



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-February-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	2,283	(241.7965)	(277.6567)	0.0000	0.0000	0	0.00		
			2,283					0.00	0.00	2 346.00	-261 575.64
		Total	2,283					0.00	0.00	2 346.00	-261 575.64
Future											
Dec 2014	CAFE	Future	26,600	858.0573	900.2534	0.0000	0.0000	0	0.00		
			26,600					0.00	0.00	26 600.00	17 657 226.30
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future											
Dec 2014	CAFH	Future	3,784	936.9075	982.4873	0.0000	0.0000	0	0.00		
			3,784					0.00	0.00	0.00	0.00
		Total	3,784					0.00	0.00	0.00	0.00
Future											
Mar 2014	CAFI	Future	2,500	91.9369	92.5976	0.0000	0.0000	0	0.00		
			2,500					0.00	0.00	2 500.00	387 500.00
		Total	2,500					0.00	0.00	2 500.00	387 500.00
Future											
Dec 2014	CAFJ	Future	4,478	421.6513	507.2536	0.0000	0.0000	0	0.00		
			4,478					0.00	0.00	8 986.00	742 101.90
		Total	4,478					0.00	0.00	8 986.00	742 101.90
Future											
Dec 2014	CAFK	Future	1,871	826.3180	867.6273	0.0000	0.0000	0	0.00		
			1,871					0.00	0.00	5 561.00	4 043 048.12
		Total	1,871					0.00	0.00	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>
Future											
Sep 2014	CAFM	Future	5,000	101.1230	104.5691	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
Option											
Jan 2015	DAGB	18.22 Put	9,605	691.2976	636.9162	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	834.7307	774.8645	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	905.8279	843.5193	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	562.3458	591.6303	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	454.1861	477.7232	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	451.3196	474.7070	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
Option											
Mar 2014	DAUM	10.86 Put	50	13311.5373	0.0000	0.0000	0.0000	150	1,099,000.00		
May 2014	DAUM	11.41 Put	200	64530.5129	58155.2912	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>150.00</u>	<u>1,099,000.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		Total	250					150.00	1,099,000.00	200.00	8 145 000.00
Future											
Feb 2014	DAUS	Future	0	10.7675	10.8450	0.0000	0.0000	10,070	108,428,725.00		
May 2014	DAUS	Future	10,150	10.9114	10.9935	0.0000	0.0000	0	0.00		
			<u>10,150</u>					<u>10,070.00</u>	<u>108,428,725.00</u>	<u>2 053 651.00</u>	<u>18 811 876 248.70</u>
Option											
Feb 2014	DAUS	11.21 Call	1,500	0.0541	1.2499	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.85 Call	3,500	32.3902	66.9334	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.09 Call	1,300	4.2089	10.6428	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.16 Call	3,500	2.3232	5.8928	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0026	0.0021	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	711.5779	790.8104	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	164.3232	127.4166	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	13.6350	18.4609	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0525	0.0425	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	929.0394	1007.4969	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	212.2678	174.8847	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	34.7597	41.3599	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.3849	0.3466	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	820.9907	893.3396	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	248.1542	213.0584	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	62.9321	71.7202	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	DAUS	8.30 Put	4,700	1.1637	0.9668	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	438.3555	486.1896	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	277.2466	242.8452	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	89.9131	100.5335	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.3629	2.0309	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	518.1869	567.0408	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	296.2398	262.1626	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	461.1301	416.3401	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	163.5684	180.8955	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	108.8401	120.2308	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	137.6022	122.2808	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	205.6426	225.4000	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	309.6975	276.6625	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	126.9617	139.1267	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.9707	3.5804	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	525.5310	571.8983	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	325.2017	291.7252	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	142.2736	154.9254	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	6.9625	6.2937	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	607.0342	654.7692	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	338.8734	305.0226	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	163.6285	176.9558	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	134.1636	119.2164	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	372.2131	400.7733	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	346.4259	313.2948	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	176.2091	187.1195	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	352.7462	321.0428	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	195.1866	200.7164	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	364.9358	334.8770	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	229.5286	237.2359	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	372.5592	340.2951	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	252.1860	259.7565	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	379.6187	349.1810	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	278.0316	282.9409	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	386.2687	356.3005	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	301.3269	312.4566	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	391.5318	362.3029	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	293.9892	319.1203	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	395.8644	365.9827	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	288.2280	303.8679	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	397.8709	369.2101	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	293.4514	314.6156	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	10.80 Put	300	400.1520	371.2686	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	283.3128	306.2176	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	399.8061	377.8562	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	292.3256	315.0728	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	405.4630	380.0693	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	312.0359	324.8908	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	408.0373	384.9458	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	289.6715	303.9241	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	409.6162	386.4685	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	275.2209	295.9510	0.0000	0.0000	0	0.00		
				<u>148,060</u>				0.00	0.00	3 163 035.00	178 968 791.06
		Total	158,210					10,070.00	108,428,725.00	5 216 686.00	18 990 845 039.76
Future											
Mar 2014	EUUS	Future	790	1.3681	1.3679	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	75	1.3681	1.3679	0.0000	0.0000	0	0.00		
				<u>865</u>				0.00	0.00	1 730.00	23 596 721.00
		Total	865					0.00	0.00	1 730.00	23 596 721.00
Future											
Mar 2014	JYZA	Future	2,000	9.4808	9.4172	0.0000	0.0000	0	0.00		
				<u>2,000</u>				0.00	0.00	2 500.00	24 629 631.42
		Total	2,000					0.00	0.00	2 500.00	24 629 631.42
Future											
Mar 2014	ZAAD	Future	16,407	9.6319	9.7461	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	2,936	9.7117	9.8262	0.0000	0.0000	60	582,240.00		
Sep 2014	ZAAD	Future	2,000	9.8152	9.9309	0.0000	0.0000	0	0.00		
				<u>21,343</u>				60.00	582,240.00	2 163 089.00	16 475 867 930.90
Option											
Jun 2014	ZAAD	9.20 Put	201	64.2426	49.2508	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	253.6322	318.1527	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	30.4589	40.6132	0.0000	0.0000	0	0.00		
				<u>603</u>				0.00	0.00	2 510.00	358 249.00
		Total	21,946					60.00	582,240.00	2 165 599.00	16 476 226 179.90
Future											
Mar 2014	ZACA	Future	75	9.6780	9.7848	0.0000	0.0000	0	0.00		
				<u>75</u>				0.00	0.00	27 125.00	205 310 489.60
		Total	75					0.00	0.00	27 125.00	205 310 489.60

