



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-February-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	2,283	(272.9924)	(300.6346)	0.0000	0.0000	0	0.00		
			2,283					0.00	0.00	2 346.00	-261 575.64
		<b>Total</b>	<b>2,283</b>					<b>0.00</b>	<b>0.00</b>	2 346.00	-261 575.64
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	888.9619	921.5310	0.0000	0.0000	0	0.00		
			26,600					0.00	0.00	26 600.00	17 657 226.30
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	26 600.00	17 657 226.30
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	970.6591	1004.6752	0.0000	0.0000	0	0.00		
			3,784					0.00	0.00	0.00	0.00
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	0.00	0.00
<b>Future</b>											
Mar 2014	CAFI	Future	2,500	115.8041	121.2090	0.0000	0.0000	0	0.00		
			2,500					0.00	0.00	2 500.00	387 500.00
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	2 500.00	387 500.00
<b>Future</b>											
Dec 2014	CAFJ	Future	4,478	475.4334	527.7891	0.0000	0.0000	0	0.00		
			4,478					0.00	0.00	8 986.00	742 101.90
		<b>Total</b>	<b>4,478</b>					<b>0.00</b>	<b>0.00</b>	8 986.00	742 101.90
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	856.7667	888.0122	0.0000	0.0000	0	0.00		
			1,871					0.00	0.00	5 561.00	4 043 048.12
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	5 561.00	4 043 048.12

<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>											
Sep 2014	CAFM	Future	5,000	100.7648	102.9400	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>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>725 000.00</b>
<b>Future</b>											
Feb 2014	CAFN	Future	0	0.0000	(2.5194)	0.0000	0.0000	2,500	0.00		
			<u>0</u>					<u>2,500.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>212 750.00</u>
		<b>Total</b>	<b>0</b>					<b>2,500.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>212 750.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	595.7759	570.7464	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	728.2318	693.7307	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	795.1648	758.6376	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	612.3819	645.3848	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	496.5460	525.4870	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	493.4454	522.2041	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>
		<b>Total</b>	<b>38,004</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>	<b>6 218 373.05</b>
<b>Option</b>											
Feb 2014	DAUM	10.98 Put	50	14241.7280	11285.0844	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	58195.1894	54673.1535	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		<b>Total</b>	<b>250</b>					<b>0.00</b>	<b>0.00</b>	<b>200.00</b>	<b>8 145 000.00</b>
<b>Future</b>											
Feb 2014	DAUS	Future	10,070	10.8593	10.9137	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.0130	11.0710	0.0000	0.0000	0	0.00		
			<u>20,220</u>					<u>0.00</u>	<u>0.00</u>	<u>2 042 581.00</u>	<u>18 692 509 223.70</u>
<b>Option</b>											
Feb 2014	DAUS	10.50 Call	1,000	348.3346	403.8798	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	8.3321	29.9101	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	0.3718	2.0401	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	857.6895	912.2269	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	63.4625	57.5749	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.59 Call	500	1.4000	3.7786	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	19.0111	33.7041	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.85 Call	3,500	117.9238	0.0000	0.0000	0.0000	3,500	482,195.00		
Mar 2014	DAUS	11.16 Call	3,500	32.1054	0.0000	0.0000	0.0000	3,500	130,445.00		

<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	DAUS	8.30 Put	6,000	0.0087	0.0135	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	811.4175	866.6318	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	138.1925	125.9595	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	28.7923	37.4819	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0846	0.1007	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1027.3993	1084.2514	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	180.4128	166.9348	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	53.4223	62.6984	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.5092	0.5051	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	916.1059	972.8578	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	215.4127	200.9427	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	84.2500	94.9644	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.2110	1.2708	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	503.6630	545.6887	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	242.1453	226.3394	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	111.9265	123.2835	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.3547	2.3616	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	580.4586	622.1115	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	259.6557	243.3785	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	413.2504	391.6315	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	192.5284	209.5356	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	130.3501	141.9681	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	121.4569	116.1101	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	236.2911	255.2400	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	273.1278	257.7217	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	148.4298	160.4461	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	285.6453	270.1671	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	162.0850	173.7920	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	295.9726	282.0452	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	181.9999	193.8148	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	114.8403	113.0311	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	405.3467	431.1851	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	304.5173	291.9146	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	190.3749	201.9276	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	311.8313	298.7918	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	201.9841	210.3466	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	324.1799	310.2707	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	241.5304	245.6980	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	330.5716	317.0680	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	264.2157	268.1039	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	338.4877	324.4907	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	287.6811	291.0755	0.0000	0.0000	0	0.00		

