



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-March-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	(219.1982)	(251.0974)	0.0000	0.0000	0	0.00	
				1,942					0.00	0.00	3 028.00
			Total	1,942					0.00	0.00	3 028.00
											-439 577.64
Future											
	Dec 2014	CAFE	Future	26,600	835.2933	872.3254	0.0000	0.0000	0	0.00	
				26,600					0.00	0.00	26 600.00
			Total	26,600					0.00	0.00	26 600.00
											17 657 226.30
Future											
	Dec 2014	CAFH	Future	3,784	911.6688	952.5411	0.0000	0.0000	0	0.00	
				3,784					0.00	0.00	0.00
			Total	3,784					0.00	0.00	0.00
											0.00
Future											
	Mar 2014	CAFI	Future	2,500	72.3110	77.0463	0.0000	0.0000	0	0.00	
				2,500					0.00	0.00	2 500.00
			Total	2,500					0.00	0.00	2 500.00
											387 500.00
Future											
	Dec 2014	CAFJ	Future	4,362	409.4325	516.1878	0.0000	0.0000	0	0.00	
				4,362					0.00	0.00	9 102.00
			Total	4,362					0.00	0.00	9 102.00
											780 961.90
Future											
	Dec 2014	CAFK	Future	1,871	803.4659	840.4271	0.0000	0.0000	0	0.00	
				1,871					0.00	0.00	5 561.00
			Total	1,871					0.00	0.00	5 561.00
											4 043 048.12

<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											
Sep 2014	CAFM	Future	5,000	97.9380	101.8024	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
Option											
Jan 2015	DAGB	18.22 Put	9,605	674.5407	640.5226	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	818.1509	780.1280	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	889.4518	849.6082	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	518.5696	551.8218	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	415.4203	442.8760	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	412.6973	439.9967	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											
Mar 2014	DAUM	Future	0	10.7329	10.8015	0.0000	0.0000	50	53,664,500.00		
			<u>0</u>					<u>50.00</u>	<u>53,664,500.00</u>	<u>1 600.00</u>	<u>1 715 855 000.00</u>
Option											
May 2014	DAUM	11.41 Put	200	67107.0808	62106.1484	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>4 550.00</u>	<u>51 578 892.00</u>
		Total	200					50.00	53,664,500.00	6 150.00	1 767 433 892.00
Future											
May 2014	DAUS	Future	10,150	10.8675	10.9380	0.0000	0.0000	0	0.00		
			<u>10,150</u>					<u>0.00</u>	<u>0.00</u>	<u>2 053 651.00</u>	<u>18 811 876 248.70</u>
Option											
Mar 2014	DAUS	10.79 Call	10,000	47.6675	91.5722	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0027	0.0037	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	667.0375	736.9299	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	165.5081	142.5656	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	7.1860	11.0823	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	213.7466	267.8264	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	10,000	191.8501	243.6203	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0409	0.0467	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	884.5990	953.9466	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	219.3170	197.3928	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	26.9643	34.0489	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.2875	0.3642	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	775.4396	844.0336	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	256.7371	234.4633	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	12.20 Call	500	53.1492	62.1969	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.9733	1.0713	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	403.0754	451.2260	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	287.4290	264.4010	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	79.9736	90.0341	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.1320	2.2194	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	484.4872	532.3302	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	308.6599	284.6221	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	479.9043	445.0648	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	150.2823	166.0199	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	99.7088	109.6800	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	143.5546	134.2453	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	191.7618	209.2718	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	324.4985	298.8752	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	118.6174	128.3781	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.7739	3.8256	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	495.7115	539.1866	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	339.9888	313.4094	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	133.8103	143.0865	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	6.5247	6.9288	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	575.1358	618.5686	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	353.1005	326.4278	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	154.8539	163.9722	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	138.0004	128.6193	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	352.8641	376.1100	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	361.5172	334.2120	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	169.9252	176.0577	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	367.0807	339.4558	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	185.8026	191.8825	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	379.4789	354.6692	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	219.8105	225.7258	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	386.1057	361.4096	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	245.1167	251.2734	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	