



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	(286.3612)	(326.2883)	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	914.0407	960.4827	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	997.0744	1044.7946	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	104.0299	109.1762	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	567.1680	689.7449	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	880.4578	926.3326	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	104.6016	109.3794	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>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	643.0486	554.2103	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	780.7952	670.8774	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	849.3095	733.9214	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	593.7407	661.5027	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	480.3488	538.6802	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	477.3405	535.3040	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	11.11 Put	50	24984.4424	18627.2642	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	56834.8458	51237.0554	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	10.8637	10.9442	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.0177	11.1003	0.0000	0.0000	0	0.00		
			<u>20,220</u>					<u>0.00</u>	<u>0.00</u>	<u>2 043 581.00</u>	<u>18 703 447 523.70</u>
<b>Option</b>											
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	863.7079	942.6151	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.80 Put	500	22.5969	22.8457	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.59 Call	500	0.0430	0.3409	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.21 Call	1,500	3.9513	16.5422	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.85 Call	3,500	89.7755	155.3129	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.09 Call	1,300	21.6314	48.1753	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.16 Call	3,500	13.8978	33.7156	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0029	0.0053	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	813.0369	893.3632	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	124.7274	101.8851	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	21.7299	31.0349	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0514	0.0509	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	1029.6708	1109.9457	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	169.6360	143.3239	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	45.3214	55.8497	0.0000	0.0000	0	0.00		

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May 2014	DAUS	8.30 Put	5,500	0.3973	0.3974	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	918.5358	995.4087	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	207.2481	180.0759	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	77.2545	90.3067	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.1184	1.0501	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	504.6288	559.4227	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	235.9087	208.5538	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	106.4537	120.6682	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.2118	2.0749	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	585.4275	640.5410	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	254.6400	227.1925	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	406.1876	369.1080	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	188.8993	210.3942	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	126.1353	140.8219	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	120.3890	108.1368	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	234.1720	257.9974	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	269.2979	240.6444	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	145.0702	160.1192	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	283.1374	254.0115	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	159.6372	174.5752	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	294.5991	268.0660	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	180.4842	195.6694	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	116.9335	107.4862	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	408.8904	441.3456	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	303.2045	279.1394	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	188.8349	203.9076	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	310.4837	284.9396	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	200.5435	213.0872	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	322.3545	297.8180	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	236.9905	243.9341	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	328.2978	304.0055	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	262.4427	269.5502	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	336.5498	312.9858	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	282.7700	292.5439	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	343.1224	319.6546	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	309.1242	322.0481	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	347.8714	324.9151	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	325.0188	340.5846	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	351.6580	328.2951	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	306.7944	332.5690	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	353.4346	336.9557	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	320.2600	345.7328	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	10.80 Put	300	360.3175	342.3297	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	319.4019	333.0595	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	364.3817	348.1091	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	317.5628	341.4948	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	367.8920	350.2547	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	329.9130	353.9232	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	369.9893	354.5291	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	316.4612	330.8099	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	373.0536	356.3272	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	300.0980	318.9871	0.0000	0.0000	0	0.00		
				<u>141,060</u>				<u>0.00</u>	<u>0.00</u>	<u>3 131 035.00</u>	<u>178 968 787.86</u>
	<b>Total</b>		<b>161,280</b>					<b>0.00</b>	<b>0.00</b>	<b>5 174 616.00</b>	<b>18 882 416 311.56</b>
<b>Future</b>											
Mar 2014	EUUS	Future	790	1.3717	1.3746	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	75	1.3717	1.3747	0.0000	0.0000	0	0.00		
				<u>865</u>				<u>0.00</u>	<u>0.00</u>	<u>1 730.00</u>	<u>23 596 721.00</u>
	<b>Total</b>		<b>865</b>					<b>0.00</b>	<b>0.00</b>	<b>1 730.00</b>	<b>23 596 721.00</b>
<b>Future</b>											
Mar 2014	JYZA	Future	2,000	9.4419	9.3852	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	16,407	9.7865	9.8393	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	2,961	9.8700	9.9238	0.0000	0.0000	3,772	37,395,230.80		
Sep 2014	ZAAD	Future	2,000	9.9770	10.0312	0.0000	0.0000	0	0.00		
				<u>21,368</u>				<u>3,772.00</u>	<u>37,395,230.80</u>	<u>2 162 569.00</u>	<u>16 470 814 600.90</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	45.3048	41.5895	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	346.3484	382.9500	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	46.6893	56.6889	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>
	<b>Total</b>		<b>21,971</b>					<b>3,772.00</b>	<b>37,395,230.80</b>	<b>2 165 079.00</b>	<b>16 471 172 849.90</b>
<b>Future</b>											
Mar 2014	ZACA	Future	75	9.8295	9.8564	0.0000	0.0000	0	0.00		
				<u>75</u>				<u>0.00</u>	<u>0.00</u>	<u>27 125.00</u>	<u>205 310 489.60</u>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>27 125.00</b>	<b>205 310 489.60</b>

