



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-March-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	1,942	(127.7752)	(165.5491)	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>
		<b>Total</b>	<b>1,942</b>					<b>0.00</b>	<b>0.00</b>	<b>3 028.00</b>	<b>-439 577.64</b>
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	757.6304	796.1610	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>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26 600.00</b>	<b>17 657 226.30</b>
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	830.5653	870.4453	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>
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,362	243.5258	354.0213	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>
		<b>Total</b>	<b>4,362</b>					<b>0.00</b>	<b>0.00</b>	<b>9 102.00</b>	<b>780 961.90</b>
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	721.5877	761.6406	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>
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<b>5 561.00</b>	<b>4 043 048.12</b>
<b>Future</b>											
Sep 2014	CAFM	Future	5,000	97.1697	101.5184	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>

<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>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	834.2667	792.7212	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	996.0143	950.3262	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1076.1389	1028.1961	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	397.7806	408.3258	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	316.6034	324.4314	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	314.4777	322.2368	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>											
Apr 2014	DAUM	10.78 Put	50	18764.8329	13383.8654	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>150.00</u>	<u>1 026 419.00</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>150.00</b>	<b>1 026 419.00</b>
<b>Future</b>											
Mar 2014	DAUS	Future	0	10.6360	10.6796	0.0000	0.0000	500	5,318,000.00		
May 2014	DAUS	Future	10,150	10.6877	10.7777	0.0000	0.0000	0	0.00		
			<u>10,150</u>					<u>500.00</u>	<u>5,318,000.00</u>	<u>2 060 151.00</u>	<u>18 881 288 648.70</u>
<b>Option</b>											
Mar 2014	DAUS	10.70 Call	500	23.1608	56.7483	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.92 Call	1,500	2.7347	9.5846	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.00 Call	500	1.2779	4.7522	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	40.1572	83.2240	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	400	29.5668	64.9963	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.77 Call	3,000	47.8604	77.2021	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	11.05 Call	3,000	11.9116	21.8020	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0029	0.0028	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	711.1587	789.0282	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	255.2268	205.4611	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	2.9264	5.9258	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0944	0.0790	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	590.7206	672.8674	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	303.6874	252.9112	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	21.0973	25.8645	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.5069	0.5154	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	270.3727	311.9113	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	328.3546	287.9606	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	44.2713	50.6275	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	1.4480	1.5079	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	351.3253	396.8507	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	352.1453	313.7477	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>
Jul 2014	DAUS	11.10 Put	201	548.9527	496.4666	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	96.0639	108.2697	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	62.2349	69.8407	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	157.4990	140.0583	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	130.8143	145.8241	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	371.3319	332.6800	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	79.6232	88.3385	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.0689	3.0660	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	372.5527	413.3673	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	385.9710	347.4180	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	93.8652	103.3129	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	5.1666	6.3113	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	443.0043	487.8664	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	401.9321	363.7590	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	118.6549	124.9385	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	153.2635	139.1227	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	268.2264	293.6798	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	412.2013	374.8766	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	141.4935	148.1097	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	417.9386	380.8481	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	156.6541	160.8693	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	431.1925	394.9032	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	190.0215	196.9681	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	437.9098	401.6448	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	215.0120	222.1620	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	442.5924	409.1357	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	222.1489	237.2025	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	448.3439	416.9655	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	224.1392	243.8246	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	455.8118	422.5372	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	225.1306	241.5353	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	460.5116	427.1753	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	215.7593	235.9633	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	463.5149	430.6962	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	229.0982	241.6839	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	465.5907	432.6554	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	221.7750	240.9029	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	466.5490	433.9542	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	231.3981	245.5118	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	467.9676	434.4138	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	243.1231	254.6986	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	466.7055	432.7453	0.0000	0.0000	0	0.00		