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Future											
Mar 2014	ZACR	Future	250	1.7671	1.7761	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>
		Total	250					0.00	0.00	450.00	7 932 800.00
Future											
Mar 2014	ZAEU	Future	79,280	14.7622	14.8708	14.8412	14.7265	894	13,217,724.10		
Jun 2014	ZAEU	Future	22,864	14.9747	15.0856	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	Future	11,920	15.2309	15.3442	15.1933	15.1933	108	1,640,876.40		
			<u>114,064</u>					<u>1,002.00</u>	<u>14,858,600.50</u>	<u>4 400 456.00</u>	<u>52 063 217 047.60</u>
Option											
Mar 2014	ZAEU	12.65 Put	500	0.1179	0.0909	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.2209	0.1718	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	29.9921	48.0878	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	9.9952	17.1882	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	64.6822	51.3660	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	71.0596	56.7462	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	121.0020	99.6123	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	187.7623	154.5047	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	373.7422	324.2151	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	124.0134	143.0333	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	118.9831	137.3442	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	233.0277	208.2835	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	241.1556	215.7840	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	328.9544	362.8434	0.0000	0.0000	0	0.00		
			<u>101,550</u>					<u>0.00</u>	<u>0.00</u>	<u>2 065 488.00</u>	<u>290 039 437.36</u>
		Total	215,614					1,002.00	14,858,600.50	6 465 944.00	52 353 256 484.96
Future											
Mar 2014	ZAFR	Future	469	12.1332	12.1971	12.1500	12.1500	20	243,000.00		
Jun 2014	ZAFR	Future	1,857	12.3168	12.3824	0.0000	0.0000	0	0.00		
			<u>2,326</u>					<u>20.00</u>	<u>243,000.00</u>	<u>384 069.00</u>	<u>3 344 789 747.00</u>
		Total	2,326					20.00	243,000.00	384 069.00	3 344 789 747.00
Future											
Mar 2014	ZAGB	Future	37,279	17.9869	18.1002	17.9856	17.9435	7,731	139,641,595.50		
Jun 2014	ZAGB	Future	5,873	18.2329	18.3484	18.2196	18.1920	250	4,551,810.00		
Sep 2014	ZAGB	Future	3,251	18.5279	18.6463	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	2,600	18.8257	18.9473	0.0000	0.0000	0	0.00		
			<u>49,003</u>					<u>7,981.00</u>	<u>144,193,405.50</u>	<u>3 373 604.00</u>	<u>45 255 535 819.90</u>
Option											

