



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-April-2014

<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											
Dec 2014	CAFC	Future	1,942	(84.0062)	(77.0850)	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	721.8306	712.2425	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	794.4442	784.2225	0.0000	0.0000	0	0.00		
			<u>3,784</u>					<u>0.00</u>	<u>0.00</u>	<u>803.00</u>	<u>621 267.29</u>
		Total	3,784					0.00	0.00	803.00	621 267.29
Future											
Dec 2014	CAFJ	Future	4,362	189.4220	183.7347	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	682.3598	673.0092	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
Future											
Sep 2014	CAFM	Future	5,000	98.2172	95.5565	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

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Future											
Apr 2014	CAFO	Future	7,000	57.1189	53.9403	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>
		Total	7,000					0.00	0.00	7 000.00	322 700.00
Future											
Apr 2014	CAFP	Future	0	0.0000	29.5141	0.0000	0.0000	5	0.00		
			<u>0</u>					<u>5.00</u>	<u>0.00</u>	<u>10.00</u>	<u>130 000.00</u>
		Total	0					5.00	0.00	10.00	130 000.00
Future											
Apr 2014	CAFR	Future	3,000	45.9174	44.5678	0.0000	0.0000	0	0.00		
			<u>3,000</u>					<u>0.00</u>	<u>0.00</u>	<u>3 000.00</u>	<u>127 200.00</u>
		Total	3,000					0.00	0.00	3 000.00	127 200.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	774.5216	817.4319	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	932.6401	981.4360	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1011.8337	1062.3709	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	366.6281	353.0294	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	288.0630	276.7100	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	286.0234	274.7283	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
Future											
May 2014	DAUS	Future	10,150	10.6155	10.6073	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.7828	10.7721	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	669	10.8390	10.8276	0.0000	0.0000	0	0.00		
			<u>12,148</u>					<u>0.00</u>	<u>0.00</u>	<u>2 062 149.00</u>	<u>18 902 834 048.70</u>
Option											
Apr 2014	DAUS	10.45 Call	1,500	135.3259	128.6472	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.75 Call	1,500	10.5633	15.6785	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	626.6144	613.3337	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	248.2883	266.5376	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	0.0374	0.0251	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.57 Call	10,000	89.0352	94.6264	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.10 Call	1,000	503.6660	493.8879	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.40 Call	1,000	253.2662	248.7144	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.90 Call	1,500	49.0914	53.7879	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>
May 2014	DAUS	8.30 Put	5,500	0.0111	0.0380	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	501.7982	496.9952	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	295.9751	309.1780	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	3.1919	3.2979	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.4643	0.3943	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	187.0712	196.0650	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	333.0873	342.8873	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	18.7962	21.8317	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	1.5722	1.4089	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	270.8643	276.8377	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	352.6013	368.5429	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	560.4083	576.8176	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	59.3521	63.6706	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	35.8025	39.0378	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	151.3791	161.3019	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	89.8921	95.2002	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	371.8787	388.3046	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	52.1852	55.8864	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.4054	3.1653	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	298.7242	305.2719	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	386.2483	403.6741	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	70.7254	76.7166	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	4.8837	4.3502	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	369.9275	376.8751	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	6.3804	5.6218	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	401.0532	418.2383	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	342.1122	350.9284	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	92.4960	103.2304	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	144.3029	150.0382	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	214.3452	222.4667	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	412.1394	428.7598	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	112.3665	123.8466	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	8.4054	8.3279	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	405.6751	413.2381	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	418.6108	434.9866	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	127.1426	136.6724	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	429.9954	447.5011	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	160.9967	172.4307	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	437.8193	452.7460	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	183.1802	181.4137	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	441.7890	457.2834	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	185.9189	182.2215	0.0000	0.0000	0	0.00		

