



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-May-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	27.1321	26.8814	0.0000	0.0000	0	0.00	
				<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>3 028.00</u>
			Total	1,942					0.00	0.00	3 028.00
											-439 577.64
Future											
	Dec 2014	CAFE	Future	26,600	567.8646	567.9282	0.0000	0.0000	0	0.00	
				<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>
			Total	26,600					0.00	0.00	26 600.00
											17 657 226.30
Future											
	Dec 2014	CAFH	Future	3,784	636.8693	636.7723	0.0000	0.0000	0	0.00	
				<u>3,784</u>					<u>0.00</u>	<u>0.00</u>	<u>803.00</u>
			Total	3,784					0.00	0.00	803.00
											621 267.29
Future											
	Dec 2014	CAFJ	Future	4,362	(192.2911)	(203.4295)	0.0000	0.0000	0	0.00	
				<u>4,362</u>					<u>0.00</u>	<u>0.00</u>	<u>9 102.00</u>
			Total	4,362					0.00	0.00	9 102.00
											780 961.90
Future											
	Dec 2014	CAFK	Future	1,871	522.6130	523.0067	0.0000	0.0000	0	0.00	
				<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>
			Total	1,871					0.00	0.00	5 561.00
											4 043 048.12
Future											
	Sep 2014	CAFM	Future	5,000	72.6009	73.2510	0.0000	0.0000	0	0.00	
				<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>
			Total	5,000					0.00	0.00	5 000.00
											725 000.00

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Option											
Jan 2015	DAGB	18.22 Put	9,605	819.3844	825.5743	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	998.9571	1005.4027	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1087.2820	1093.8141	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	171.6410	174.5170	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	123.0542	125.5170	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	121.8450	124.2957	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	10.3634	10.3599	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.4689	10.4663	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.5209	10.5188	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,338	10.5753	10.5735	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.7151	10.7143	0.0000	0.0000	0	0.00		
			<u>17,165</u>					<u>0.00</u>	<u>0.00</u>	<u>2 070 666.00</u>	<u>18 993 690 396.20</u>
Option											
May 2014	DAUS	10.29 Put	3,000	11.6912	24.4756	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.38 Call	5,000	31.8604	41.9020	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.67 Call	5,000	1.5864	3.1491	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.38 Call	10,000	48.7174	56.7404	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.69 Call	10,000	3.1217	5.6452	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0046	0.0000	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	234.4204	235.1776	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.40 Put	4,000	81.1890	0.0000	0.0000	0.0000	8,000	421,600.00		
May 2014	DAUS	10.80 Put	500	436.3015	441.2375	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	0.0104	0.0161	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	165.4021	168.1187	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	79.0532	79.3071	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	199.2532	202.2071	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	166.9169	169.4297	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	82.1005	82.1638	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	200.6005	203.3638	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0087	0.0097	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	41.7911	42.0295	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	427.3346	430.2231	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.4189	0.4869	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.3104	0.4070	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	95.6520	95.5140	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	431.2013	433.7065	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.6219	2.0405	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	10.33 Put	19,547	153.1008	156.5590	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	22.5873	23.6472	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	436.0865	439.6603	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	8.6905	9.2662	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.9227	1.0575	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	122.6199	124.0861	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	253.0451	256.3527	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	442.5359	445.9853	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	21.8873	21.6482	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	2.1880	2.6159	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	180.6331	182.3572	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	3.8770	4.8462	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	447.0525	450.3543	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	170.4135	172.4693	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	39.6040	39.8238	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	132.2805	135.0447	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	94.7887	96.6592	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	449.2227	452.5507	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	54.9344	55.4109	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	5.5434	6.8952	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	216.7766	219.3206	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	451.7928	454.6140	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	67.9307	66.7299	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	6.4147	7.9110	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	268.8296	271.4742	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	7.7193	8.7691	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	454.1901	457.1937	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	329.5074	332.5261	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	79.2275	80.5583	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	455.9967	458.7648	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	83.5210	84.9347	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	454.7324	457.7681	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	79.4471	80.9945	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	451.5391	454.8542	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	85.6752	87.3692	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	450.8036	454.5000	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	84.0067	85.7901	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	455.1876	458.4246	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	82.2478	84.0340	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	457.7588	460.4655	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	85.1103	87.0219	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	459.6794	461.9302	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	16.50 Call	300	85.3306	87.2736	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	460.8500	462.7254	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	86.3646	88.3649	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	463.1067	464.6016	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	91.9405	94.0700	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	463.7601	464.8358	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	82.7467	84.7287	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	465.8954	466.6720	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	80.7583	82.6991	0.0000	0.0000	0	0.00		
			<u>216,858</u>					<u>8,000.00</u>	<u>421,600.00</u>	<u>3 422 037.00</u>	<u>206 407 450.76</u>
	Total		234,023					8,000.00	421,600.00	5 492 703.00	19 200 097 846.96
Future											
Jun 2014	EUUS	Future	525	1.3721	1.3703	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3721	1.3704	0.0000	0.0000	0	0.00		
			<u>650</u>					<u>0.00</u>	<u>0.00</u>	<u>10 533.00</u>	<u>145 105 076.00</u>
	Total		650					0.00	0.00	10 533.00	145 105 076.00
Future											
Jun 2014	ZAAD	Future	6,797	9.7046	9.7181	9.7092	9.7092	1,000	9,709,200.00		
Sep 2014	ZAAD	Future	10,020	9.7887	9.8035	9.7934	9.7934	500	4,896,700.00		
Dec 2014	ZAAD	Future	600	9.8782	9.8942	0.0000	0.0000	0	0.00		
			<u>17,417</u>					<u>1,500.00</u>	<u>14,605,900.00</u>	<u>2 261 379.00</u>	<u>17 440 889 139.40</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	4.5964	5.0404	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	101.2582	110.5587	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.8793	1.0023	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	161.2224	158.9132	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	275.2912	283.5387	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	112.0683	116.3158	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		18,623					1,500.00	14,605,900.00	2 264 492.00	17 441 422 389.05
Future											
Sep 2014	ZACA	Future	100	9.6961	9.6707	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	82,837	14.2597	14.2380	14.3823	14.2428	2,179	31,079,839.60		
Sep 2014	ZAEU	Future	11,281	14.4830	14.4626	14.4776	14.4759	580	8,396,133.00		