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Apr 2015	DAUS	10.80 Put	300	344.4909	331.0902	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	314.0092	320.6679	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	349.9748	334.8554	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	323.9120	335.9861	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	352.9828	338.4310	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	307.9820	325.2629	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	354.4787	343.1567	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	321.1086	332.5860	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	359.3447	347.7981	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	311.9768	328.5374	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	363.2455	353.4503	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	317.9263	328.4640	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	368.6683	356.2493	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	329.5326	348.6188	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	370.6230	358.4706	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	315.8534	326.1299	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	372.1184	360.2941	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	299.6354	306.5251	0.0000	0.0000	0	0.00		
				<u>141,760</u>				<u>7,000.00</u>	<u>612,640.00</u>	<u>3 129 735.00</u>	<u>178 811 786.86</u>
				<b>Total</b>	<b>161,980</b>			<b>7,000.00</b>	<b>612,640.00</b>	<b>5 172 316.00</b>	<b>18 871 321 010.56</b>
<b>Future</b>											
Mar 2014	EUUS	Future	625	1.3701	1.3687	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	75	1.3701	1.3688	0.0000	0.0000	0	0.00		
				<u>700</u>				<u>0.00</u>	<u>0.00</u>	<u>1 565.00</u>	<u>21 327 371.00</u>
				<b>Total</b>	<b>700</b>			<b>0.00</b>	<b>0.00</b>	<b>1 565.00</b>	<b>21 327 371.00</b>
<b>Future</b>											
Mar 2014	JYZA	Future	2,000	9.3938	9.3420	0.0000	0.0000	0	0.00		
				<u>2,000</u>				<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>24 629 631.42</u>
				<b>Total</b>	<b>2,000</b>			<b>0.00</b>	<b>0.00</b>	<b>2 500.00</b>	<b>24 629 631.42</b>
<b>Future</b>											
Mar 2014	ZAAD	Future	16,157	9.8192	9.8677	9.8370	9.8370	1	9,837.00		
Jun 2014	ZAAD	Future	2,860	9.8991	9.9504	9.9090	9.9090	85	842,265.00		
Sep 2014	ZAAD	Future	2,000	10.0011	10.0531	0.0000	0.0000	0	0.00		
				<u>21,017</u>				<u>86.00</u>	<u>852,102.00</u>	<u>2 156 972.00</u>	<u>16 415 311 845.10</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	46.0389	41.4392	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	372.6960	408.6916	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	56.8231	66.7188	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
			603					0.00	0.00	2 510.00	358 249.00
		<b>Total</b>	<b>21,620</b>					<b>86.00</b>	<b>852,102.00</b>	2 159 482.00	16 415 670 094.10
<b>Future</b>											
	Mar 2014 ZACA	Future	75	9.9295	9.9627	0.0000	0.0000	0	0.00		
			75					0.00	0.00	27 125.00	205 310 489.60
		<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>	27 125.00	205 310 489.60
<b>Future</b>											
	Mar 2014 ZACR	Future	250	1.8030	1.8127	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>	450.00	7 932 800.00
<b>Future</b>											
	Mar 2014 ZAEU	Future	81,944	14.9188	14.9791	14.9250	14.9200	564	8,416,000.80		
	Jun 2014 ZAEU	Future	22,804	15.1360	15.2005	0.0000	0.0000	100	1,519,640.00		
	Sep 2014 ZAEU	Future	11,920	15.3908	15.4564	0.0000	0.0000	650	10,036,520.00		
			116,668					1,314.00	19,972,160.80	4 388 859.00	51 888 116 157.00
<b>Option</b>											
	Mar 2014 ZAEU	12.65 Put	500	0.1678	0.3378	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	12.85 Put	8,800	0.3277	0.5999	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	15.35 Call	5,500	80.2352	111.7914	0.0000	0.0000	0	0.00		
	Mar 2014 ZAEU	15.70 Call	7,700	36.8335	54.9706	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	13.80 Put	27,500	48.3756	56.0481	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	13.85 Put	8,800	53.4981	61.4505	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.15 Put	8,800	94.4191	103.5587	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.40 Put	8,800	144.8836	153.9414	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	14.85 Put	5,000	309.8060	310.4336	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	16.35 Call	4,200	161.9356	186.6129	0.0000	0.0000	0	0.00		
	Jun 2014 ZAEU	16.40 Call	12,500	155.8494	179.5916	0.0000	0.0000	0	0.00		
	Sep 2014 ZAEU	14.30 Put	650	193.5122	0.0000	0.0000	0.0000	650	130,000.00		
			98,750					650.00	130,000.00	2 062 688.00	289 392 237.36
		<b>Total</b>	<b>215,418</b>					<b>1,964.00</b>	<b>20,102,160.80</b>	6 451 547.00	52 177 508 394.36
<b>Future</b>											
	Mar 2014 ZAFR	Future	489	12.2093	12.2590	0.0000	0.0000	0	0.00		
	Jun 2014 ZAFR	Future	1,857	12.3967	12.4499	0.0000	0.0000	0	0.00		
			2,346					0.00	0.00	384 049.00	3 344 546 747.00
		<b>Total</b>	<b>2,346</b>					<b>0.00</b>	<b>0.00</b>	384 049.00	3 344 546 747.00
<b>Future</b>											

