



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-March-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	(216.8233)	(212.2848)	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	843.0418	838.1562	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	920.3519	915.0324	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>
		Total	3,784					0.00	0.00	0.00	0.00
Future											
Mar 2014	CAFI	Future	2,500	17.0166	19.3018	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>387 500.00</u>
		Total	2,500					0.00	0.00	2 500.00	387 500.00
Future											
Dec 2014	CAFJ	Future	4,362	579.7085	577.8888	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	810.1667	805.1037	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

<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	105.3067	103.2386	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	727.2262	688.5486	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	876.4186	834.0108	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	950.2312	906.1840	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	476.2993	486.6066	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	380.4125	387.9845	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	377.8948	385.3888	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
Option											
Mar 2014	DAUM	10.90 Put	50	16610.3241	17612.3011	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	65167.9788	65988.4535	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		Total	250					0.00	0.00	200.00	8 145 000.00
Future											
May 2014	DAUS	Future	10,150	10.8691	10.8601	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	8.30 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	668.2801	658.9787	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.90 Call	2,000	63.7358	60.3875	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	133.9738	138.5672	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	1.3767	1.4888	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	190.5032	184.3293	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	400	167.4257	161.6925	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0233	0.0254	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	884.0020	874.9381	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	195.6513	200.3825	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	18.2510	18.1158	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.1899	0.1921	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	770.1302	761.1707	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	240.8671	242.7626	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	44.2035	43.4189	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.7492	0.7362	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	389.9889	382.0297	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	10.80 Put	500	276.5823	276.0383	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	71.2059	69.6659	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	1.8492	1.8775	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	471.7448	464.9417	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	299.3153	299.4401	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	469.2553	470.3427	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	138.6981	136.2770	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	90.3861	88.9086	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	138.3692	137.4120	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	179.1705	176.6399	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	316.4056	316.5850	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	108.7417	107.3100	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.4007	3.4226	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	481.8084	476.4698	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	331.7078	331.8761	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	123.4591	122.2949	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	5.6997	5.6605	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	557.9629	553.8008	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	348.1715	347.8551	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	144.9013	144.0047	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	135.6903	135.5108	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	337.7793	335.6935	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	358.4850	357.6350	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	162.7947	162.2763	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	364.6571	363.6578	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	178.5460	178.1666	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	376.8773	374.7350	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	214.4944	213.9147	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	384.9646	382.3011	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	236.6911	235.9057	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	394.4905	391.9084	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	259.4985	258.6736	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	401.1964	398.8327	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	272.4458	271.6926	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	407.7933	405.6052	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	272.4728	271.7504	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	412.6541	410.7288	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	260.9058	260.2935	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	416.8236	415.0442	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	275.0671	274.5261	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	419.0813	417.4325	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	268.9108	268.3633	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	10.80 Put	300	419.3829	417.9076	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	276.0347	275.5864	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	420.2089	418.8834	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	288.7814	288.3111	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	425.3161	424.2093	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	278.2011	277.8680	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	427.5588	426.4710	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	262.5123	262.2768	0.0000	0.0000	0	0.00		
			<u>150,660</u>					<u>0.00</u>	<u>0.00</u>	<u>3 229 035.00</u>	<u>188 261 791.06</u>
	Total		160,810					0.00	0.00	5 282 686.00	19 000 138 039.76
Future											
Mar 2014	EUUS	Future	200	1.3920	1.3932	1.3862	1.3862	451	6,251,762.00		
Jun 2014	EUUS	Future	835	1.3920	1.3931	0.0000	0.0000	900	12,480,300.00		
Sep 2014	EUUS	Future	125	1.3920	1.3931	0.0000	0.0000	0	0.00		
			<u>1,160</u>					<u>1,351.00</u>	<u>18,732,062.00</u>	<u>3 666.00</u>	<u>50 454 233.00</u>
	Total		1,160					1,351.00	18,732,062.00	3 666.00	50 454 233.00
Future											
Mar 2014	ZAAD	Future	10,566	9.7205	9.7649	9.7435	9.7199	7,375	71,753,775.00		
Jun 2014	ZAAD	Future	3,957	9.7942	9.8390	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	11,298	9.8888	9.9368	0.0000	0.0000	75	743,122.50		
			<u>25,821</u>					<u>7,450.00</u>	<u>72,496,897.50</u>	<u>2 214 306.00</u>	<u>16 977 115 351.40</u>
	Total							7,450.00	72,496,897.50	2 214 306.00	16 977 115 351.40
Option											
Jun 2014	ZAAD	9.20 Put	201	42.9219	38.8890	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	279.9136	306.5469	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	23.4409	27.9442	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		26,424					7,450.00	72,496,897.50	2 216 816.00	16 977 473 600.40
Future											
Mar 2014	ZACA	Future	0	9.7007	9.7146	9.6960	9.6960	76	736,896.00		
Sep 2014	ZACA	Future	75	9.9464	9.9634	0.0000	0.0000	75	746,400.00		
			<u>75</u>					<u>151.00</u>	<u>1,483,296.00</u>	<u>27 276.00</u>	<u>206 793 785.60</u>
	Total		75					151.00	1,483,296.00	27 276.00	206 793 785.60
Future											
Mar 2014	ZACR	Future	250	1.7476	1.7518	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>450.00</u>	<u>7 932 800.00</u>
	Total		250					0.00	0.00	450.00	7 932 800.00