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Nov 2015	DAUS	17.45 Call	300	227.7239	245.3813	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	465.2956	434.8472	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	221.0657	233.3035	0.0000	0.0000	0	0.00		
			<u>144,160</u>					<u>0.00</u>	<u>0.00</u>	<u>3 237 535.00</u>	<u>189 002 741.06</u>
	<b>Total</b>		<b>154,310</b>					<b>500.00</b>	<b>5,318,000.00</b>	<b>5 297 686.00</b>	<b>19 070 291 389.76</b>
<b>Future</b>											
Jun 2014	EUUS	Future	830	1.3761	1.3788	1.3778	1.3778	5	68,890.00		
Sep 2014	EUUS	Future	125	1.3761	1.3788	0.0000	0.0000	0	0.00		
			<u>955</u>					<u>5.00</u>	<u>68,890.00</u>	<u>3 881.00</u>	<u>53 449 123.00</u>
	<b>Total</b>		<b>955</b>					<b>5.00</b>	<b>68,890.00</b>	<b>3 881.00</b>	<b>53 449 123.00</b>
<b>Future</b>											
Jun 2014	ZAAD	Future	10,858	9.8838	9.9272	9.9417	9.9380	2,000	19,879,700.00		
Sep 2014	ZAAD	Future	11,198	9.9817	10.0249	10.0359	10.0359	500	5,017,950.00		
			<u>22,056</u>					<u>2,500.00</u>	<u>24,897,650.00</u>	<u>2 241 420.00</u>	<u>17 244 004 415.90</u>
	<b>Total</b>										
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	27.4241	24.4122	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	316.0885	345.4557	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	26.4700	29.9422	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	160.1010	149.8056	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	426.3812	452.1440	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	195.8554	209.5415	0.0000	0.0000	0	0.00		
			<u>1,206</u>					<u>0.00</u>	<u>0.00</u>	<u>3 113.00</u>	<u>533 249.65</u>
	<b>Total</b>		<b>23,262</b>					<b>2,500.00</b>	<b>24,897,650.00</b>	<b>2 244 533.00</b>	<b>17 244 537 665.55</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	9.8089	9.8068	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 276.00</u>	<u>206 793 785.60</u>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>27 276.00</b>	<b>206 793 785.60</b>
<b>Future</b>											
Jun 2014	ZAEU	Future	86,290	14.7541	14.9050	14.9573	14.7600	3,915	58,278,830.20		
Sep 2014	ZAEU	Future	13,643	14.9956	15.1477	15.1200	15.0000	1,053	15,859,500.00		
Dec 2014	ZAEU	Future	5,300	15.2343	15.3940	15.4335	15.4246	350	5,401,294.00		
			<u>105,233</u>					<u>5,318.00</u>	<u>79,539,624.20</u>	<u>4 703 928.00</u>	<u>56 643 704 152.80</u>
	<b>Total</b>										
<b>Option</b>											
Jun 2014	ZAEU	13.80 Put	27,500	49.8073	37.5752	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	55.9793	42.2820	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	112.6462	82.2795	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	190.8809	145.2560	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	ZAEU	14.85 Put	5,000	409.0388	327.5117	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	58.2336	70.5009	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	55.1503	67.1478	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	245.7852	205.3543	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	256.6295	213.1702	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	231.8260	258.6318	0.0000	0.0000	0	0.00		
			<u>79,050</u>					<u>0.00</u>	<u>0.00</u>	<u>2 065 488.00</u>	<u>290 039 437.36</u>
	<b>Total</b>		<b>184,283</b>					<b>5,318.00</b>	<b>79,539,624.20</b>	<b>6 769 416.00</b>	<b>56 933 743 590.16</b>
<b>Future</b>											
Jun 2014	ZAFR	Future	2,720	12.1187	12.2136	0.0000	0.0000	100	1,211,650.00		
Mar 2015	ZAFR	Future	125	12.7712	12.8809	0.0000	0.0000	0	0.00		
			<u>2,845</u>					<u>100.00</u>	<u>1,211,650.00</u>	<u>387 197.00</u>	<u>3 383 539 260.00</u>
	<b>Total</b>		<b>2,845</b>					<b>100.00</b>	<b>1,211,650.00</b>	<b>387 197.00</b>	<b>3 383 539 260.00</b>
<b>Future</b>											
Jun 2014	ZAGB	Future	37,731	17.8298	17.8931	18.0559	17.8100	3,080	55,432,162.50		
Sep 2014	ZAGB	Future	8,276	18.1086	18.1719	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	5,400	18.3803	18.4514	18.5933	18.5915	60	1,115,508.00		
			<u>51,407</u>					<u>3,140.00</u>	<u>56,547,670.50</u>	<u>3 542 099.00</u>	<u>48 312 262 329.60</u>
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	8.9135	8.7899	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	53.4008	50.5774	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	67.0242	64.1488	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	94.4314	91.4975	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	173.3995	160.4163	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	482.0332	451.8184	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	858.3699	817.1724	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	74.9907	83.8778	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	58.6809	65.2093	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	986.8668	943.0532	0.0000	0.0000	0	0.00		
			<u>50,363</u>					<u>0.00</u>	<u>0.00</u>	<u>521 686.00</u>	<u>151 586 003.90</u>
	<b>Total</b>		<b>101,770</b>					<b>3,140.00</b>	<b>56,547,670.50</b>	<b>4 063 785.00</b>	<b>48 463 848 333.50</b>
<b>Future</b>											
Jun 2014	ZAJY	Future	15,594	0.1050	0.1057	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1106	0.1114	0.0000	0.0000	0	0.00		
			<u>15,644</u>					<u>0.00</u>	<u>0.00</u>	<u>530 095.00</u>	<u>5 430 571 129.70</u>
	<b>Total</b>		<b>15,644</b>					<b>0.00</b>	<b>0.00</b>	<b>530 095.00</b>	<b>5 430 571 129.70</b>