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Mar 2014	ZAGB	Future	39,940	18.1938	18.2906	18.2900	18.2290	262	4,777,166.70		
Jun 2014	ZAGB	Future	5,559	18.4446	18.5469	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	3,251	18.7377	18.8411	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	165	19.0401	19.1453	0.0000	0.0000	0	0.00		
			<u>48,915</u>					<u>262.00</u>	<u>4,777,166.70</u>	<u>3 354 592.00</u>	<u>44 905 895 504.60</u>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0036	0.0019	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0288	0.0154	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.3984	0.4154	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	11.5655	12.1121	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	171.7790	145.7759	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	179.8547	231.8115	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	96.2403	131.7585	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	13.2698	13.7535	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	35.4684	34.6907	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	42.3869	38.6683	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	65.7542	57.6161	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	113.7182	102.7057	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	311.9487	288.9038	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	574.9759	537.8953	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	255.9957	290.1506	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	213.6282	242.7606	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	722.1323	686.6380	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<u>0.00</u>	<u>0.00</u>	<u>521 686.00</u>	<u>151 586 003.90</u>
	<b>Total</b>		<b>120,386</b>					<b>262.00</b>	<b>4,777,166.70</b>	<b>3 876 278.00</b>	<b>45 057 481 508.50</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	140	0.1069	0.1075	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1085	0.1091	0.0000	0.0000	0	0.00		
			<u>12,999</u>					<u>0.00</u>	<u>0.00</u>	<u>524 049.00</u>	<u>5 366 522 538.20</u>
	<b>Total</b>		<b>12,999</b>					<b>0.00</b>	<b>0.00</b>	<b>524 049.00</b>	<b>5 366 522 538.20</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	846	10.8890	10.9438	10.8900	10.8900	2	2,178,000.00		
Jun 2014	ZAUM	Future	212	11.0471	11.1052	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	77	11.2317	11.2907	0.0000	0.0000	0	0.00		
			<u>1,135</u>					<u>2.00</u>	<u>2,178,000.00</u>	<u>52 005.00</u>	<u>46 210 733 490.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	1102.5322	1158.5290	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	ZAUM	10.87 Put	160	15033.8014	13584.4816	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	15542.3728	14044.5906	0.0000	0.0000	0	0.00		
			520					0.00	0.00	2 633.00	76 829 311.88
		<b>Total</b>	<b>1,655</b>					<b>2.00</b>	<b>2,178,000.00</b>	<b>54 638.00</b>	<b>46 287 562 801.88</b>
<b>Future</b>											
Mar 2014	ZAUS	Future	1,534,996	10.8890	10.9438	10.9249	10.8732	53,261	579,897,407.20		
Jun 2014	ZAUS	Future	193,545	11.0471	11.1052	11.0960	11.0426	11,963	132,333,832.00		
Sep 2014	ZAUS	Future	11,360	11.2317	11.2907	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	6,855	11.4233	11.4835	11.4784	11.4784	50	573,920.00		
			1,746,756					65,274.00	712,805,159.20	52 478 786.00	460 552 695 192.30
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	0.3092	0.3754	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.5135	0.6118	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.6612	0.7800	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.8510	0.9934	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	1.3886	1.6015	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	891.2621	946.3627	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	2.2621	2.5627	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	694.9486	750.2554	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	5.9486	6.4554	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	7.5522	8.0976	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	598.5726	653.9364	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	570.0253	625.3853	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	560.5554	615.9108	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	12.1204	12.6585	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	16.7459	15.7686	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	461.6769	514.9409	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	22.6769	21.1409	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	419.1307	471.6656	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	30.1307	27.8656	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	378.3206	429.9259	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	50.4505	46.1049	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	331.9258	382.1218	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	302.7019	351.7716	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	63.7019	57.9716	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	281.7372	329.8621	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	268.2289	315.6782	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	236.1513	281.7476	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	97.1513	87.9476	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	135.6803	122.6093	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	179.4655	220.7278	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	10.90 Call	100	154.8960	193.7281	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	165.8960	149.9281	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	117.7821	149.0321	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	228.7821	205.2321	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.04 Call	6,000	105.3709	134.5592	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	89.0455	115.2549	