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Mar 2014	ZAGB	12.85 Put	327	0.0000	0.0176	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0000	0.0183	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0093	0.0212	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0280	0.0209	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.2212	0.2004	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	8.0776	6.6743	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	223.3626	175.5699	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	77.1094	111.5984	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	29.5571	47.2213	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	11.8121	11.0039	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	40.0872	34.1511	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	54.2405	46.0867	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	83.3028	70.7228	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	141.9451	120.9986	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	379.3326	332.9888	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	679.9349	612.1280	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	195.5819	217.8449	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	160.8693	179.2329	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	830.3128	768.0068	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>
	Total		120,474					7,981.00	144,193,405.50	3 895 290.00	45 407 121 823.80
Future											
Mar 2014	ZAJY	Future	135	0.1057	0.1065	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1073	0.1080	0.0000	0.0000	0	0.00		
			<u>12,994</u>					<u>0.00</u>	<u>0.00</u>	<u>524 104.00</u>	<u>5 367 121 438.20</u>
	Total		12,994					0.00	0.00	524 104.00	5 367 121 438.20
Future											
Mar 2014	ZAUM	Future	768	10.7903	10.8714	10.8363	10.8213	45	48,733,350.00		
Jun 2014	ZAUM	Future	642	10.9452	11.0281	11.0166	10.9606	60	65,906,050.00		
Sep 2014	ZAUM	Future	77	11.1307	11.2158	0.0000	0.0000	0	0.00		
			<u>1,487</u>					<u>105.00</u>	<u>114,639,400.00</u>	<u>52 708.00</u>	<u>46 984 197 970.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	1057.7113	612.5940	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	18149.7363	13540.4334	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	18805.3225	14107.8665	0.0000	0.0000	0	0.00		
			<u>520</u>					<u>0.00</u>	<u>0.00</u>	<u>2 633.00</u>	<u>76 829 311.88</u>
	Total		2,007					105.00	114,639,400.00	55 341.00	47 061 027 281.88
Future											

<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	Future	1,488,852	10.7903	10.8714	10.8650	10.7700	14,424	156,040,325.00		
Jun 2014	ZAUS	Future	208,905	10.9452	11.0281	11.0386	10.9473	13,736	150,964,914.40		
Sep 2014	ZAUS	Future	13,046	11.1307	11.2158	11.1300	11.1300	67	745,710.00		
Dec 2014	ZAUS	Future	7,308	11.3190	11.4066	0.0000	0.0000	0	0.00		
			<u>1,718,111</u>					<u>28,227.00</u>	<u>307,750,949.40</u>	<u>53 174 443.00</u>	<u>468 183 628 206.70</u>

