



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-March-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	1,942	(212.2848)	(262.5287)	0.0000	0.0000	0	0.00		
			<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>3 028.00</u>	<u>-439 577.64</u>
		Total	1,942					0.00	0.00	3 028.00	-439 577.64
Future											
Dec 2014	CAFE	Future	26,600	838.1562	903.0277	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	915.0324	985.8675	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	19.3018	22.5014	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	4,362	577.8888	667.0018	0.0000	0.0000	0	0.00		
			<u>4,362</u>					<u>0.00</u>	<u>0.00</u>	<u>9 102.00</u>	<u>780 961.90</u>
		Total	4,362					0.00	0.00	9 102.00	780 961.90
Future											
Dec 2014	CAFK	Future	1,871	805.1037	869.0324	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

<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	103.2386	115.9960	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	688.5486	638.0781	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	834.0108	777.6812	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	906.1840	847.1980	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	486.6066	525.2757	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	387.9845	419.3090	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	385.3888	416.5225	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	10.90 Put	50	17612.3011	0.0000	0.0000	0.0000	150	970,000.00		
May 2014	DAUM	11.41 Put	200	65988.4535	56738.6494	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>150.00</u>	<u>970,000.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		Total	250					150.00	970,000.00	200.00	8 145 000.00
Future											
May 2014	DAUS	Future	10,150	10.8601	10.9805	0.0000	0.0000	0	0.00		
			<u>10,150</u>					<u>0.00</u>	<u>0.00</u>	<u>2 053 651.00</u>	<u>18 811 876 248.70</u>
Option											
Mar 2014	DAUS	8.30 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	658.9787	780.6886	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.90 Call	2,000	60.3875	110.4861	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.15 Call	0	19.8543	40.9626	0.0000	0.0000	2,000	37,000.00		
Mar 2014	DAUS	10.80 Put	500	138.5672	88.0268	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	1.4888	4.2397	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	184.3293	273.5403	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	400	161.6925	246.2493	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0254	0.0279	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	874.9381	992.3862	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	200.3825	155.5593	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	18.1158	26.6372	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.1921	0.1991	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	761.1707	874.0613	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	242.7626	197.2023	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	43.4189	55.2935	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.7362	0.7643	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	10.82 Call	4,700	382.0297	457.0883	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	276.0383	230.3422	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	69.6659	84.4683	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	1.8775	1.7612	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	464.9417	540.8489	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	299.4401	252.6249	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	470.3427	405.5303	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	136.2770	160.9875	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	88.9086	104.9953	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	137.4120	117.6441	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	176.6399	205.2041	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	316.5850	269.3204	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	107.3100	124.5035	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.4226	3.2400	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	476.4698	546.9664	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	331.8761	284.8663	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	122.2949	139.5012	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	5.6605	6.1702	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	553.8008	626.8314	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	347.8551	298.9240	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	144.0047	160.8281	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	135.5108	116.4190	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	335.6935	375.6999	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	357.6350	308.3276	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	162.2763	170.5440	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	363.6578	316.9618	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	178.1666	183.1486	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	374.7350	334.2502	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	213.9147	219.6332	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	382.3011	341.2218	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	235.9057	245.0910	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	391.9084	350.3443	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	258.6736	271.1242	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	398.8327	358.7904	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	271.6926	295.0562	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	405.6052	365.3356	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	