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Apr 2015	DAUS	10.80 Put	300	447.4175	462.2334	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	186.7391	182.5879	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	450.9809	465.9067	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	186.0609	186.7093	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	456.3441	469.2655	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	175.9818	178.9475	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	461.5665	472.9593	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	188.5299	184.8063	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	462.9512	475.7313	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	184.5350	185.1868	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	464.5645	477.2420	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	191.6020	189.9934	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	465.8500	478.4408	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	201.9880	204.9154	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	466.1523	478.6077	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	195.0197	189.5502	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	465.0457	477.6934	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	185.1778	185.7879	0.0000	0.0000	0	0.00		
			<u>161,760</u>					<u>0.00</u>	<u>0.00</u>	<u>3 277 535.00</u>	<u>195 590 892.56</u>
		Total	173,908					0.00	0.00	5 339 684.00	19 098 424 941.26
Future											
Jun 2014	EUUS	Future	680	1.3814	1.3827	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3812	1.3825	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>
		Total	805					0.00	0.00	10 031.00	138 175 673.00
Future											
Jun 2014	ZAAD	Future	8,396	9.9398	9.9114	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	10,218	10.0420	10.0046	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	300	10.1380	10.0992	0.0000	0.0000	0	0.00		
			<u>18,914</u>					<u>0.00</u>	<u>0.00</u>	<u>2 247 434.00</u>	<u>17 303 673 684.70</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	12.7128	13.1905	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	324.0223	302.3499	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	21.3868	18.9039	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	146.5160	156.4093	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	458.7899	439.7284	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	211.4730	203.1813	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>
		Total	20,120					0.00	0.00	2 250 547.00	17 304 206 934.35

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Future											
Sep 2014	ZACA	Future	100	9.7790	9.8081	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>27 301.00</u>	<u>207 037 535.60</u>
		Total	100					0.00	0.00	27 301.00	207 037 535.60
Future											
Jun 2014	ZAEU	Future	80,497	14.6971	14.7083	14.7530	14.6825	1,232	18,126,352.00		
Sep 2014	ZAEU	Future	11,923	14.9422	14.9411	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	Future	5,970	15.1782	15.1767	0.0000	0.0000	0	0.00		
			<u>98,390</u>					<u>1,232.00</u>	<u>18,126,352.00</u>	<u>4 733 946.00</u>	<u>57 086 278 844.10</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	28.2755	23.9625	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	31.2648	27.1419	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	74.1611	72.2459	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	146.7632	143.9350	0.0000	0.0000	1,200	152,400.00		
Jun 2014	ZAEU	14.45 Call	1,000	412.5697	420.7428	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	371.8953	369.3614	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	17.4702	21.0404	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	16.1781	19.2082	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	216.5105	220.4203	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	227.0710	231.1375	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	165.8673	174.2777	0.0000	0.0000	0	0.00		
			<u>84,850</u>					<u>1,200.00</u>	<u>152,400.00</u>	<u>2 074 688.00</u>	<u>291 255 837.36</u>
		Total	183,240					2,432.00	18,278,752.00	6 808 634.00	57 377 534 681.46
Future											
Jun 2014	ZAFR	Future	2,720	12.0734	12.1038	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.7275	12.7482	0.0000	0.0000	0	0.00		
			<u>2,820</u>					<u>0.00</u>	<u>0.00</u>	<u>387 372.00</u>	<u>3 385 670 825.00</u>
		Total	2,820					0.00	0.00	387 372.00	3 385 670 825.00
Future											
Jun 2014	ZAGB	Future	36,844	17.8566	17.7942	17.9175	17.8341	2,127	37,948,952.50		
Sep 2014	ZAGB	Future	6,996	18.1429	18.0644	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	7,010	18.4150	18.3351	0.0000	0.0000	0	0.00		
			<u>50,850</u>					<u>2,127.00</u>	<u>37,948,952.50</u>	<u>3 610 323.00</u>	<u>49 524 343 626.60</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	2.3300	2.2490	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	27.7873	24.9604	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	34.4586	31.9028	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	42.3550	42.4363	0.0000	0.0000	0	0.00		