Option

Mar 2014	ZAUS	9.60 Put	16,000	0.2604	0.1894	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.4281	0.3088	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.5324	0.3951	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.6641	0.4872	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	1.0434	0.7483	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	791.9612	872.5650	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	1.6612	1.1650	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	594.6815	674.3478	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	4.3815	2.9478	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	5.6279	3.7517	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	498.7108	576.1930	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	470.8771	547.5259	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	461.6939	538.0346	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	12.2616	7.1784	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	17.4414	10.4893	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	364.5366	436.3695	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	24.2366	14.9695	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	323.2391	392.2859	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	32.9391	20.8859	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	284.1323	349.9186	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	247.4777	309.5502	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	57.1777	38.1502	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	240.4606	301.7402	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	213.4950	271.4481	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	73.1950	50.0481	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	194.4612	249.7755	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	182.3549	235.8521	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	154.1637	202.9593	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	113.8637	81.5593	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	162.4700	119.5931	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	109.0047	145.8078	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	91.7698	124.1744	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	201.4698	152.7744	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	64.4357	89.0930	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	274.1357	217.6930	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	44.8497	63.2594	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 Call	250	37.3443	53.1694	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	397.0443	331.7694	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	3,650	31.0745	44.6431	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	25.8510	37.4628	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	10.5362	15.9090	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.4876	1.2419	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.0271	1.6482	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.1361	1.7163	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	22.2973	18.2179	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	23.8975	19.5411	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	25.0237	20.4730	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	38.9611	31.4197	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	42.1756	34.1293	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	43.2943	35.0743	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	58.7322	48.2110	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	61.6938	50.7492	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	140.8315	117.7656	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	165.5839	139.8377	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	188.8023	160.7192	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	196.9530	168.0837	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	409.8138	457.9289	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	315.9940	277.3073	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	5,000	318.9696	357.7991	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	373.7696	329.6991	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	282.8532	317.9831	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	276.1391	310.5585	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	272.8430	306.9112	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	256.9540	289.3114	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	250.8691	282.5593	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	175.8180	198.8178	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	730.6180	670.7178	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	157.0855	177.4686	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	102.3329	115.6540	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1157.1329	1087.5540	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	97.2614	109.9079	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	80.6453	91.0067	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	12.9627	11.6339	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	14.8312	13.2677	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	15.3362	13.7084	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	18.0664	16.1570	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	60.8754	55.3040	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	72.6615	66.1266	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	10.00 Put	37,500	84.0352	76.5787	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	118.8526	104.7140	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	123.0631	108.5990	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	127.3834	112.5921	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	163.4320	146.0622	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	197.1581	177.5824	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	212.5580	192.0304	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	575.8855	623.9066	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	370.2640	403.3348	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	258.8246	282.4158	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	215.2687	235.2242	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	204.0640	223.0754	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	198.7462	217.2589	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	192.3544	210.2646	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	158.3035	172.9412	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	59.2892	53.6380	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	0	69.6360	63.1560	0.0000	0.0000	14,100	802,246.29		
Dec 2014	ZAUS	9.78 Put	41,000	92.6933	84.4240	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	105.1653	95.9602	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	121.9908	111.5494	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	205.0542	183.7216	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	257.5957	233.2909	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	310.6175	283.6476	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	361.8168	328.5039	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	415.3908	377.8761	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	0	430.6530	392.4807	0.0000	0.0000	28,200	11,727,328.14		
Dec 2014	ZAUS	11.00 Call	6	770.4275	818.9888	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	32,500	451.4275	412.3888	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	505.4461	464.2990	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	511.0076	469.6536	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	562.3315	519.1644	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	422.5453	452.4470	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	37,455	253.5285	272.0866	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	246.4681	264.5045	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	226.9236	243.5110	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	224.8925	241.3298	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	0	183.9799	188.7383	0.0000	0.0000	14,100	2,354,700.00		
Dec 2014	ZAUS	14.84 Call	900	165.7172	178.9704	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	173.0328	157.4608	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	417.7142	384.6737	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	278.8161	290.9995	0.0000	0.0000	0	0.00		
			<u>1,431,281</u>					<u>56,400.00</u>	<u>14,884,274.43</u>	<u>9 725 480.00</u>	<u>2 746 605 868.45</u>

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		Total	3,149,392				84,627.00	322,635,223.83	62 899 923.00	470 930 234 075.15
		Grand Total	3,770,923				104,015.00	706 679 594.83	88,057,826	690,245,459,302.96