271.7504	299.9181	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	410.7288	371.1446	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	260.2935	289.0103	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	415.0442	374.3816	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	274.5261	300.1991	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	417.4325	376.9956	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	16.50 Call	300	268.3633	292.8212	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	417.9076	384.0882	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	275.5864	302.2006	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	418.8834	388.7871	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	288.3111	312.3119	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	424.2093	392.0121	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	277.8680	292.8569	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	426.4710	393.8731	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	262.2768	285.5820	0.0000	0.0000	0	0.00		
			<u>150,660</u>					<u>2,000.00</u>	<u>37,000.00</u>	<u>3 229 035.00</u>	<u>188 261 791.06</u>
	Total		160,810					2,000.00	37,000.00	5 282 686.00	19 000 138 039.76
Future											
Mar 2014	EUUS	Future	650	1.3932	1.3888	0.0000	0.0000	135	1,875,530.00		
Jun 2014	EUUS	Future	385	1.3931	1.3887	0.0000	0.0000	150	2,090,400.00		
Sep 2014	EUUS	Future	125	1.3931	1.3887	0.0000	0.0000	125	1,737,250.00		
			<u>1,160</u>					<u>410.00</u>	<u>5,703,180.00</u>	<u>2 315.00</u>	<u>31 722 171.00</u>
	Total		1,160					410.00	5,703,180.00	2 315.00	31 722 171.00
Future											
Mar 2014	ZAAD	Future	11,266	9.7649	9.7339	9.7522	9.7416	6,167	60,133,000.70		
Jun 2014	ZAAD	Future	3,957	9.8390	9.8123	0.0000	0.0000	249	2,446,916.40		
Sep 2014	ZAAD	Future	11,298	9.9368	9.9132	0.0000	0.0000	9,636	95,677,771.20		
			<u>26,521</u>					<u>16,052.00</u>	<u>158,257,688.30</u>	<u>2 206 856.00</u>	<u>16 904 618 453.90</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	38.8890	41.7298	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	306.5469	291.7461	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	27.9442	27.4067	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		27,124					16,052.00	158,257,688.30	2 209 366.00	16 904 976 702.90
Future											
Mar 2014	ZACA	Future	75	9.7146	9.7532	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>
	Total		75					0.00	0.00	27 125.00	205 310 489.60
Future											
Mar 2014	ZACR	Future	250	1.7518	1.7681	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

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Future											
Mar 2014	ZAEU	Future	45,251	14.9731	15.0821	15.0164	14.9430	18,067	270,766,236.90		
Jun 2014	ZAEU	Future	55,890	15.1727	15.2933	15.1588	15.1588	5,481	83,331,613.30		
Sep 2014	ZAEU	Future	12,823	15.4210	15.5481	0.0000	0.0000	0	0.00		
			<u>113,964</u>					<u>23,548.00</u>	<u>354,097,850.20</u>	<u>4 539 072.00</u>	<u>54 163 809 738.90</u>
Option											
Mar 2014	ZAEU	12.65 Put	500	0.0000	0.0080	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.0000	0.0089	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	7.2760	19.1223	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	0.8935	2.4900	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	30.1514	23.8821	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	33.9192	26.9771	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	65.7672	53.5242	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	107.9553	89.4123	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	249.9036	210.4470	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	123.4385	145.2737	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	117.9349	138.8323	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	171.1539	148.2713	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	177.6578	154.0906	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	345.6338	381.0830	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		215,514					23,548.00	354,097,850.20	6 604 560.00	54 453 849 176.26
Future											
Mar 2014	ZAFR	Future	469	12.3262	12.4045	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	2,601	12.4995	12.5876	0.0000	0.0000	0	0.00		
			<u>3,070</u>					<u>0.00</u>	<u>0.00</u>	<u>385 957.00</u>	<u>3 368 184 675.50</u>
	Total		3,070					0.00	0.00	385 957.00	3 368 184 675.50
Future											
Mar 2014	ZAGB	Future	18,503	17.9295	18.0365	18.0053	17.9100	7,388	132,573,043.80		
Jun 2014	ZAGB	Future	29,567	18.1583	18.2781	18.2550	18.1436	5,302	96,543,597.00		
Sep 2014	ZAGB	Future	3,866	18.4414	18.5690	0.0000	0.0000	125	2,316,100.00		
Dec 2014	ZAGB	Future	2,600	18.7263	18.8584	0.0000	0.0000	0	0.00		
			<u>54,536</u>					<u>12,815.00</u>	<u>231,432,740.80</u>	<u>3 476 345.00</u>	<u>47 126 011 701.50</u>
Option											
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	0.0000	0.0005	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0000	0.0083	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.0000	0.0150	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	0.1971	0.7818	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	18.00 Put	300	136.7785	99.9939	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	9.8217	25.5903	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	2.5398	6.7014	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	9.4206	9.4058	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	40.1771	34.3050	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	52.0919	45.3832	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	76.2508	68.1279	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	125.1283	114.6440	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	364.9808	328.4205	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	678.5087	617.9908	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	147.0939	175.5472	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	117.8829	141.3375	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	825.0341	771.2514	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		126,007					12,815.00	231,432,740.80	3 998 031.00	47 277 597 705.40
