



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-January-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2014	CAFC	Future	2,304	(516.1836)	(466.4940)	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	1095.9989	1042.3554	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
Future											
Dec 2014	CAFH	Future	3,784	1181.5363	1126.4219	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
Future											
Mar 2014	CAFI	Future	2,500	140.0464	139.6719	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>
		Total	2,500					0.00	0.00	2 500.00	387 500.00
Future											
Dec 2014	CAFJ	Future	4,488	779.3326	748.0192	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>
		Total	4,488					0.00	0.00	8 976.00	736 032.00
Future											
Dec 2014	CAFK	Future	1,871	1073.8625	1018.0610	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>
		Total	1,871					0.00	0.00	5 561.00	4 043 048.12

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Future											
Sep 2014	CAFM	Future	5,000	128.0290	120.7908	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>725 000.00</u>
		Total	5,000					0.00	0.00	5 000.00	725 000.00
Future											
Feb 2014	CAFN	Future	2,500	78.5696	84.3721	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>212 750.00</u>
		Total	2,500					0.00	0.00	2 500.00	212 750.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	502.6338	587.9516	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	607.3349	701.3564	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	659.9871	759.2668	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	880.4987	863.9157	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	738.2436	725.4061	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	734.4284	721.4881	0.0000	0.0000	0	0.00		
			<u>38,004</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
		Total	38,004					0.00	0.00	9 605.00	6 218 373.05
Future											
Jan 2014	DAUM	Future	0	11.2552	11.1582	0.0000	0.0000	200	225,104,000.00		
			<u>0</u>					<u>200.00</u>	<u>225,104,000.00</u>	<u>1 400.00</u>	<u>1 498 442 000.00</u>
		Total	0					200.00	225,104,000.00	4 600.00	1 498 442 000.00
Future											
Feb 2014	DAUS	Future	10,070	11.2946	11.1945	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.4614	11.3563	0.0000	0.0000	0	0.00		
			<u>20,220</u>					<u>0.00</u>	<u>0.00</u>	<u>2 040 231.00</u>	<u>18 666 213 428.70</u>
Option											
Feb 2014	DAUS	10.89 Call	2,350	371.7841	282.5922	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.20 Call	2,350	113.4944	68.2874	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.08 Call	2,500	285.5026	224.7095	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	787.7813	691.6836	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	350.6743	284.0376	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	176.5771	139.5959	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0054	0.0067	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	1294.1137	1194.4946	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	261.5110	0.0000	0.0000	0.0000	1,500	390,000.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0401	0.0582	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	1249.3258	1151.4460	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>
Apr 2014	DAUS	8.30 Put	6,000	0.4123	0.5069	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1472.3099	1372.3964	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.9193	1.0573	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1360.1898	1260.5313	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.8485	2.1305	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	882.1968	801.9546	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	3.1011	3.6057	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	964.4911	881.5990	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	290.3476	335.4643	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	389.5375	360.9783	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	97.9559	108.4511	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	450.8414	418.4724	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	97.2410	110.6074	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	674.7011	629.2053	0.0000	0.0000	0	0.00		
			<u>123,760</u>					<u>1,500.00</u>	<u>390,000.00</u>	<u>3 103 935.00</u>	<u>178 177 345.01</u>
	Total		143,980					1,500.00	390,000.00	5 144 166.00	18 844 390 773.71
Future											
Mar 2014	EUUS	Future	575	1.3489	1.3571	0.0000	0.0000	0	0.00		
			<u>575</u>					<u>0.00</u>	<u>0.00</u>	<u>940.00</u>	<u>12 879 946.00</u>
	Total		575					0.00	0.00	940.00	12 879 946.00
Future											
Mar 2014	JYZA	Future	2,250	9.0855	9.2013	0.0000	0.0000	0	0.00		
			<u>2,250</u>					<u>0.00</u>	<u>0.00</u>	<u>2 250.00</u>	<u>22 138 989.47</u>
	Total		2,250					0.00	0.00	2 250.00	22 138 989.47
Future											
Mar 2014	ZAAD	Future	9,003	9.8400	9.8314	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	2,666	9.9324	9.9199	9.9526	9.9300	1,095	10,894,650.00		
Sep 2014	ZAAD	Future	2,350	10.0518	10.0339	0.0000	0.0000	0	0.00		
			<u>14,019</u>					<u>1,095.00</u>	<u>10,894,650.00</u>	<u>2 146 048.00</u>	<u>16 306 540 186.70</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	50.9553	53.0924	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	411.9880	405.0151	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	75.4357	73.9142	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>2 510.00</u>	<u>358 249.00</u>
	Total		14,622					1,095.00	10,894,650.00	2 148 558.00	16 306 898 435.70
Future											
Mar 2014	ZACA	Future	75	10.1100	10.0365	0.0000	0.0000	0	0.00		