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Jun 2014	ZAGB	16.88 Put	50	48.4984	54.7981	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	102.6382	121.0942	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	520.2110	486.0844	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	381.4654	424.4938	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	758.1495	813.0518	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	26.0095	27.1764	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	18.2530	20.8540	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	915.5867	970.0141	0.0000	0.0000	0	0.00		
			<u>57,363</u>					<i>0.00</i>	<i>0.00</i>	<i>530 086.00</i>	<i>153 181 255.90</i>
	Total		108,213					2,127.00	37,948,952.50	4 140 409.00	49 677 524 882.50
Future											
Jun 2014	ZAJY	Future	15,594	0.1041	0.1047	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1096	0.1102	0.0000	0.0000	0	0.00		
			<u>15,644</u>					<i>0.00</i>	<i>0.00</i>	<i>530 095.00</i>	<i>5 430 571 129.70</i>
	Total		15,644					0.00	0.00	530 095.00	5 430 571 129.70
Future											
Jun 2014	ZAUM	Future	1,404	10.6396	10.6375	10.6686	10.6390	70	74,510,850.00		
Sep 2014	ZAUM	Future	104	10.8184	10.8072	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	31	10.9894	10.9774	0.0000	0.0000	0	0.00		
			<u>1,539</u>					<i>70.00</i>	<i>74,510,850.00</i>	<i>58 640.00</i>	<i>53 452 625 420.00</i>
Option											
Jun 2014	ZAUM	10.93 Put	250	41115.0051	42026.1345	0.0000	0.0000	0	0.00		
			<u>250</u>					<i>0.00</i>	<i>0.00</i>	<i>2 883.00</i>	<i>85 303 924.38</i>
	Total		1,789					70.00	74,510,850.00	61 523.00	53 537 929 344.38
Future											
Jun 2014	ZAUS	Future	998,330	10.6396	10.6375	10.6722	10.6150	39,244	417,688,001.50		
Sep 2014	ZAUS	Future	46,472	10.8184	10.8072	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	34,133	10.9894	10.9774	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	Future	350	11.1830	11.1708	0.0000	0.0000	0	0.00		
			<u>1,079,285</u>					<i>39,244.00</i>	<i>417,688,001.50</i>	<i>60 085 514.00</i>	<i>543 261 332 884.80</i>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.6734	0.4503	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.9015	0.6019	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.9404	0.6278	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	10.5021	9.0633	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	11.6416	10.2354	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	22.1263	21.4537	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	24.4423	23.9949	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	10.01 Put	50	25.2638	25.1580	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	26.1112	26.3746	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	40.8762	42.9378	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	44.4122	46.6366	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	6,000	287.6461	291.0880	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	148.0461	153.5880	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	179.4156	186.4712	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	210.7053	219.5111	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	222.2200	231.1095	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.67 Put	100	234.0258	0.0000	0.0000	0.0000	100	23,500.00		
Jun 2014	ZAUS	10.75 Put	201	284.0594	293.2208	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	388.7244	397.8836	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	115.9490	122.9196	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	25,000	104.7611	111.6093	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	465.1611	474.1093	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	102.6578	109.4782	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	473.0578	481.9782	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	100.5958	107.3888	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	85.5544	92.0811	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	82.1682	88.7606	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	80.5281	87.1498	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	73.0469	79.5625	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	70.3280	76.7363	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	40.6785	45.5204	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	901.0785	908.0204	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	34.2407	38.6135	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	15.9829	19.0321	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1376.3829	1381.5321	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	14.5498	17.4911	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	10.2616	12.8051	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	9.3329	8.8858	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	10.7035	10.2571	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	11.0760	10.6307	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	13.1397	12.7096	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	52.0068	54.1708	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	84.1801	87.3770	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	123.1490	129.5993	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	127.9442	135.6634	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	132.8803	141.9060	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	182.7718	194.4828	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	608.7637	609.4666	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	231.1103	243.9101	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
Sep 2014	ZAUS	10.55 Put	10,000	253.2172	266.4233	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	197.1012	204.8849	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	127.5667	134.1728	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	102.3467	108.2676	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	96.1682	101.8898	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	93.2679	98.8927	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	89.8100	95.3126	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	71.9154	76.7124	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	28.3703	28.7804	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	51.5103	52.1767	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	88.1264	89.1653	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	102.4005	106.2129	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	125.6054	130.6998	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	227.7032	236.7952	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	10,000	272.3782	286.8182	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	294.3919	309.2342	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	365.9504	381.8705	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	428.9540	445.5971	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	490.9754	508.5029	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	532.4660	551.0615	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	595.4668	614.3902	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	601.9277	620.8805	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	661.3484	680.5224	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	10,000	363.7954	371.5313	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	259.4604	267.2496	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	218.0021	225.1312	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	146.2575	152.3169	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	141.8374	147.8061	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	131.5118	141.8166	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	131.1424	141.4140	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	83.9132	81.4255	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	179.7386	186.5414	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	492.8910	509.4016	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	201.7730	219.2510	0.0000	0.0000	0	0.00		
			<u>1,309,346</u>					<u>100.00</u>	<u>23,500.00</u>	<u>9 910 997.00</u>	<u>2 794 459 824.69</u>
	Total		2,388,631					39,344.00	417,711,501.50	69 996 511.00	546 055 792 709.49
	Grand Total		2,986,833					43,978.00	548 450 056.00	95,994,183	782,601,414,869.88