Future											
Mar 2014	ZAJY	Future	140	0.1050	0.1057	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	15,509	0.1065	0.1072	0.0000	0.0000	0	0.00		
			<u>15,649</u>					<u>0.00</u>	<u>0.00</u>	<u>529 709.00</u>	<u>5 426 397 838.20</u>
	Total		15,649					0.00	0.00	529 709.00	5 426 397 838.20
Future											
Mar 2014	ZAUM	Future	403	10.7476	10.8599	10.7813	10.7199	15	16,119,850.00		
Jun 2014	ZAUM	Future	1,319	10.8916	11.0127	10.9000	10.8600	3	3,264,000.00		
Sep 2014	ZAUM	Future	77	11.0696	11.1962	0.0000	0.0000	0	0.00		
			<u>1,799</u>					<u>18.00</u>	<u>19,383,850.00</u>	<u>55 160.00</u>	<u>49 668 759 390.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	79.9155	65.0825	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	14288.7308	7255.1655	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	15114.3705	7836.9317	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		2,319					18.00	19,383,850.00	57 793.00	49 745 588 701.88
Future											
Mar 2014	ZAUS	Future	583,331	10.7476	10.8599	10.8133	10.7040	86,463	931,449,984.80		
Jun 2014	ZAUS	Future	1,264,957	10.8916	11.0127	10.9699	10.8600	47,662	520,942,313.00		
Sep 2014	ZAUS	Future	15,446	11.0696	11.1962	11.0470	11.0463	2,920	32,257,100.00		
Dec 2014	ZAUS	Future	16,453	11.2495	11.3801	0.0000	0.0000	4,195	47,455,089.00		
Mar 2015	ZAUS	Future	50	11.4567	11.5928	0.0000	0.0000	0	0.00		
			<u>1,880,237</u>					<u>141,240.00</u>	<u>1,532,104,486.80</u>	<u>57 160 734.00</u>	<u>511 794 199 956.50</u>

<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>
Option										
Mar 2014	ZAUS	9.60 Put	16,000	0.0005	0.0002	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	9.70 Put	6	0.0056	0.0019	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	9.75 Put	250	0.0075	0.0054	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	9.80 Put	7,500	0.0101	0.0079	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	9.90 Put	7,500	0.0191	0.0172	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.00 Call	13,600	747.6377	859.9383	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.00 Put	2,500	0.0377	0.0383	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.20 Call	500	547.7751	660.1043	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.20 Put	33,901	0.1751	0.2043	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.25 Put	200	0.3149	0.3150	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.30 Call	40,000	448.1644	560.3880	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.33 Call	2,000	418.3992	530.5508	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.34 Call	2,000	408.4969	520.6163	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.35 Put	3,100	1.0063	0.7883	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.40 Put	2,200	1.7804	1.2704	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.45 Put	1,750	3.1171	2.0400	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.50 Call	2,500	252.9836	363.1589	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.50 Put	2,600	5.3836	3.2589	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.55 Call	50	206.7391	315.0692	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.60 Call	750	162.7874	268.0242	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.60 Put	200	15.1874	8.1242	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.61 Call	7,500	154.3615	258.7812	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.65 Call	406	122.1954	222.5196	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.65 Put	3,350	24.5954	12.6196	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.68 Call	11,000	99.9782	196.2258	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.70 Call	24,000	86.2354	179.2215	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.75 Call	500	56.1935	138.9687	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.75 Put	201	58.5935	29.0687	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.76 Call	1,000	51.9354	131.3681	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.84 Put	400	119.0582	57.4165	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.85 Call	1,700	24.4341	71.5193	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.90 Call	100	15.6653	50.5797	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	10.90 Put	500	168.0653	90.6797	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	11.00 Call	200	6.2679	23.7015	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	11.00 Put	1,000	258.6679	163.8015	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	11.06 Call	1,000	3.6005	14.5710	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	11.10 Call	400	2.4926	10.4366	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	11.15 Call	250	1.5813	6.8241	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	11.15 Put	500	403.9813	296.9241	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	11.20 Call	3,650	1.0103	4.4363	0.0000	0.0000	0	0.00	