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	77.3305	101.1849	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	338.3305	307.3849	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	2,900	67.1312	88.7693	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	58.2737	77.8415	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	29.1621	40.4314	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.6612	1.7799	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.1924	2.3686	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.2811	2.4670	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	20.3519	20.5262	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	21.7429	21.8879	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	22.7195	22.8429	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	33.2164	32.6924	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	35.9945	34.7979	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	36.9627	35.7199	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	50.3522	48.4464	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	52.9278	50.8899	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	117.7725	112.1707	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	139.9724	130.4051	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	160.9559	150.0656	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	168.3523	157.0084	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	477.3844	520.5155	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	277.8131	260.2802	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	330.1748	310.0122	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	328.3072	361.5374	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	324.6369	357.5979	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	306.9189	338.5422	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	300.1161	331.2112	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	215.3780	239.1869	0.0000	0.0000	7,500	1,725,850.00		
Jun 2014	ZAUS	11.50 Put	300	668.2780	633.9869	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	193.3303	215.0113	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	129.3699	143.9273	0.0000	0.0000	17,500	2,334,725.00		
Jun 2014	ZAUS	12.00 Put	300	1082.2699	1038.7273	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	123.3628	137.2216	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	103.4206	115.0404	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.8988	11.8845	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	13.5074	13.4745	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	8.90 Put	15,296	13.9404	13.9017	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	16.3082	16.2361	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	55.3601	53.9222	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	66.1141	64.2323	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	76.4895	74.1609	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	102.2542	98.7295	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	106.1197	102.4020	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	110.0919	106.1733	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	143.4315	137.8205	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	174.8735	167.6612	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	633.9716	674.5237	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	413.1527	442.4437	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	291.7661	313.1787	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	232.1759	249.3470	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	226.4435	243.1890	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	219.3798	235.7770	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	52.1871	51.0918	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	61.2995	60.1164	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	92.6865	91.1922	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	7,506	107.6055	105.9496	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	177.0497	168.4837	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	225.1115	215.3354	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	274.0709	263.1798	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	366.5501	348.7438	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	381.0445	361.5828	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	824.1126	864.2293	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	7,500	400.8126	380.7293	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	452.4112	430.7905	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	457.7368	435.9633	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	507.0112	483.8780	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	456.1084	481.7073	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	12,455	275.9095	291.7899	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	268.3396	283.7579	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	245.1945	259.1926	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	193.4046	197.6288	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	184.3356	191.2108	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	153.5702	0.0000	0.0000	0.0000	92,330	12,983,444.60		
Mar 2015	ZAUS	10.90 Put	46,165	374.3520	0.0000	0.0000	0.0000	46,165	17,890,784.10		
Mar 2015	ZAUS	14.20 Call	46,165	288.7835	0.0000	0.0000	0.0000	92,330	23,808,213.80		
			<u>1,259,081</u>					<u>255,825.00</u>	<u>58,743,017.50</u>	<u>9 093 315.00</u>	<u>2 605 634 163.82</u>
<b>Total</b>			<b>3,005,837</b>					<b>321,099.00</b>	<b>771,548,176.70</b>	<b>61 572 101.00</b>	<b>463 158 329 356.12</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>
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Grand Total		3,630,036					332,913.00	800 070 246.20	86,644,764	680,880,437,833.03
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