



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-May-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	25.9775	(40.4299)	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	570.8695	678.5676	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	639.0949	753.3812	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	(70.4846)	174.0746	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	527.4688	630.6925	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	72.9246	100.0797	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

<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											
Jan 2015	DAGB	18.22 Put	9,605	778.6760	607.3260	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	949.0538	755.4369	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1033.4630	829.6480	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	202.9462	279.7249	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	147.3958	209.0013	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	146.0042	207.2062	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	10.3642	10.5403	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.5213	10.7032	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	669	10.5754	10.7596	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,750	10.7162	10.9058	0.0000	0.0000	0	0.00		
			<u>13,898</u>					<u>0.00</u>	<u>0.00</u>	<u>2 066 399.00</u>	<u>18 948 695 273.70</u>
Option											
May 2014	DAUS	10.55 Call	9,000	2.9068	36.8930	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.87 Call	9,000	0.1452	1.9588	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.10 Call	1,000	244.9104	421.9652	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.40 Call	1,000	22.3988	140.0080	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.90 Call	1,500	0.2632	1.8362	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.52 Call	1,100	18.1796	80.2358	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.75 Call	1,100	2.9423	17.3363	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.38 Call	5,000	72.5281	0.0000	0.0000	0.0000	5,000	400,000.00		
May 2014	DAUS	10.67 Call	5,000	8.7939	0.0000	0.0000	0.0000	5,000	5,000.00		
May 2014	DAUS	8.30 Put	5,500	0.0090	0.0006	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	247.2014	410.6893	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	439.2740	286.2984	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	0.0240	0.1599	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0229	0.0686	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	46.8548	93.8796	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	432.4968	305.1914	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.6225	1.9539	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.4397	0.4175	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	101.9035	164.7815	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	437.8313	323.3006	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	4.8123	11.2388	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	165.9731	114.9551	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	27.2855	44.5036	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	446.8550	341.1140	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	10.9731	24.2978	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	8.30 Put	5,000	1.3597	1.3397	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	132.6367	196.4318	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	454.0490	355.2663	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	28.3228	40.2844	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	2.9210	2.6717	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	191.5439	265.7378	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	4.9430	4.0177	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	459.3646	366.8383	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	180.8766	245.7795	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	46.6767	60.6980	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	143.8073	110.4807	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	103.1497	143.5657	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	463.5934	376.0736	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	62.8433	76.8700	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	6.3328	5.3835	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	230.2224	302.7545	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	467.0137	381.7221	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	76.5498	92.2662	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	7.2341	6.5393	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	284.5992	364.7931	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	8.5718	9.3660	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	471.2582	390.7030	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	348.3664	434.7350	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	88.1105	123.5444	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	474.9650	396.7749	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	92.8059	132.5142	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	478.3204	401.1697	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	88.7131	133.9115	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	479.5592	404.5352	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	95.3973	137.0583	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	482.5970	408.7436	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	93.4832	138.1675	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	485.3972	412.7121	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	91.5728	130.3074	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	486.2917	417.2446	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	94.9247	133.5059	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	486.8887	421.3259	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	95.2737	132.8486	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	486.6694	424.3799	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	96.7589	133.6778	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	487.5593	426.3913	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	102.9945	146.3374	0.0000	0.0000	0	0.00		

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Nov 2015	DAUS	10.80 Put	300	488.2539	427.7094	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	97.4966	132.6605	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	488.0549	428.0296	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	91.3368	124.2032	0.0000	0.0000	0	0.00		
			<u>185,558</u>					<u>10,000.00</u>	<u>405,000.00</u>	<u>3 342 037.00</u>	<u>197 030 620.76</u>
	Total		199,456					10,000.00	405,000.00	5 408 436.00	19 145 725 894.46
Future											
Jun 2014	EUUS	Future	825	1.3862	1.3931	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3861	1.3929	0.0000	0.0000	0	0.00		
			<u>950</u>					<u>0.00</u>	<u>0.00</u>	<u>10 233.00</u>	<u>140 985 026.00</u>
	Total		950					0.00	0.00	10 233.00	140 985 026.00
Future											
Jun 2014	ZAAD	Future	9,590	9.7271	9.8674	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	9,730	9.8151	9.9609	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	600	9.9055	10.0563	0.0000	0.0000	0	0.00		
			<u>19,920</u>					<u>0.00</u>	<u>0.00</u>	<u>2 253 886.00</u>	<u>17 367 806 282.80</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	4.8829	3.2962	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	126.8170	220.5021	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	1.2079	3.2974	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	178.8535	143.3935	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	311.8392	385.9529	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	134.5020	174.9026	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		21,126					0.00	0.00	2 256 999.00	17 368 339 532.45
Future											
Sep 2014	ZACA	Future	100	9.6856	9.8288	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	81,147	14.4072	14.7259	14.6474	14.4000	1,354	19,641,007.20		
Sep 2014	ZAEU	Future	12,115	14.6308	14.9585	0.0000	0.0000	100	1,465,950.00		
Dec 2014	ZAEU	Future	6,398	14.8561	15.1928	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	100	15.1125	15.4584	15.1031	15.0993	200	3,020,240.00		
			<u>99,760</u>					<u>1,654.00</u>	<u>24,127,197.20</u>	<u>4 758 429.00</u>	<u>57 448 202 192.30</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	14.7270	4.9254	0.0000	0.0000	0	0.00		