Mar 2014	ZAUS	11.25 Call	1,000	0.6512	2.8746	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	11.50 Call	2,350	0.1118	0.4224	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	0.9415	0.8937	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.3326	1.1895	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.4088	1.2393	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	17.5122	15.2370	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	18.8840	16.4159	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	19.8538	17.2485	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	32.8618	26.9932	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	35.7825	29.3885	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	36.8038	30.2259	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	51.0874	41.9638	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	53.8648	44.2506	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	133.7623	106.3605	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	158.8073	127.4209	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	182.4394	147.4968	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	190.7614	154.6107	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	351.8495	427.4704	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	313.3441	261.5405	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	9,500	266.8836	326.2249	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	375.2836	313.5249	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	263.3445	322.0743	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	381.7445	319.3743	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	233.5439	286.9377	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	227.4010	279.6510	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	224.3909	276.0785	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	209.9499	258.8767	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	204.4455	252.2993	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	138.3757	171.9430	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	746.7757	659.2430	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	122.4497	151.9760	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	77.2913	95.8154	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1185.6913	1083.1154	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	73.1627	90.7197	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	59.8122	74.1465	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.9450	11.6158	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	13.7968	13.2314	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	14.2656	13.6672	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	16.8416	16.0545	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	58.1406	53.4432	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	69.7327	63.7772	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	82.7994	73.7742	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	117.5310	100.7208	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	10.21 Put	15,296	121.7450	104.4458	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	126.0742	108.2745	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	162.2939	140.4574	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	196.3535	170.8968	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	215.2892	184.8897	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	522.4552	595.0639	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	327.8751	376.0641	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	225.5998	259.1044	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	186.1432	214.1979	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	176.0828	202.7288	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	171.3220	197.2545	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	165.6078	190.6786	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	135.3697	155.8106	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	35.3743	31.4671	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	58.3661	51.8374	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	92.2105	82.0073	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	104.9275	93.3611	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	122.1357	108.7377	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	207.6576	180.1643	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	261.9720	229.3148	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	316.8598	279.3875	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	372.7787	324.0811	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	428.1449	373.4212	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	714.8581	788.0613	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	465.3581	407.9613	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	521.0803	459.9519	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	526.8106	465.3178	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	579.6966	514.9524	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	384.7931	425.3192	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	329.3385	363.4264	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	228.2951	250.9334	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	221.8313	243.6864	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	203.9739	223.6615	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	202.1235	221.5841	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	148.2075	163.1383	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	173.7669	159.1792	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	429.3098	385.3923	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	259.6760	271.4143	0.0000	0.0000	0	0.00		
			<u>1,449,695</u>					<u>0.00</u>	<u>0.00</u>	<u>9 809 074.00</u>	<u>2 765 201 744.97</u>
	Total		3,329,932					141,240.00	1,532,104,486.80	66 969 808.00	514 559 401 701.47

<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		3,966,223					196,233.00	2 301 986 796.10	92,494,513	741,154,467,520.82
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