



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-April-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	(130.4048)	(124.1893)	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	768.5627	759.1042	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	842.7007	832.5435	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	210.7238	242.1661	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	731.1280	722.0656	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	102.0414	99.6542	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>Future</b>											
Apr 2014	CAFO	Future	7,000	49.0253	48.6975	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<u>0.00</u>	<u>0.00</u>	<u>7 000.00</u>	<u>322 700.00</u>
		<b>Total</b>	<b>7,000</b>					<b>0.00</b>	<b>0.00</b>	<b>7 000.00</b>	<b>322 700.00</b>
<b>Future</b>											
Apr 2014	CAFP	Future	5	2375.3029	2520.5462	0.0000	0.0000	0	0.00		
			<u>5</u>					<u>0.00</u>	<u>0.00</u>	<u>5.00</u>	<u>130 000.00</u>
		<b>Total</b>	<b>5</b>					<b>0.00</b>	<b>0.00</b>	<b>5.00</b>	<b>130 000.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	835.0238	820.0439	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	997.3829	980.4080	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1077.9110	1060.1640	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	377.4309	385.9175	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	298.0179	305.3521	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	295.9479	303.2479	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	10.58 Put	50	3875.9871	5032.0662	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>150.00</u>	<u>925 000.00</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>150.00</b>	<b>925 000.00</b>
<b>Future</b>											
May 2014	DAUS	Future	10,150	10.7124	10.6996	0.0000	0.0000	0	0.00		
			<u>10,150</u>					<u>0.00</u>	<u>0.00</u>	<u>2 060 151.00</u>	<u>18 881 288 648.70</u>
<b>Option</b>											
Apr 2014	DAUS	10.77 Call	3,000	22.1598	25.7693	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	11.05 Call	3,000	2.5181	4.3569	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0005	0.0007	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	723.2284	711.5934	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	222.0130	232.1906	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	0.9775	1.2504	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.57 Call	10,000	195.0126	187.6693	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.1762	0.1847	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	602.6816	592.5842	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	265.2175	275.1968	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	10.1737	12.4322	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.7875	0.9221	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	255.5858	253.1945	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	297.1063	307.2897	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	33.5431	34.6614	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.1108	2.2959	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	338.2517	334.8956	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	323.2050	332.5780	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	517.4331	528.5563	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	83.0179	83.5512	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	51.5593	52.3754	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	139.5409	145.9493	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	117.5315	117.7116	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	344.4183	353.6677	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	69.0753	69.6256	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.8123	3.9994	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	360.0579	357.3545	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	359.7822	368.7571	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	83.6527	83.9980	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	5.2443	5.5662	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	431.9783	429.5224	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	6.8569	7.0880	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	375.9399	384.9704	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	400.3520	398.7936	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	108.3691	108.7683	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	139.0028	143.8083	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	255.0032	254.8287	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	386.3756	395.1439	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	129.0868	129.6722	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	10.6051	10.7869	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	465.4753	463.9871	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	392.2011	400.8533	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	144.2648	145.0392	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	405.3583	413.3325	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	177.5448	178.1505	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	412.3961	420.3946	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	202.0368	205.2841	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	418.3672	424.4398	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	212.3128	212.2134	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	426.1247	432.4826	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	213.7575	213.7377	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	432.7057	439.3209	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	214.6382	214.8301	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	437.9113	444.8520	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Jun 2015	DAUS	15.88 Call	300	205.1473	205.5192	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	441.3737	448.5867	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	217.8026	218.3439	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	443.8564	451.2554	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	212.3782	213.0807	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	445.0505	452.6383	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	219.1066	219.9643	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	446.6197	454.3606	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	230.0876	231.2367	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	445.5653	453.5308	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	214.7967	216.1171	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	444.2144	452.2877	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	207.8503	209.2765	0.0000	0.0000	0	0.00		