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Jun 2014	ZAEU	13.85 Put	14,800	18.8792	5.5769	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	69.3592	18.8333	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	162.1345	58.8269	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	147.3059	347.4598	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	484.9263	253.3844	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	19.6270	71.5780	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.9148	2.2027	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.8361	1.9825	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	234.2443	142.5232	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	246.4464	151.3050	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	60.2896	109.6032	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	90.6631	67.3038	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	195.9336	283.0550	0.0000	0.0000	0	0.00		
			<u>91,324</u>					<u>0.00</u>	<u>0.00</u>	<u>2 086 899.00</u>	<u>293 611 765.36</u>
	Total		191,084					1,654.00	24,127,197.20	6 845 328.00	57 741 813 957.66
Future											
Jun 2014	ZAFR	Future	2,720	11.8391	12.1052	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.4552	12.7448	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	35,453	17.6160	17.9583	17.8034	17.6225	479	8,507,962.10		
Sep 2014	ZAGB	Future	7,151	17.8773	18.2307	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	7,010	18.1363	18.5007	0.0000	0.0000	0	0.00		
			<u>49,614</u>					<u>479.00</u>	<u>8,507,962.10</u>	<u>3 625 144.00</u>	<u>49 789 915 774.70</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.3700	0.2136	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	9.7819	6.2693	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	13.2406	8.0280	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	20.0528	10.2454	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	27.0996	12.0726	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	72.5724	28.2397	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	246.8388	491.2950	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	391.9640	199.8311	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	35.2835	101.0212	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	857.3388	561.8709	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	3.5207	8.6789	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	2.1672	6.6092	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	931.6765	737.3125	0.0000	0.0000	0	0.00		