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>
Jun 2014	ZAUM	Future	1,292	10.7219	10.8100	10.8709	10.7295	123	133,096,200.00		
Sep 2014	ZAUM	Future	98	10.8975	10.9864	11.0317	10.9923	30	33,019,390.00		
Dec 2014	ZAUM	Future	37	11.0698	11.1642	11.2153	11.1746	37	41,426,590.00		
			<u>1,427</u>					<u>190.00</u>	<u>207,542,180.00</u>	<u>57 739.00</u>	<u>52 492 162 170.00</u>
<b>Option</b>											
Jun 2014	ZAUM	10.93 Put	250	40447.8905	35170.2920	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>2 883.00</u>	<u>85 303 924.38</u>
		<b>Total</b>	<b>1,677</b>					<b>190.00</b>	<b>207,542,180.00</b>	<b>60 622.00</b>	<b>52 577 466 094.38</b>
<b>Future</b>											
Jun 2014	ZAUS	Future	1,451,594	10.7219	10.8100	10.8707	10.7100	51,809	560,026,954.00		
Sep 2014	ZAUS	Future	29,250	10.8975	10.9864	11.0317	10.9923	13,065	142,857,391.00		
Dec 2014	ZAUS	Future	32,370	11.0698	11.1642	11.2153	11.1746	1,240	13,886,089.00		
Mar 2015	ZAUS	Future	50	11.2639	11.3657	0.0000	0.0000	0	0.00		
			<u>1,513,264</u>					<u>66,114.00</u>	<u>716,770,434.00</u>	<u>58 937 080.00</u>	<u>531 037 678 071.50</u>
<b>Option</b>											
Jun 2014	ZAUS	8.64 Put	24,582	0.6807	0.6248	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.0169	0.9298	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.0767	0.9845	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	16.7437	14.4285	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	18.5262	15.9413	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	34.1513	29.1848	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	37.4423	31.9729	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	38.5968	32.9518	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	54.9760	46.8463	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	58.2008	49.5857	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	163.7978	136.8006	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	193.8224	163.3478	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	221.9804	188.4693	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	231.8615	197.3293	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.81 Call	100	236.1870	277.2767	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	383.7541	332.3646	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.91 Put	100	390.6156	338.7571	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	190.4303	224.8519	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	14,500	176.3516	208.5923	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	454.4516	398.5923	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	173.6664	205.4832	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	461.7664	405.4832	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	171.0233	202.4227	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	151.3328	179.5426	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	146.7924	174.2486	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	144.5766	171.6615	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	ZAUS	11.18 Call	2,000	134.0218	159.3189	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	130.0334	154.6473	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	85.0842	100.7311	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	863.1842	790.7311	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	74.4684	88.0869	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	45.0141	53.2729	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1323.1141	1243.2729	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	42.4232	50.1856	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	34.1697	40.3416	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.3641	11.7339	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	13.0897	13.4187	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	13.5584	13.8744	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	16.1512	16.3836	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	60.0012	57.3136	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	93.2079	84.2025	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	133.0429	120.1918	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	137.8802	124.5745	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	142.8497	129.0750	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	186.4760	166.8354	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	234.2615	205.9108	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	256.0244	225.8970	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	255.0074	282.2040	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	173.2839	191.6286	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	142.0455	157.2278	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	134.2579	148.5785	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	130.5824	144.4947	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	126.1790	139.6033	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	103.0523	113.8806	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	37.0250	35.1530	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	61.2228	58.2806	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	97.2265	92.6190	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	110.8556	105.5916	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	131.8785	123.2019	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	234.1461	214.6191	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	296.7255	271.1430	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	366.6807	331.2703	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	428.1467	389.5199	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	488.5795	447.0878	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	528.9864	485.7217	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	589.5339	543.4987	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	595.7765	549.4366	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	653.2027	604.1714	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>
Dec 2014	ZAUS	12.01 Call	500	313.6328	341.3445	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	266.8870	290.7620	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	183.6132	199.3820	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	178.3778	193.6192	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	163.9683	177.7434	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	162.9779	176.1009	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	109.6165	124.6847	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	189.6194	178.7370	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	492.8629	453.8437	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	235.9753	244.8427	0.0000	0.0000	0	0.00		
			<u>1,264,745</u>					<u>0.00</u>	<u>0.00</u>	<u>9 835 277.00</u>	<u>2 773 508 706.99</u>
	<b>Total</b>		<b><u>2,778,009</u></b>					<b><u>66,114.00</u></b>	<b><u>716,770,434.00</u></b>	<b><u>68 772 357.00</u></b>	<b><u>533 811 186 778.49</u></b>

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<b>Grand Total</b>	<b><u>3,344,443</u></b>			<b><u>77,867.00</u></b>	<b><u>1 091 896 098.70</u></b>	<b><u>94,587,711</u></b>	<b><u>767,455,809,013.99</u></b>
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