			<u>161,260</u>					<u>0.00</u>	<u>0.00</u>	<u>3 267 535.00</u>	<u>194 222 142.56</u>
	<b>Total</b>		<b>171,410</b>					<b>0.00</b>	<b>0.00</b>	<b>5 327 686.00</b>	<b>19 075 510 791.26</b>
<b>Future</b>											
Jun 2014	EUUS	Future	680	1.3711	1.3768	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3710	1.3766	0.0000	0.0000	0	0.00		
			<u>805</u>					<u>0.00</u>	<u>0.00</u>	<u>10 031.00</u>	<u>138 175 673.00</u>
	<b>Total</b>		<b>805</b>					<b>0.00</b>	<b>0.00</b>	<b>10 031.00</b>	<b>138 175 673.00</b>
<b>Future</b>											
Jun 2014	ZAAD	Future	10,908	9.8723	9.8675	9.9000	9.8975	100	989,875.00		
Sep 2014	ZAAD	Future	10,898	9.9656	9.9607	9.9900	9.9856	100	998,780.00		
Dec 2014	ZAAD	Future	300	10.0618	10.0587	0.0000	0.0000	0	0.00		
			<u>22,106</u>					<u>200.00</u>	<u>1,988,655.00</u>	<u>2 242 970.00</u>	<u>17 259 465 960.90</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	22.2352	24.5334	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	294.2796	296.2272	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	22.8069	23.5100	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	173.7430	160.3471	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	431.0623	411.0901	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	202.0742	187.1491	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>23,312</b>					<b>200.00</b>	<b>1,988,655.00</b>	<b>2 246 083.00</b>	<b>17 259 999 210.55</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	9.8637	9.8385	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>

<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>											
Jun 2014	ZAEU	Future	85,105	14.7306	14.7734	14.8510	14.7581	1,130	16,761,466.00		
Sep 2014	ZAEU	Future	12,288	14.9651	15.0090	15.0690	15.0486	1,690	25,459,053.00		
Dec 2014	ZAEU	Future	5,970	15.2030	15.2488	15.3160	15.3144	100	1,531,520.00		
			<u>103,363</u>					<u>2,920.00</u>	<u>43,752,039.00</u>	<u>4 714 763.00</u>	<u>56 805 310 238.30</u>
<b>Option</b>											
Jun 2014	ZAEU	13.80 Put	27,500	40.3205	40.6337	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	45.4984	45.7604	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	96.5691	93.6789	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	172.2928	166.2772	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	392.2289	375.3268	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	41.5647	48.5611	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	38.4832	45.4879	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	227.5687	226.5065	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	238.2970	236.9056	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	203.1191	217.9552	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>182,413</b>					<b>2,920.00</b>	<b>43,752,039.00</b>	<b>6 780 251.00</b>	<b>57 095 349 675.66</b>
<b>Future</b>											
Jun 2014	ZAFR	Future	2,720	12.0566	12.1160	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	125	12.7010	12.7650	0.0000	0.0000	0	0.00		
			<u>2,845</u>					<u>0.00</u>	<u>0.00</u>	<u>387 347.00</u>	<u>3 385 355 825.00</u>
<b>Total</b>			<b>2,845</b>					<b>0.00</b>	<b>0.00</b>	<b>387 347.00</b>	<b>3 385 355 825.00</b>
<b>Future</b>											
Jun 2014	ZAGB	Future	41,952	17.8056	17.8381	17.9400	17.8522	191	3,427,232.20		
Sep 2014	ZAGB	Future	6,996	18.0777	18.1108	18.2020	18.2014	80	1,456,136.00		
Dec 2014	ZAGB	Future	7,010	18.3506	18.3855	18.4831	18.4831	40	739,324.00		
			<u>55,958</u>					<u>311.00</u>	<u>5,622,692.20</u>	<u>3 567 846.00</u>	<u>48 772 721 165.30</u>
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	5.8575	6.8467	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	41.0130	43.3840	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	51.5530	54.9301	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	73.3058	78.6081	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	145.0528	146.7331	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	448.8027	441.6941	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	831.9955	817.9476	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	42.7341	52.0846	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	32.5491	39.3163	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	984.8284	967.2662	0.0000	0.0000	0	0.00		

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			50,363					0.00	0.00	521 686.00	151 586 003.90
		<b>Total</b>	<b>106,321</b>					<b>311.00</b>	<b>5,622,692.20</b>	4 089 532.00	48 924 307 169.20
<b>Future</b>											
	Jun 2014 ZAJY	Future	15,594	0.1034	0.1035	0.0000	0.0000	0	0.00		
	Mar 2015 ZAJY	Future	50	0.1089	0.1089	0.0000	0.0000	0	0.00		
			15,644					0.00	0.00	530 095.00	5 430 571 129.70
		<b>Total</b>	<b>15,644</b>					<b>0.00</b>	<b>0.00</b>	530 095.00	5 430 571 129.70
<b>Future</b>											
	Jun 2014 ZAUM	Future	1,313	10.7433	10.7306	10.7860	10.7860	1	1,078,600.00		
	Sep 2014 ZAUM	Future	109	10.9155	10.9026	10.9650	10.9521	6	6,577,710.00		
	Dec 2014 ZAUM	Future	31	11.0890	11.0767	11.1313	11.1313	1	1,113,130.00		
			1,453					8.00	8,769,440.00	57 978.00	52 750 113 790.00
<b>Option</b>											
	Jun 2014 ZAUM	10.93 Put	250	36775.5904	37914.1304	0.0000	0.0000	0	0.00		
			250					0.00	0.00	2 883.00	85 303 924.38
		<b>Total</b>	<b>1,703</b>					<b>8.00</b>	<b>8,769,440.00</b>	60 861.00	52 835 417 714.38
<b>Future</b>											
	Jun 2014 ZAUS	Future	1,212,603	10.7433	10.7306	10.8009	10.7515	10,244	110,464,847.60		
	Sep 2014 ZAUS	Future	47,763	10.9155	10.9026	10.9540	10.9521	300	3,286,010.00		
	Dec 2014 ZAUS	Future	32,271	11.0890	11.0767	11.1330	11.1313	300	3,339,730.00		
