	11.0142	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.3182	11.1616	0.0000	0.0000	0	0.00		
			30,290					0.00	0.00	2 040 231.00	18 666 213 428.70
<b>Option</b>											
Jan 2014	DAUS	8.30 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jan 2014	DAUS	10.12 Call	6,000	999.8101	847.5456	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.89 Call	2,350	270.6290	154.0450	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.20 Call	2,350	88.5283	39.8328	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	665.1267	374.7000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	267.1096	0.0000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	131.3653	0.0000	0.0000	0.0000	1,000	116,810.65		
Feb 2014	DAUS	8.30 Put	6,000	0.0050	0.0000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	1166.5780	1015.0685	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0457	0.0480	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	1121.2125	970.1159	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.4362	0.3947	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1339.0179	1185.4568	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.9418	1.1485	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1221.9847	1073.3608	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	347.4303	0.0000	0.0000	0.0000	201	68,742.00		
Jul 2014	DAUS	12.09 Call	201	331.9681	0.0000	0.0000	0.0000	201	68,742.00		

<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>
Aug 2014	DAUS	10.33 Put	19,547	113.1799	131.2682	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	386.9996	320.7601	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	118.4198	128.7848	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	586.7692	504.8002	0.0000	0.0000	0	0.00		
			112,960					1,402.00	254,294.65	3 069 135.00	177 287 341.93
	<b>Total</b>		<b>143,250</b>					<b>1,402.00</b>	<b>254,294.65</b>	<b>5 109 366.00</b>	<b>18 843 500 770.63</b>
<b>Future</b>											
Mar 2014	EUUS	Future	575	1.3683	1.3664	0.0000	0.0000	0	0.00		
			575					0.00	0.00	940.00	12 879 946.00
	<b>Total</b>		<b>575</b>					<b>0.00</b>	<b>0.00</b>	<b>940.00</b>	<b>12 879 946.00</b>
<b>Future</b>											
Mar 2014	JYZA	Future	1,250	9.1990	9.4428	0.0000	0.0000	0	0.00		
			1,250					0.00	0.00	1 250.00	12 406 620.16
	<b>Total</b>		<b>1,250</b>					<b>0.00</b>	<b>0.00</b>	<b>1 250.00</b>	<b>12 406 620.16</b>
<b>Future</b>											
Mar 2014	ZAAD	Future	9,653	9.7137	9.6795	9.6182	9.6182	570	5,498,324.60		
Jun 2014	ZAAD	Future	1,635	9.7915	9.7538	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,750	9.8861	9.8458	0.0000	0.0000	0	0.00		
			14,038					570.00	5,498,324.60	2 143 617.00	16 282 386 681.10
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	75.9689	83.6919	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	335.4097	316.3269	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	60.0130	56.3293	0.0000	0.0000	0	0.00		
			603					0.00	0.00	2 510.00	358 249.00
	<b>Total</b>		<b>14,641</b>					<b>570.00</b>	<b>5,498,324.60</b>	<b>2 146 127.00</b>	<b>16 282 744 930.10</b>
<b>Future</b>											
Mar 2014	ZACA	Future	75	10.0912	9.9304	0.0000	0.0000	25	249,000.00		
			75					25.00	249,000.00	27 075.00	204 804 677.10
	<b>Total</b>		<b>75</b>					<b>25.00</b>	<b>249,000.00</b>	<b>27 075.00</b>	<b>204 804 677.10</b>
<b>Future</b>											
Mar 2014	ZACR	Future	250	1.8495	1.8274	0.0000	0.0000	0	0.00		
			250					0.00	0.00	450.00	7 932 800.00
	<b>Total</b>		<b>250</b>					<b>0.00</b>	<b>0.00</b>	<b>450.00</b>	<b>7 932 800.00</b>
<b>Future</b>											
Mar 2014	ZAEU	Future	92,445	15.3210	15.0891	15.4200	15.1600	1,197	18,315,406.10		

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Jun 2014	ZAEU	Future	22,383	15.5317	15.2937	15.5250	15.4904	815	12,648,387.00		
Sep 2014	ZAEU	Future	870	15.7777	15.5316	15.8300	15.6500	117	1,848,910.00		
			<u>115,698</u>					<u>2,129.00</u>	<u>32,812,703.10</u>	<u>4 333 726.00</u>	<u>51 042 314 749.60</u>
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	1.3193	1.6238	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	1.7618	2.2182	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	290.2689	193.1660	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	49.1612	60.2135	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	51.7990	65.6430	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	229.8792	303.1635	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	289.2654	228.1513	0.0000	0.0000	0	0.00		
			<u>68,600</u>					<u>0.00</u>	<u>0.00</u>	<u>2 006 138.00</u>	<u>281 645 906.08</u>
	<b>Total</b>		<b>184,298</b>					<b>2,129.00</b>	<b>32,812,703.10</b>	<b>6 339 864.00</b>	<b>51 323 960 655.68</b>
<b>Future</b>											
Mar 2014	ZAFR	Future	469	12.5153	12.2574	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	75	12.6982	12.4334	0.0000	0.0000	0	0.00		
			<u>544</u>					<u>0.00</u>	<u>0.00</u>	<u>380 365.00</u>	<u>3 297 553 522.00</u>