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			60,363					0.00	0.00	537 086.00	154 881 785.90
		Total	109,977					479.00	8,507,962.10	4 162 230.00	49 944 797 560.60
Future											
	Jun 2014 ZAJY	Future	15,594	0.1023	0.1041	0.0000	0.0000	0	0.00		
	Mar 2015 ZAJY	Future	50	0.1075	0.1095	0.0000	0.0000	0	0.00		
			15,644					0.00	0.00	530 095.00	5 430 571 129.70
		Total	15,644					0.00	0.00	530 095.00	5 430 571 129.70
Future											
	Jun 2014 ZAUM	Future	1,394	10.3934	10.5703	10.5161	10.3951	85	88,691,400.00		
	Sep 2014 ZAUM	Future	98	10.5556	10.7389	10.6086	10.6086	5	5,304,300.00		
	Dec 2014 ZAUM	Future	31	10.7181	10.9078	0.0000	0.0000	0	0.00		
			1,523					90.00	93,995,700.00	59 428.00	54 290 637 540.00
Option											
	Jun 2014 ZAUM	10.93 Put	250	55309.7625	40355.3643	0.0000	0.0000	0	0.00		
			250					0.00	0.00	2 883.00	85 303 924.38
		Total	1,773					90.00	93,995,700.00	62 311.00	54 375 941 464.38
Future											
	Jun 2014 ZAUS	Future	792,589	10.3934	10.5703	10.5199	10.3900	137,929	1,439,985,142.10		
	Sep 2014 ZAUS	Future	51,590	10.5556	10.7389	10.6650	10.5500	7,630	80,729,531.50		
	Dec 2014 ZAUS	Future	38,971	10.7181	10.9078	10.8200	10.8200	3,033	32,856,610.00		
	Mar 2015 ZAUS	Future	6,550	10.9025	11.0979	0.0000	0.0000	3,000	32,760,000.00		
			889,700					151,592.00	1,586,331,283.60	60 630 711.00	549 046 026 500.60
Option											
	Jun 2014 ZAUS	8.64 Put	24,582	0.0327	0.0176	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.78 Put	15,489	0.0602	0.0342	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.80 Put	920	0.0657	0.0376	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.75 Put	250	3.1910	2.5806	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.78 Put	920	3.5957	2.8630	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.97 Put	24,582	10.5720	5.7563	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.00 Put	10,000	13.3001	6.4721	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.01 Put	50	14.3270	6.7327	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.02 Put	6,000	15.4177	7.0053	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.13 Put	15,489	32.3462	14.1282	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.15 Put	47,500	36.5567	16.1866	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.50 Call	15,500	84.4475	175.1156	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.50 Put	15,000	191.0475	104.8156	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.57 Put	11,250	241.7658	137.9216	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.63 Put	11,250	288.6280	172.7178	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	10.65 Put	2,350	304.8462	185.8300	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.67 Put	0	321.3345	199.3429	0.0000	0.0000	200	50,400.00		
Jun 2014	ZAUS	10.75 Put	0	389.6469	257.0382	0.0000	0.0000	201	75,375.00		
Jun 2014	ZAUS	10.90 Put	7,000	525.3964	377.8581	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	15.1141	41.2122	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	14.4649	39.9553	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	12.1225	35.3262	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	618.7225	465.0262	0.0000	0.0000	201	119,796.00		
Jun 2014	ZAUS	11.01 Call	0	11.5963	34.2614	0.0000	0.0000	50	1,200.00		
Jun 2014	ZAUS	11.01 Put	0	628.1963	473.9614	0.0000	0.0000	100	54,500.00		
Jun 2014	ZAUS	11.02 Call	5,000	11.0924	33.2322	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	7.7532	26.1151	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	7.0848	24.6111	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	6.7720	23.8957	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	5.3999	20.6022	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	4.9310	19.4168	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	1.3369	8.3878	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	1107.9369	938.0878	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.9758	6.4836	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.3262	1.7730	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1606.9262	1431.4730	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.2894	1.5035	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.1896	0.8106	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	5.2920	4.8875	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	6.1373	5.6341	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	6.3701	5.8386	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	7.6821	6.9830	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	44.1531	31.9230	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	77.1946	56.7217	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	130.8296	89.5624	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	137.6193	94.3396	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	144.6318	99.8354	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	170.9706	120.7380	0.0000	0.0000	7,700	1,304,611.00		
Sep 2014	ZAUS	10.38 Put	250	204.5085	147.8714	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	369.0662	494.1031	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	261.6864	195.1911	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	287.9090	217.2606	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	311.9400	0.0000	0.0000	0.0000	20,000	6,360,000.00		
Sep 2014	ZAUS	10.67 Put	100	362.5370	0.0000	0.0000	0.0000	100	32,000.00		
Sep 2014	ZAUS	10.93 Call	7,700	172.8756	0.0000	0.0000	0.0000	15,400	2,638,020.00		
Sep 2014	ZAUS	11.47 Call	3,350	86.7740	127.6496	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	84.7647	124.8334	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	11.51 Call	250	82.8122	122.0967	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	48.4597	73.5065	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	37.3613	57.0895	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	34.7590	53.2041	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	33.5541	51.4013	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	32.1303	49.2661	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	25.6971	38.5209	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	24.4177	19.5846	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	43.9092	36.3003	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	80.2601	64.3185	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	97.1636	77.6873	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	121.0751	97.3428	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	144.3294	116.5582	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	245.0908	188.4360	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	10,000	300.1488	236.0269	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	324.9053	257.6804	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	405.3521	328.9422	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	479.9256	392.5154	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	552.8525	456.4487	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	601.3461	500.7911	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	673.2102	567.0203	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	747.8684	636.3980	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	10,000	205.2768	268.7496	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	137.1630	183.5955	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	6,581	128.3458	172.2239	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	112.1496	151.2004	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	77.1422	98.5297	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	76.6683	95.4199	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	75.5600	92.1651	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	75.4631	92.0089	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	32.7253	52.0825	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	179.3360	147.7489	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	535.0542	453.0599	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	128.3431	160.2389	0.0000	0.0000	0	0.00		
			<u>1,366,036</u>					<u>43,952.00</u>	<u>10,635,902.00</u>	<u>10 085 234.00</u>	<u>2 833 182 580.58</u>
	Total		2,255,736					195,544.00	1,596,967,185.60	70 715 945.00	551 879 209 081.18
	Grand Total		2,880,229					207,767.00	1 724 003 044.90	96,852,326	789,965,216,801.17