	Mar 2015 ZAUS	Future	150	11.2848	11.2723	11.3205	11.3205	100	1,132,050.00		
			1,292,787					10,944.00	118,222,637.60	59 307 192.00	535 006 993 678.40
<b>Option</b>											
	Jun 2014 ZAUS	8.64 Put	24,582	0.9636	1.0489	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.78 Put	15,489	1.2157	1.3273	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.80 Put	920	1.2573	1.3734	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.75 Put	250	8.7444	10.6177	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.78 Put	920	10.0203	12.0351	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.97 Put	24,582	22.3519	25.3272	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.00 Put	15,000	25.1380	28.2683	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.01 Put	50	26.1283	29.3098	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.13 Put	15,489	40.6867	44.4612	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.15 Put	47,500	43.6455	47.5121	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.50 Put	15,000	136.8903	143.9587	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.57 Put	11,250	165.0595	172.4115	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.63 Put	11,250	191.8174	199.3682	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.65 Put	2,350	201.2717	208.8802	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.90 Put	7,000	347.2668	358.4870	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	10.95 Call	5,000	174.9761	173.7641	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	19,500	160.6488	159.6737	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	417.3488	429.0737	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	157.9273	156.9957	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	424.6273	436.3957	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	155.2522	154.3631	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	135.4422	134.8559	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	130.9075	130.3866	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	128.6993	128.2098	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	118.2255	117.8810	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	114.2878	113.9965	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	70.6113	71.2929	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	827.3113	840.6929	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	60.7288	61.5139	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	33.9335	34.6572	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1290.6335	1304.0572	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	31.5463	32.3386	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	24.1071	25.0789	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	9.5603	9.8781	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	11.0292	11.4231	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	11.4288	11.8441	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	13.6447	14.1791	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	52.0645	54.7776	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	82.0632	85.9032	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	118.6757	123.6474	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	123.1589	128.2569	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	127.7723	132.9979	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	168.5500	174.7873	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	213.6508	220.7698	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	234.3256	241.8073	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	241.0245	240.1185	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	159.7696	159.6521	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	129.3667	129.4790	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	121.8463	122.0093	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	118.3061	118.4900	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	114.0746	114.2837	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	92.0009	92.3219	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	29.2108	30.5392	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	51.8040	53.8862	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	86.8847	89.9541	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	100.4256	103.8352	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	118.9800	122.8258	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	10.38 Put	500	216.6623	222.7622	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	274.1379	281.3313	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	342.1094	350.1845	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	402.2070	410.9480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	461.5452	470.8602	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	501.3311	510.9919	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	560.7710	570.8976	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	566.9573	577.1213	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	623.9079	634.3944	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	301.7737	301.7723	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	255.3475	255.6382	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	173.1713	173.8244	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	168.0502	168.7184	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	153.9808	154.6844	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	152.5305	153.2341	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	106.3232	107.0682	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	174.9416	178.5884	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	466.5061	473.2969	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	222.9142	222.6792	0.0000	0.0000	0	0.00		
			<u>1,269,545</u>					<u>0.00</u>	<u>0.00</u>	<u>9 835 689.00</u>	<u>2 773 628 126.29</u>
	<b>Total</b>		<b><u>2,562,332</u></b>					<b><u>10,944.00</u></b>	<b><u>118,222,637.60</u></b>	<b><u>69 142 881.00</u></b>	<b><u>537 780 621 804.69</u></b>
	<b>Grand Total</b>		<b><u>3,155,478</u></b>					<b><u>14,383.00</u></b>	<b><u>178 355 463.80</u></b>	<b><u>95,040,111</u></b>	<b><u>772,466,724,342.90</u></b>