394.5002	369.6950	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	271.5913	274.6137	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	401.2786	377.3106	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	292.4007	298.5572	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	407.0355	383.1029	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	283.6145	303.4050	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	411.5302	388.2303	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	271.1727	287.4759	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	415.3796	391.5257	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 2015	DAUS	16.15 Call	300	285.1585	295.9167	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	416.4795	392.6355	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	278.0581	296.3801	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	416.2326	397.1782	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	287.6985	298.2231	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	420.2260	401.3544	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	300.1819	316.2379	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	423.0259	406.1495	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	286.6798	296.5708	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	426.7852	400.8379	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	272.5020	224.3796	0.0000	0.0000	0	0.00		
			<u>168,260</u>					<u>0.00</u>	<u>0.00</u>	<u>3 213 035.00</u>	<u>186 265 791.06</u>
	Total		178,410					0.00	0.00	5 266 686.00	18 998 142 039.76
Future											
Mar 2014	EUUS	Future	790	1.3724	1.3757	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	75	1.3724	1.3758	0.0000	0.0000	0	0.00		
			<u>865</u>					<u>0.00</u>	<u>0.00</u>	<u>1 730.00</u>	<u>23 596 721.00</u>
	Total		865					0.00	0.00	1 730.00	23 596 721.00
Future											
Mar 2014	JYZA	Future	2,000	9.5472	9.4457	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>24 629 631.42</u>
	Total		2,000					0.00	0.00	2 500.00	24 629 631.42
Future											
Mar 2014	ZAAD	Future	16,074	9.6411	9.6717	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	Future	2,936	9.7179	9.7508	9.7333	9.7333	55	535,331.50		
Sep 2014	ZAAD	Future	2,000	9.8186	9.8529	0.0000	0.0000	0	0.00		
			<u>21,010</u>					<u>55.00</u>	<u>535,331.50</u>	<u>2 163 635.00</u>	<u>16 481 143 158.80</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	57.9715	54.6938	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	249.2734	268.0977	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	27.0813	27.7905	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>2 510.00</u>	<u>358 249.00</u>
	Total		21,613					55.00	535,331.50	2 166 145.00	16 481 501 407.80
Future											
Mar 2014	ZACA	Future	75	9.7067	9.7625	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 125.00</u>	<u>205 310 489.60</u>
	Total		75					0.00	0.00	27 125.00	205 310 489.60

<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											
Mar 2014	ZACR	Future	250	1.7539	1.7652	0.0000	0.0000	0	0.00		
			250					0.00	0.00	450.00	7 932 800.00
		Total	250					0.00	0.00	450.00	7 932 800.00
Future											
Mar 2014	ZAEU	Future	78,812	14.7513	14.8819	14.7638	14.7604	515	7,603,306.00		
Jun 2014	ZAEU	Future	24,513	14.9596	15.0944	14.9801	14.9739	38	569,150.80		
Sep 2014	ZAEU	Future	12,438	15.2115	15.3500	15.2644	15.2644	200	3,052,880.00		
			115,763					753.00	11,225,336.80	4 406 931.00	52 159 640 486.80
Option											
Mar 2014	ZAEU	12.65 Put	500	0.0007	0.0688	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.0050	0.1259	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	15.0954	38.7419	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	4.0447	11.7480	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	58.2674	54.9086	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	64.4347	60.4854	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	113.5269	104.5126	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	180.1985	159.9508	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	368.1832	327.1559	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	115.9388	143.1100	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	111.2055	137.2348	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	224.3364	211.5715	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	232.4204	219.1245	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	313.8991	362.5892	0.0000	0.0000	0	0.00		
			101,550					0.00	0.00	2 065 488.00	290 039 437.36
		Total	217,313					753.00	11,225,336.80	6 472 419.00	52 449 679 924.16
Future											
Mar 2014	ZAFR	Future	469	12.0982	12.2232	0.0000	0.0000	100	1,212,800.00		
Jun 2014	ZAFR	Future	2,501	12.2779	12.4068	0.0000	0.0000	0	0.00		
			2,970					100.00	1,212,800.00	385 757.00	3 365 698 875.50
		Total	2,970					100.00	1,212,800.00	385 757.00	3 365 698 875.50
Future											
Mar 2014	ZAGB	Future	37,199	17.9629	18.0530	17.9845	17.9300	2,581	46,429,590.20		
Jun 2014	ZAGB	Future	6,085	18.2039	18.2980	18.2000	18.2000	223	4,058,600.00		
Sep 2014	ZAGB	Future	3,251	18.4940	18.5913	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	2,600	18.7847	18.8855	0.0000	0.0000	0	0.00		
			49,135					2,804.00	50,488,190.20	3 385 414.00	45 469 080 300.00
Option											

<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>