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Dec 2014	ZAEU	Future	9,046	14.7064	14.6879	14.7606	14.7606	23	339,493.80		
Mar 2015	ZAEU	Future	1,100	14.9589	14.9420	0.0000	0.0000	0	0.00		
			<u>104,264</u>					<u>2,782.00</u>	<u>39,815,466.40</u>	<u>4 797 666.00</u>	<u>58 010 719 368.20</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	22.8958	27.2013	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	28.9858	34.2640	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	100.4110	113.8089	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	232.3477	251.7305	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	76.9490	75.3496	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	605.5408	627.7660	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	6.7581	7.1254	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.2584	0.2669	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.2301	0.2378	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	260.9515	282.9402	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	274.6372	297.1121	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	39.1090	41.0449	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	94.2990	100.2158	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	134.5677	145.7287	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	153.5497	155.5974	0.0000	0.0000	0	0.00		
			<u>91,974</u>					<u>0.00</u>	<u>0.00</u>	<u>2 087 549.00</u>	<u>293 709 265.36</u>
	Total		196,238					2,782.00	39,815,466.40	6 885 215.00	58 304 428 633.56
Future											
Jun 2014	ZAFR	Future	2,720	11.6561	11.6589	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.2642	12.2718	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	36,568	17.4913	17.4845	17.6229	17.4855	1,011	17,679,162.90		
Sep 2014	ZAGB	Future	9,476	17.7507	17.7456	17.7362	17.7353	1,250	22,169,350.00		
Dec 2014	ZAGB	Future	7,006	18.0081	18.0044	0.0000	0.0000	0	0.00		
			<u>53,050</u>					<u>2,261.00</u>	<u>39,848,512.90</u>	<u>3 679 986.00</u>	<u>50 751 377 043.40</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.1464	0.2067	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	7.5972	9.1553	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	12.6217	14.5655	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	22.4496	25.2057	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	31.7235	35.0732	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	93.2865	98.8552	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	178.4121	179.0490	0.0000	0.0000	0	0.00		