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			75					0.00	0.00	27 075.00	204 804 677.10
		Total	75					0.00	0.00	27 075.00	204 804 677.10
Future											
	Mar 2014 ZACR	Future	250	1.8733	1.8571	0.0000	0.0000	0	0.00		
			250					0.00	0.00	450.00	7 932 800.00
		Total	250					0.00	0.00	450.00	7 932 800.00
Future											
	Mar 2014 ZAEU	Future	89,915	15.2776	15.2346	15.4549	15.2209	1,631	24,992,128.50		
	Jun 2014 ZAEU	Future	22,593	15.5126	15.4619	15.5762	15.5321	251	3,909,582.10		
	Sep 2014 ZAEU	Future	1,520	15.7999	15.7389	15.9904	15.7625	1,450	22,986,749.00		
			114,028					3,332.00	51,888,459.60	4 348 253.00	51 266 488 686.90
Option											
	Mar 2014 ZAEU	12.65 Put	500	1.9956	2.4381	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	12.85 Put	8,800	2.5792	3.1268	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	15.35 Call	5,500	314.0780	311.3392	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	15.70 Call	7,700	198.3236	202.0156	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	13.80 Put	27,500	66.0729	71.4561	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	13.85 Put	8,800	69.9016	75.5533	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.15 Put	8,800	107.0764	118.8047	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.40 Put	8,800	153.9812	170.5698	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.85 Put	5,000	279.4904	309.2377	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	16.35 Call	4,200	335.5030	343.2280	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	16.40 Call	12,500	324.6755	332.7063	0.0000	0.0000	0	0.00		
			98,100					0.00	0.00	2 062 038.00	289 262 237.36
		Total	212,128					3,332.00	51,888,459.60	6 410 291.00	51 555 750 924.26
Future											
	Mar 2014 ZAFR	Future	489	12.5012	12.4542	12.5038	12.5038	20	250,076.00		
	Jun 2014 ZAFR	Future	1,857	12.7039	12.6503	0.0000	0.0000	0	0.00		
			2,346					20.00	250,076.00	383 949.00	3 343 305 347.00
		Total	2,346					20.00	250,076.00	383 949.00	3 343 305 347.00
Future											
	Mar 2014 ZAGB	Future	40,024	18.6469	18.5183	18.7487	18.5000	2,682	49,962,874.40		
	Jun 2014 ZAGB	Future	4,650	18.9196	18.7814	19.0135	18.9802	350	6,644,657.60		
	Sep 2014 ZAGB	Future	2,280	19.2506	19.1000	19.3086	19.1033	1,130	21,747,473.00		
			46,954					4,162.00	78,355,005.00	3 286 704.00	43 655 152 949.60
Option											
	Mar 2014 ZAGB	12.85 Put	327	0.0265	0.0517	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	13.00 Put	327	0.0438	0.0773	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.3607	0.5946	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.5368	0.8845	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	2.1490	3.3382	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	26.5263	38.9560	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	162.3709	221.3927	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	558.5764	512.7730	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	403.2700	376.1516	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	18.9452	22.8756	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	54.5025	70.9378	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	60.9553	79.7715	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	72.5860	95.6727	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	108.9084	149.1032	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	272.9998	341.3805	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	490.6350	583.5595	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	517.6672	505.4523	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	450.7681	442.6870	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	601.4164	698.0419	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<i>0.00</i>	<i>0.00</i>	<i>521 686.00</i>	<i>151 586 003.90</i>
	Total		118,425					4,162.00	78,355,005.00	3 808 390.00	43 806 738 953.50
Future											
Mar 2014	ZAJY	Future	110	0.1108	0.1094	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1125	0.1111	0.0000	0.0000	0	0.00		
			<u>12,969</u>					<i>0.00</i>	<i>0.00</i>	<i>523 954.00</i>	<i>5 365 470 263.20</i>
	Total		12,969					0.00	0.00	523 954.00	5 365 470 263.20
Future											
Mar 2014	ZAUM	Future	641	11.3259	11.2255	11.2495	11.2440	10	11,246,750.00		
Jun 2014	ZAUM	Future	207	11.4993	11.3926	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	24	11.7097	11.5948	11.7799	11.7201	23	27,053,380.00		
			<u>872</u>					<i>33.00</i>	<i>38,300,130.00</i>	<i>51 338.00</i>	<i>45 464 244 620.00</i>
Option											
Mar 2014	ZAUM	10.33 Put	200	1285.4591	1820.6035	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	8874.2685	11910.0530	0.0000	0.0000	0	0.00		
			<u>360</u>					<i>0.00</i>	<i>0.00</i>	<i>2 313.00</i>	<i>74 399 311.88</i>
	Total		1,232					33.00	38,300,130.00	53 651.00	45 538 643 931.88
Future											
Mar 2014	ZAUS	Future	1,498,529	11.3259	11.2255	11.4150	11.2194	22,922	259,887,306.10		
Jun 2014	ZAUS	Future	173,043	11.4993	11.3926	11.5799	11.4063	6,459	73,948,017.40		