Mar 2014	ZAGB	12.85 Put	327	0.0000	0.0087	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0000	0.0088	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0000	0.0078	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0000	0.0079	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.0000	0.0490	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	4.6156	4.7549	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	194.8677	168.4459	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	49.6502	75.3545	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	18.0220	27.0982	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	10.9780	10.9414	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	39.5657	36.0083	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	53.2285	48.3683	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	81.2886	73.7938	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	138.1113	125.5096	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	376.4301	346.2329	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	681.1063	634.5815	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	177.6172	201.4097	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	144.8210	164.6941	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	815.2014	776.7901	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<i>0.00</i>	<i>0.00</i>	<i>521 686.00</i>	<i>151 586 003.90</i>
Total			120,606					2,804.00	50,488,190.20	3 907 100.00	45 620 666 303.90
Future											
Mar 2014	ZAJY	Future	135	0.1049	0.1060	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1064	0.1076	0.0000	0.0000	0	0.00		
			<u>12,994</u>					<i>0.00</i>	<i>0.00</i>	<i>524 104.00</i>	<i>5 367 121 438.20</i>
Total			12,994					0.00	0.00	524 104.00	5 367 121 438.20
Future											
Mar 2014	ZAUM	Future	758	10.7486	10.8174	10.7725	10.7725	10	10,772,500.00		
Jun 2014	ZAUM	Future	697	10.9000	10.9715	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	77	11.0820	11.1557	0.0000	0.0000	0	0.00		
			<u>1,532</u>					<i>10.00</i>	<i>10,772,500.00</i>	<i>52 933.00</i>	<i>47 227 829 220.00</i>
Option											
Mar 2014	ZAUM	10.33 Put	200	658.2441	554.3128	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	18497.7934	15145.6808	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	19223.4700	15772.7344	0.0000	0.0000	0	0.00		
			<u>520</u>					<i>0.00</i>	<i>0.00</i>	<i>2 633.00</i>	<i>76 829 311.88</i>
Total			2,052					10.00	10,772,500.00	55 566.00	47 304 658 531.88
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>
Mar 2014	ZAUS	Future	1,491,350	10.7486	10.8174	10.8037	10.7450	33,482	360,380,698.50		
Jun 2014	ZAUS	Future	246,510	10.9000	10.9715	10.9629	10.9084	53,472	583,711,997.40		
Sep 2014	ZAUS	Future	14,617	11.0820	11.1557	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	12,380	11.2656	11.3418	0.0000	0.0000	0	0.00		
			<u>1,764,857</u>					<u>86,954.00</u>	<u>944,092,695.90</u>	<u>53 600 978.00</u>	<u>472 810 015 639.70</u>

Option

Mar 2014	ZAUS	9.60 Put	16,000	0.0820	0.1502	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.1341	0.2397	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.1698	0.2903	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.2163	0.3531	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	0.3568	0.5306	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	749.2039	818.2149	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	0.6039	0.8149	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	550.4817	619.4714	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	1.8817	2.0714	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	3.1199	2.6607	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	453.6191	521.6446	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	425.1824	492.9431	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	415.7881	483.4451	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	7.8408	6.5852	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	11.9038	9.9336	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	316.1782	381.9869	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	17.5782	14.5869	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	273.8710	338.2740	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	25.2710	20.8740	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	234.0032	296.5422	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	196.9813	257.1382	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	48.3813	39.7382	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	189.9514	249.5654	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	163.1641	220.3861	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	64.5641	52.9861	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	144.5323	199.7260	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	132.8315	186.5642	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.74 Call	3,000	111.1965	0.0000	0.0000	0.0000	3,000	343,800.00		
Mar 2014	ZAUS	10.75 Call	500	106.1595	155.8880	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	201	107.5595	88.4880	0.0000	0.0000	4,000	352,000.00		
Mar 2014	ZAUS	10.76 Call	1,000	101.8589	0.0000	0.0000	0.0000	1,000	116,000.00		
Mar 2014	ZAUS	10.84 Put	400	163.8914	133.3848	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	69.4026	106.6833	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	55.6711	88.0245	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	207.0711	170.6245	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	35.4525	58.9916	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>
Mar 2014	ZAUS	11.00 Put	1,000	286.8525	241.5916	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.06 Call	1,000	26.9372	0.0000	0.0000	0.0000	1,000	25,000.00		