	<b>Total</b>		<b>544</b>					<b>0.00</b>	<b>0.00</b>	<b>380 365.00</b>	<b>3 297 553 522.00</b>
<b>Future</b>											
Mar 2014	ZAGB	Future	34,055	18.4644	18.3334	18.7200	18.3800	742	13,784,554.30		
Jun 2014	ZAGB	Future	4,846	18.7059	15.5699	18.7999	18.7482	95	1,780,658.00		
Sep 2014	ZAGB	Future	320	18.9853	18.8413	19.2000	18.9900	30	572,750.00		
			<u>39,221</u>					<u>867.00</u>	<u>16,137,962.30</u>	<u>3 271 117.00</u>	<u>43 362 577 084.70</u>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.0402	0.0436	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0607	0.0521	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.4644	0.2298	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.6922	0.3117	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	2.7546	1.6685	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	36.1088	30.5013	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	219.7920	215.5456	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	464.1865	344.9356	0.0000	0.0000	4,700	2,038,954.00		
Mar 2014	ZAGB	18.72 Call	7,000	334.6541	0.0000	0.0000	0.0000	14,000	4,043,200.00		
Jun 2014	ZAGB	15.00 Put	1,123	20.6953	423.7516	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	61.1891	1100.4663	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	25,500	68.6925	1206.3293	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	84.4343	1401.5252	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	335.9804	2357.6356	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	584.2929	0.0000	0.0000	0.0000	400	208,000.00		

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Jun 2014	ZAGB	19.80 Call	12,000	392.7616	4.8513	0.0000	0.0000	0	0.00		
			65,304					19,100.00	6,290,154.00	487 852.00	142 198 111.97
		<b>Total</b>	<b>104,525</b>					<b>19,967.00</b>	<b>22,428,116.30</b>	3 758 969.00	43 504 775 196.67
<b>Future</b>											
Mar 2014	ZAJY	Future	120	0.1095	0.1066	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1110	0.1081	0.0000	0.0000	0	0.00		
			12,979					0.00	0.00	523 894.00	5 364 805 713.20
		<b>Total</b>	<b>12,979</b>					<b>0.00</b>	<b>0.00</b>	523 894.00	5 364 805 713.20
<b>Future</b>											
Mar 2014	ZAUM	Future	692	11.1967	11.0428	11.2185	11.1249	25	27,981,200.00		
Jun 2014	ZAUM	Future	207	11.3508	11.1931	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	1	11.5292	11.3661	0.0000	0.0000	0	0.00		
			900					25.00	27,981,200.00	51 146.00	45 248 138 470.00
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	1777.5262	2282.0414	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	12180.2796	15473.8296	0.0000	0.0000	0	0.00		
			360					0.00	0.00	2 313.00	74 399 311.88
		<b>Total</b>	<b>1,260</b>					<b>25.00</b>	<b>27,981,200.00</b>	53 459.00	45 322 537 781.88
<b>Future</b>											
Mar 2014	ZAUS	Future	1,399,233	11.1967	11.0428	11.2727	11.0645	185,476	2,073,559,131.90		
Jun 2014	ZAUS	Future	171,621	11.3508	11.1931	11.4200	11.2585	13,244	149,211,884.60		
Sep 2014	ZAUS	Future	13,080	11.5292	11.3661	11.5900	11.4228	30	344,943.00		
Dec 2014	ZAUS	Future	335	11.7092	11.5398	11.7329	11.7329	35	410,651.50		
			1,584,269					198,785.00	2,223,526,611.00	51 402 955.00	448 510 551 822.10
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	1.6411	1.6972	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	2.1429	2.2872	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	2.4513	2.6581	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	2.8063	3.0915	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	3.6862	4.1908	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1201.5576	1048.8687	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	4.8576	6.0687	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	1006.8938	856.6652	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	10.1938	13.8652	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	12.6993	16.8553	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	912.4037	763.1977	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	884.4753	735.6204	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	875.2144	726.4819	0.0000	0.0000	0	0.00		

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Mar 2014	ZAUS	10.35 Put	3,100	19.2787	24.5713	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	23.5001	29.4633	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	775.1495	627.9676	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	28.4495	35.1676	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	10,000	730.9098	584.5920	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	34.2098	41.7920	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	687.5670	544.1371	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	48.5078	62.3544	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	636.8618	497.5430	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	603.9189	467.7361	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	57.2189	74.9361	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	580.5461	446.0670	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	565.2505	431.9571	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	528.0415	397.8821	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	81.3415	105.0821	0.0000	0.0000	2,000	187,000.00		