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Jun 2014	ZAGB	17.90 Put	4,000	480.3062	489.3048	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	20.5229	22.3715	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	972.4732	980.7643	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	1.5980	1.8687	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.8142	1.0198	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	996.5488	1004.5450	0.0000	0.0000	0	0.00		
			<u>60,363</u>					<u>0.00</u>	<u>0.00</u>	<u>537 086.00</u>	<u>154 881 785.90</u>
	Total		113,413					2,261.00	39,848,512.90	4 217 072.00	50 906 258 829.30
Future											
Jun 2014	ZAJY	Future	15,604	0.1027	0.1024	0.1034	0.1034	10	103,366.00		
Mar 2015	ZAJY	Future	50	0.1080	0.1076	0.0000	0.0000	0	0.00		
			<u>15,654</u>					<u>10.00</u>	<u>103,366.00</u>	<u>530 130.00</u>	<u>5 430 928 245.70</u>
	Total		15,654					10.00	103,366.00	530 130.00	5 430 928 245.70
Future											
Jun 2014	ZAUM	Future	1,573	10.3930	10.3902	10.4763	10.3859	302	315,281,960.00		
Sep 2014	ZAUM	Future	93	10.5554	10.5535	10.6200	10.5595	12	12,702,700.00		
Dec 2014	ZAUM	Future	34	10.7170	10.7163	0.0000	0.0000	0	0.00		
			<u>1,700</u>					<u>314.00</u>	<u>327,984,660.00</u>	<u>61 362.00</u>	<u>56 303 487 290.00</u>
Option											
Jun 2014	ZAUM	10.93 Put	250	54884.4132	55242.2781	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	39915.8711	40155.7574	0.0000	0.0000	0	0.00		
			<u>450</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>
	Total		2,150					314.00	327,984,660.00	64 445.00	56 397 064 014.38
Future											
Jun 2014	ZAUS	Future	819,776	10.3930	10.3902	10.4820	10.3861	14,248	148,703,951.00		
Sep 2014	ZAUS	Future	59,335	10.5554	10.5535	10.6217	10.5468	2,523	26,727,090.90		
Dec 2014	ZAUS	Future	48,984	10.7170	10.7163	10.8148	10.7275	2,786	29,968,288.20		
Mar 2015	ZAUS	Future	6,400	10.8991	10.8994	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	1,650	11.0857	11.0862	0.0000	0.0000	750	8,374,375.00		
			<u>936,145</u>					<u>20,307.00</u>	<u>213,773,705.10</u>	<u>60 886 692.00</u>	<u>551 717 628 093.60</u>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.0281	0.0367	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0501	0.0644	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0545	0.0698	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	2.3832	2.7852	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	2.6877	3.1314	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	8.2733	9.2573	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	10.5707	11.7090	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	11.4454	12.6371	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	12.3786	13.6251	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	27.3589	29.2459	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	31.1915	33.1957	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	235.5716	235.0586	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	27,800	75.1513	75.8754	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	182.1513	185.6754	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	233.2484	236.9600	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	49.5731	50.5333	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	280.6459	284.4374	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	297.0739	300.8778	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	520.5942	524.2261	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	10.8025	11.5456	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	10.3161	11.0420	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	8.5792	9.2370	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	615.5792	619.0370	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	7.8232	8.4483	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	5.4117	5.9163	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	4.9365	5.4138	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	4.7149	5.1791	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	3.7500	4.1519	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	3.4227	3.8020	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.9541	1.1054	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	1107.9541	1110.9054	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.7058	0.8180	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.2553	0.2936	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1607.2553	1610.0936	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.2292	0.2632	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.1574	0.1794	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	3.7181	4.2429	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	4.2844	4.8656	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	4.4401	5.0365	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	5.3185	5.9960	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	34.9774	37.0528	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	66.5183	69.2038	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	91.3652	0.0000	0.0000	0.0000	1,200	82,956.00		
Sep 2014	ZAUS	10.19 Put	6,220	118.5560	121.7050	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	125.2445	128.4257	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	132.1696	135.3819	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	158.3125	161.6041	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	191.8330	195.1684	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	356.2214	357.6590	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	10.48 Put	4,000	239.1803	242.5036	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	249.3677	252.6820	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	299.9510	301.3575	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	275.8606	279.1373	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	273.1829	274.5906	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	299.9348	303.2689	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	261.4934	0.0000	0.0000	0.0000	600	166,380.00		
Sep 2014	ZAUS	10.67 Put	100	350.7186	354.1430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	162.1327	163.7648	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	146.7845	0.0000	0.0000	0.0000	2,000	296,800.00		
Sep 2014	ZAUS	11.47 Call	3,350	79.1940	80.6359	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	77.2903	78.7197	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	75.4425	76.8609	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	42.6609	43.8324	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	32.2372	33.2783	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	29.8174	30.8227	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	28.7015	29.6886	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	27.3857	28.3511	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	20.4676	20.7394	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	21.4883	23.6147	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	38.1824	40.1326	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	70.8043	72.5599	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	86.7186	88.6856	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	109.4775	111.6966	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	131.8308	134.2548	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	213.7864	216.6169	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	222.0661	224.9234	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	230.5313	233.4113	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	10,000	285.1195	288.1118	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	309.7541	312.7838	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	390.1053	393.1832	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	391.3703	393.7890	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	464.7877	467.9780	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	537.9700	541.2309	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	586.6960	589.9851	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	658.9573	662.2755	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	734.0807	737.4034	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	10,000	191.7664	194.3594	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	183.6770	0.0000	0.0000	0.0000	300	59,250.00		
Dec 2014	ZAUS	12.01 Call	500	126.0736	128.3787	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	6,581	117.6598	119.8948	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	102.2699	104.3626	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	13.00	Call	47,455	69.2107	70.7709	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06	Call	7,471	68.7044	70.2056	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24	Call	41,000	67.4900	68.8229	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26	Call	79,241	67.3804	68.6959	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84	Call	900	27.8589	28.3253	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10	Put	46,165	163.4967	165.0363	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90	Put	46,165	513.0133	516.1085	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20	Call	46,165	116.7572	118.5598	0.0000	0.0000	0	0.00		
				<u>1,435,216</u>					<u>4,100.00</u>	<u>605,386.00</u>	<u>10 153 514.00</u>	<u>2 845 857 872.58</u>
	Total			<u>2,371,361</u>					<u>24,407.00</u>	<u>214,379,091.10</u>	<u>71 040 206.00</u>	<u>554 563 485 966.18</u>

Grand Total	3,036,595							39,274.00	637 158 596.40	97,365,545	796,326,624,155.87
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