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<b>Future</b>											
Mar 2014	ZACR	Future	250	1.7848	1.7979	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>450.00</u>	<u>7 932 800.00</u>
		<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	79,389	14.9419	15.0851	15.0575	15.0100	974	14,648,738.00		
Jun 2014	ZAEU	Future	22,880	15.1622	15.3086	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	11,920	15.4250	15.5740	15.4800	15.4800	200	3,096,000.00		
			<u>114,189</u>					<u>1,174.00</u>	<u>17,744,738.00</u>	<u>4 397 802.00</u>	<u>52 023 745 683.20</u>
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	0.1116	0.0859	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.2134	0.1692	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	68.7188	110.8858	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	27.3053	48.1077	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	50.1865	41.3617	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	55.2990	45.6376	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	95.7913	79.7549	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	145.2758	121.9417	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	303.1805	254.1078	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	160.4530	190.3402	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	154.0886	182.8063	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	197.3356	174.9595	0.0000	0.0000	0	0.00		
			<u>99,950</u>					<u>0.00</u>	<u>0.00</u>	<u>2 063 888.00</u>	<u>289 572 237.36</u>
		<b>Total</b>	<b>214,139</b>					<b>1,174.00</b>	<b>17,744,738.00</b>	6 461 690.00	52 313 317 920.56
<b>Future</b>											
Mar 2014	ZAFR	Future	489	12.2313	12.3650	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.4211	12.5579	0.0000	0.0000	0	0.00		
			<u>2,346</u>					<u>0.00</u>	<u>0.00</u>	<u>384 049.00</u>	<u>3 344 546 747.00</u>
		<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>											
Mar 2014	ZAGB	Future	39,975	18.0845	18.3240	18.2000	18.1000	218	3,964,440.00		
Jun 2014	ZAGB	Future	5,562	18.3379	18.5821	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	Future	3,251	18.6393	18.8875	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	2,350	18.9450	19.2007	0.0000	0.0000	0	0.00		
			<u>51,138</u>					<u>218.00</u>	<u>3,964,440.00</u>	<u>3 360 488.00</u>	<u>45 018 228 625.40</u>
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.0268	0.0294	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0279	0.0306	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.25 Put	327	0.0330	0.0358	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0327	0.0354	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.3233	0.2532	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	10.0504	8.2884	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	193.9218	119.0254	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	120.0816	219.8862	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	56.3939	117.8408	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	13.1673	12.3738	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	36.6302	31.9686	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	49.5087	35.7177	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	76.0292	50.2864	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	129.7422	91.0073	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	348.2993	264.4391	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	630.1626	505.2722	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	227.5858	285.9596	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	188.8670	238.2147	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	775.9658	664.2685	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>
	<b>Total</b>		<b>122,609</b>					<b>218.00</b>	<b>3,964,440.00</b>	<b>3 882 174.00</b>	<b>45 169 814 629.30</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	140	0.1062	0.1069	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1078	0.1085	0.0000	0.0000	0	0.00		
			<u>12,999</u>					<i>0.00</i>	<i>0.00</i>	<i>524 099.00</i>	<i>5 367 068 688.20</i>
	<b>Total</b>		<b>12,999</b>					<b>0.00</b>	<b>0.00</b>	<b>524 099.00</b>	<b>5 367 068 688.20</b>
<b>Future</b>											
Mar 2014	ZATR	Future	0	4.9730	4.9989	5.0000	5.0000	1	5,000.00		
			<u>0</u>					<i>1.00</i>	<i>5,000.00</i>	<i>11.00</i>	<i>53 500.00</i>
	<b>Total</b>		<b>0</b>					<b>1.00</b>	<b>5,000.00</b>	<b>11.00</b>	<b>53 500.00</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	841	10.8931	10.9738	10.9900	10.9007	20	21,897,750.00		
Jun 2014	ZAUM	Future	642	11.0533	11.1361	11.0911	11.0911	435	482,200,550.00		
Sep 2014	ZAUM	Future	77	11.2436	11.3279	0.0000	0.0000	0	0.00		
			<u>1,560</u>					<i>455.00</i>	<i>504,098,300.00</i>	<i>52 470.00</i>	<i>46 725 876 490.00</i>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	829.1604	675.1882	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	13473.4709	10683.7799	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	13980.7844	11103.3864	0.0000	0.0000	0	0.00		
			<u>520</u>					<i>0.00</i>	<i>0.00</i>	<i>2 633.00</i>	<i>76 829 311.88</i>