Mar 2014	ZAUS	10.84 Put	1,200	108.2174	138.1739	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	458.2170	335.0062	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	425.6812	306.2519	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	250	128.9812	163.4519	0.0000	0.0000	250	33,350.00		
Mar 2014	ZAUS	10.94 Call	200	400.8165	284.5369	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	365.4673	254.0976	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,600	168.7673	211.2976	0.0000	0.0000	1,000	168,000.00		
Mar 2014	ZAUS	11.10 Call	400	311.7211	210.8997	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	287.2306	192.7608	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	264.2858	176.1347	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	243.9738	160.9215	0.0000	0.0000	2,000	369,000.00		
Mar 2014	ZAUS	11.50 Call	12,350	162.5645	102.6704	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	2.7789	3.7960	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	3.6276	5.1477	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	3.7675	5.3736	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	25.0406	30.5123	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	26.5359	32.1286	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	27.5775	33.2513	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	38.0414	44.4280	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	40.2215	46.7401	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	40.9721	47.5359	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	51.0166	59.0645	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	52.8890	61.6909	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	20,000	109.4224	124.6397	0.0000	0.0000	10,000	1,437,000.00		
Jun 2014	ZAUS	10.57 Put	11,250	125.2291	141.6625	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	140.0373	157.5911	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	145.2375	163.1814	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	10.80 Call	6	739.4933	613.3338	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	227.5111	263.8764	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	270.5425	311.9017	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	519.6718	413.6088	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	17,350	397.3530	312.3498	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	546.5530	619.2498	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	363.9457	284.9795	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	24,582	258.1952	201.0364	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	247.7347	192.8841	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	212.3293	165.5299	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	14.1570	16.7951	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	15.7743	18.5769	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	16.2048	19.0498	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	18.5288	21.5942	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	58.1044	64.8341	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	68.8808	76.2719	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	79.1403	87.1399	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	102.2790	111.6321	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	105.0186	115.0157	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	107.8225	118.9984	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	132.4843	152.1035	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	160.7431	182.9127	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	881.7108	762.1931	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	616.2918	521.6722	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	454.2453	381.3582	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	369.5931	309.9669	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	361.2561	302.9781	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	351.1746	294.5384	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	110.8214	124.0655	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	172.6281	190.5826	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	1071.3594	948.1268	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	638.1495	557.7122	0.0000	0.0000	0	0.00		
			<u>779,542</u>					<u>15,250.00</u>	<u>2,194,350.00</u>	<u>8 203 800.00</u>	<u>2 399 960 046.32</u>
	<b>Total</b>		<b>2,363,811</b>					<b>214,035.00</b>	<b>2,225,720,961.00</b>	<b>59 606 755.00</b>	<b>450 910 511 868.43</b>
	<b>Grand Total</b>		<b>2,893,415</b>					<b>257,963.00</b>	<b>2 555 665 345.75</b>	<b>84,337,032</b>	<b>664,721,969,142.27</b>