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Sep 2014	ZAUS	Future	11,360	11.7097	11.5948	11.7998	11.7875	160	1,887,352.00		
Dec 2014	ZAUS	Future	6,855	11.9272	11.8053	0.0000	0.0000	0	0.00		
			<u>1,689,787</u>					<u>29,541.00</u>	<u>335,722,675.50</u>	<u>51 805 419.00</u>	<u>453 055 348 888.70</u>

Option

Mar 2014	ZAUS	9.60 Put	16,000	1.3856	1.8426	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	1.7938	2.3790	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	2.0428	2.7062	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	2.3278	3.0804	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	3.0286	4.0002	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1329.8511	1230.7107	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	3.9511	5.2107	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	1133.3073	1036.1326	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	7.4073	10.6326	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	9.2041	13.1482	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	1037.2629	941.6470	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	1008.7546	913.7060	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	999.2875	904.4387	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	13.9391	19.6961	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	16.9929	23.8671	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	896.4891	804.2351	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	20.5891	28.7351	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	9,000	850.6968	759.8784	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	24.7968	34.3784	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	805.5889	716.3773	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	35.3411	48.3135	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	752.4698	665.4207	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	717.7317	632.2685	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	41.8317	56.7685	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	692.0613	608.6794	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	675.1405	593.2269	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	633.5554	555.5744	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	57.6554	80.0744	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	78.1788	105.9790	0.0000	0.0000	1,200	128,728.80		
Mar 2014	ZAUS	10.85 Call	1,700	556.6343	484.6588	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	520.2709	451.4799	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	94.3709	125.9799	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.94 Call	200	492.2348	426.0558	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	451.9845	389.8011	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,600	126.0845	164.3011	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.04 Call	6,000	426.3771	366.8889	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	389.8261	334.3965	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	361.0820	309.0200	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	11.15 Put	500	185.1820	233.5200	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	333.8925	285.1638	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	308.2426	263.9624	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	206.7249	178.1411	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	2.6317	2.9440	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	3.3958	3.7635	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	3.5210	3.8973	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	22.0042	25.0512	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	23.3154	26.5481	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	24.2283	27.5905	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	33.3849	38.0477	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	35.2902	40.2231	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	35.9465	40.9718	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	44.7151	50.9801	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	46.3484	52.8431	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	90.2927	107.1514	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	103.7959	122.7507	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	116.5056	137.3625	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	120.9819	142.4938	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	857.8894	777.9302	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	187.8000	220.9171	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	222.9962	263.2019	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	609.6660	552.5590	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	15,000	469.6774	426.8554	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	470.3774	534.2554	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	431.2878	392.3518	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	36,682	307.8338	282.1653	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	295.3425	271.1612	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	253.3047	233.7759	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	12.0216	12.9687	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	13.4568	14.5612	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	13.8395	14.9867	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	15.9089	17.2916	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	49.3964	55.2537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	58.7507	65.7724	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	67.6734	75.8015	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	87.8455	98.4522	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	90.2383	101.1357	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	92.6860	103.8822	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	112.8960	126.5243	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	131.6093	150.1921	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	1012.1825	932.6875	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>
Sep 2014	ZAUS	11.51 Call	250	710.4191	657.7146	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	526.9397	489.6883	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	429.1759	400.7588	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	419.5395	391.9729	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	407.8691	381.3374	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	50.1620	56.3755	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	89.2310	100.1690	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	140.4757	157.2762	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	199.9002	229.6107	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	279.4805	317.0710	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	1220.4450	1137.3806	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	368.2011	413.3479	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	729.7747	682.3182	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	284.4254	275.2138	0.0000	0.0000	0	0.00		
			<u>822,292</u>					<u>1,200.00</u>	<u>128,728.80</u>	<u>8 318 380.00</u>	<u>2 428 712 426.38</u>
	Total		<u>2,512,079</u>					<u>30,741.00</u>	<u>335,851,404.30</u>	<u>60 123 799.00</u>	<u>455 484 061 315.08</u>

Grand Total	<u>3,107,982</u>			<u>41,083.00</u>	<u>741 033 724.90</u>	<u>85,042,485</u>	<u>670,363,976,115.96</u>
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