<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>2,080</b>					<b>455.00</b>	<b>504,098,300.00</b>	55 103.00	46 802 705 801.88
<b>Future</b>											
Mar 2014	ZAUS	Future	1,515,076	10.8931	10.9738	11.0269	10.8948	134,313	1,476,880,048.40		
Jun 2014	ZAUS	Future	204,310	11.0533	11.1361	11.1437	11.0607	4,201	46,781,749.20		
Sep 2014	ZAUS	Future	11,360	11.2436	11.3279	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	7,308	11.4376	11.5256	0.0000	0.0000	453	5,269,522.50		
			<u>1,738,054</u>					<u>138,967.00</u>	<u>1,528,931,320.10</u>	<u>52 938 021.00</u>	<u>465 614 104 508.50</u>
<b>Option</b>											
Mar 2014	ZAUS	9.60 Put	16,000	0.2012	0.1945	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.3367	0.3220	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.4358	0.4142	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.5641	0.5328	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	0.9457	0.8803	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	894.6691	975.2123	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	1.5691	1.4123	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	697.4171	777.4475	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	4.3171	3.6475	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	5.5535	4.6237	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	600.2371	679.6592	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	571.3916	650.5519	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	561.8155	640.8783	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	9.1604	7.4203	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	11.7384	9.3898	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	458.1118	535.6683	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	15.0118	11.8683	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	414.1942	490.3163	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	21.0942	16.5163	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	372.0223	446.3093	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	331.8545	403.8756	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	38.7545	30.0756	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	324.0830	395.5982	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	293.9301	363.2416	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	50.8301	39.4416	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	272.3379	339.8139	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	258.4511	324.6193	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	225.5779	288.1985	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	82.4779	64.3985	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	120.1766	94.8698	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	168.0188	222.5572	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	143.3815	193.5346	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	150.2815	119.7346	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	11.00 Call	200	102.1119	143.2563	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,300	209.0119	169.4563	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	74.1903	107.3441	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	63.1141	92.6490	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	320.0141	268.8490	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	3,650	53.6529	79.8532	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	45.5975	68.7532	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	20.3702	32.4094	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.4466	1.3562	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.9266	1.7920	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.0070	1.8647	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	19.4056	17.4104	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	20.7713	18.6308	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	21.7313	19.4880	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	32.0536	28.4152	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	34.7401	30.3395	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	35.6760	31.0070	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	48.6415	41.8030	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	51.1375	44.0210	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	114.2772	100.7953	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	135.7618	116.9990	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	156.1030	133.9252	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	163.2838	140.4535	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	476.8473	531.8407	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	269.9743	238.8150	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	5,000	374.5793	422.8893	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	321.2793	286.7893	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	332.1693	375.6188	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	324.5469	366.7182	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	320.8013	362.3341	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	302.7140	341.9483	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	295.7733	334.3306	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	209.4093	238.9098	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	656.1093	602.8098	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	187.0084	213.9418	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	122.8246	140.7918	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1069.5246	1004.6918	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	116.8349	133.9654	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	97.1112	111.4909	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	12.0932	11.0307	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	13.7108	12.5667	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	14.1459	12.9804	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	9.00 Put	35,000	16.5232	15.2457	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	55.7673	50.6867	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	66.5371	60.3888	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	76.9169	69.7404	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	102.5528	92.8575	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	106.3592	96.2954	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	110.2677	99.8269	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	143.0410	129.5084	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	173.9201	157.5783	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	188.0763	170.4838	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	641.4362	693.7841	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	415.6209	452.6180	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	45,000	291.3528	318.2781	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	242.8015	265.5970	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	230.4664	252.1816	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	224.6104	245.8113	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	217.4317	238.1413	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	178.9150	196.1544	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	52.9632	48.8354	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	62.1468	57.4359	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	82.6219	76.6515	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	93.7084	87.0734	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	108.6789	101.1609	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	177.7871	160.9008	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	225.1714	205.5396	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	273.3952	251.2359	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	316.4354	292.1981	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	364.4189	333.2443	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	378.6803	345.6061	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	835.7315	889.7529	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	32,500	398.1315	364.1529	0.0000	0.0000	5,000	1,750,000.00		
Dec 2014	ZAUS	11.10 Put	4,955	448.9137	412.7067	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	454.1594	417.7279	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	502.6784	464.3026	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	460.1437	494.0434	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	37,455	276.0225	297.3063	0.0000	0.0000	5,000	1,485,000.00		
Dec 2014	ZAUS	13.06 Call	7,471	268.3006	289.0013	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	246.9125	265.9840	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	244.6900	263.5894	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	191.0189	199.3111	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	180.9930	191.8447	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	154.7821	144.5828	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 2015	ZAUS	10.90 Put	46,165	371.9714	345.4578	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	284.8506	299.8661	0.0000	0.0000	0	0.00		
			<u>1,478,581</u>					<u>10,000.00</u>	<u>3,235,000.00</u>	<u>9 653 180.00</u>	<u>2 729 173 220.52</u>
		<b>Total</b>	<b>3,216,635</b>					<b>148,967.00</b>	<b>1,532,166,320.10</b>	<b>62 591 201.00</b>	<b>468 343 277 729.02</b>

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<b>Grand Total</b>	<b>3,842,019</b>							<b>154,587.00</b>	<b>2 095 374 028.90</b>	<b>87,688,681</b>	<b>686,953,841,909.73</b>
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