Mar 2014	ZAUS	11.10 Call	400	22.4137	38.9048	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	17.8107	31.4597	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	419.2107	364.0597	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	3,650	14.1607	25.3887	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	11.2716	20.4605	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	2.9369	6.7653	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.1564	1.3378	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.6342	1.7843	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.7267	1.8593	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	20.3935	20.8559	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	21.9386	22.3878	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	23.0288	23.4670	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	37.4685	35.9798	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	40.6743	39.0319	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	41.7918	40.0959	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	57.3013	54.8246	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	60.2927	57.6580	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	144.1244	131.3998	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	169.8598	155.1436	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	194.0068	177.4974	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	202.4844	185.3591	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.75 Put	2,000	248.0650	0.0000	0.0000	0.0000	2,000	516,000.00		
Jun 2014	ZAUS	10.80 Call	6	372.8249	422.3937	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	326.1801	300.9131	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	5,000	287.7603	327.3126	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	387.7603	355.8126	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	253.8624	289.8759	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	247.5858	282.9111	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	244.5089	279.4940	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	229.7069	263.0152	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	224.0498	256.7009	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	155.2777	178.8414	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	755.2777	707.3414	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	138.3312	159.1652	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	89.3992	102.6873	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1189.3992	1131.1873	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	84.8638	97.4745	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	70.0844	80.4163	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	12.5538	12.7346	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	14.4122	14.5249	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	8.90 Put	15,296	14.9151	15.0079	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	17.6598	17.6923	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	61.5740	59.7920	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	73.8156	71.3791	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	37,500	85.6645	82.5579	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	122.4610	114.6486	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	126.9173	118.7654	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	131.4929	122.9932	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	169.6781	158.3063	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	205.3982	191.4014	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	221.6979	206.5301	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	544.1361	588.1051	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	348.3905	377.1462	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	242.9357	262.6386	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	201.8633	218.0901	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	191.3195	206.6050	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	186.3188	201.1548	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	180.3110	194.6039	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	148.3596	159.7227	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	59.4801	57.2536	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	94.0849	89.8803	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	107.0637	102.0852	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	124.6033	118.5654	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	211.9259	197.1633	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	267.3009	248.7111	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	323.1040	300.8677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	376.4402	348.3816	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	431.8601	401.1095	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	734.6778	778.4359	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	32,500	469.0778	436.6359	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	524.7849	489.9532	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	530.5164	495.4461	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	583.3480	546.1887	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	401.5596	424.9261	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	37,455	240.7496	253.7110	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	234.0483	246.5605	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	215.5074	226.7752	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	213.5838	224.7218	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	158.7480	166.7790	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	176.3860	168.8309	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	434.1051	406.8387	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	270.6621	275.2985	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>
		1,436,482					11,000.00	1,352,800.00	9 736 882.00	2 748 015 752.45
	Total	3,201,339					97,954.00	945,445,495.90	63 337 860.00	475 558 031 392.15
	Grand Total	3,844,750					101,726.00	1 073 344 154.40	88,567,355	695,513,862,503.66