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Future											
Mar 2014	ZAEU	Future	41,542	14.9720	14.9731	15.0050	14.9566	6,929	103,730,666.60		
Jun 2014	ZAEU	Future	65,759	15.1725	15.1727	15.1725	15.1559	17,654	268,080,643.10		
Sep 2014	ZAEU	Future	13,366	15.4158	15.4210	15.4081	15.4068	813	12,521,719.00		
			<u>120,667</u>					<u>25,396.00</u>	<u>384,333,028.70</u>	<u>4 564 468.00</u>	<u>54 548 142 767.60</u>
Option											
Mar 2014	ZAEU	12.65 Put	500	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	4.7134	7.2760	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	0.4488	0.8935	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	30.1660	30.1514	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	33.9164	33.9192	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	65.5853	65.7672	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	107.5290	107.9553	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	249.7254	249.9036	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	122.5532	123.4385	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	117.0388	117.9349	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	170.0945	171.1539	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	176.6058	177.6578	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	342.6243	345.6338	0.0000	0.0000	0	0.00		
			<u>101,550</u>					<u>0.00</u>	<u>0.00</u>	<u>2 065 488.00</u>	<u>290 039 437.36</u>
	Total		222,217					25,396.00	384,333,028.70	6 629 956.00	54 838 182 204.96
Future											
Mar 2014	ZAFR	Future	344	12.3449	12.3262	12.3440	12.3040	129	1,592,256.00		
Jun 2014	ZAFR	Future	2,601	12.5196	12.4995	12.5275	12.5275	3	37,492.50		
Mar 2015	ZAFR	Future	125	13.1998	13.1500	0.0000	0.0000	125	1,651,250.00		
			<u>3,070</u>					<u>257.00</u>	<u>3,280,998.50</u>	<u>386 214.00</u>	<u>3 371 465 674.00</u>
	Total		3,070					257.00	3,280,998.50	386 214.00	3 371 465 674.00
Future											
Mar 2014	ZAGB	Future	18,409	17.8717	17.9295	17.9866	17.8663	9,131	163,824,721.60		
Jun 2014	ZAGB	Future	35,677	18.1006	18.1583	18.1570	18.0300	12,320	224,319,756.00		
Sep 2014	ZAGB	Future	3,866	18.3774	18.4414	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	2,600	18.6547	18.7263	0.0000	0.0000	0	0.00		
			<u>60,552</u>					<u>21,451.00</u>	<u>388,144,477.60</u>	<u>3 497 796.00</u>	<u>47 514 156 179.10</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.0000	0.0000	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	17.00 Put	300	0.1185	0.1971	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	171.4631	136.7785	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	4.9755	9.8217	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	1.0792	2.5398	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	9.8255	9.4206	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	43.7579	40.1771	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	57.1906	52.0919	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	84.4300	76.2508	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	139.2745	125.1283	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	394.4624	364.9808	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	718.8632	678.5087	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	140.8094	147.0939	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	112.9831	117.8829	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	868.1798	825.0341	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<u>0.00</u>	<u>0.00</u>	<u>521 686.00</u>	<u>151 586 003.90</u>
	Total		132,023					21,451.00	388,144,477.60	4 019 482.00	47 665 742 183.00
Future											
Mar 2014	ZAJY	Future	5	0.1062	0.1050	0.1067	0.1063	136	1,449,676.00		
Jun 2014	ZAJY	Future	15,594	0.1076	0.1065	0.1074	0.1074	145	1,567,045.00		
Mar 2015	ZAJY	Future	50	0.1134	0.1100	0.0000	0.0000	50	568,550.00		
			<u>15,649</u>					<u>331.00</u>	<u>3,585,271.00</u>	<u>530 040.00</u>	<u>5 429 983 109.20</u>
	Total		15,649					331.00	3,585,271.00	530 040.00	5 429 983 109.20
Future											
Mar 2014	ZAUM	Future	378	10.7554	10.7476	10.8236	10.7300	171	184,373,140.00		
Jun 2014	ZAUM	Future	1,319	10.9001	10.8916	10.9338	10.9295	15	16,397,000.00		
Sep 2014	ZAUM	Future	77	11.0748	11.0696	0.0000	0.0000	0	0.00		
			<u>1,774</u>					<u>186.00</u>	<u>200,770,140.00</u>	<u>55 346.00</u>	<u>49 869 529 530.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	39.8696	79.9155	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	13464.5182	14288.7308	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	14283.7697	15114.3705	0.0000	0.0000	0	0.00		
			<u>520</u>					<u>0.00</u>	<u>0.00</u>	<u>2 633.00</u>	<u>76 829 311.88</u>
	Total		2,294					186.00	200,770,140.00	57 979.00	49 946 358 841.88
Future											
Mar 2014	ZAUS	Future	556,011	10.7554	10.7476	10.8250	10.7300	54,535	588,096,845.50		
Jun 2014	ZAUS	Future	1,321,248	10.9001	10.8916	10.9767	10.8784	160,439	1,753,651,901.50		
Sep 2014	ZAUS	Future	15,478	11.0748	11.0696	11.0985	11.0985	32	355,152.00		
Dec 2014	ZAUS	Future	16,916	11.2506	11.2495	0.0000	0.0000	463	5,226,112.50		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Mar 2015	ZAUS	Future	50	11.4551	11.4567	0.0000	0.0000	0	0.00		
			1,909,703					215,469.00	2,347,330,011.50	57 376 203.00	514 141 529 968.00
Option											
Mar 2014	ZAUS	9.60 Put	16,000	0.0022	0.0005	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.0024	0.0056	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.0031	0.0075	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.0041	0.0101	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	0.0075	0.0191	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	755.4144	747.6377	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	0.0144	0.0377	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	555.4656	547.7751	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	0.0656	0.1751	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	0.1323	0.3149	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	455.6645	448.1644	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	425.7987	418.3992	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	415.8567	408.4969	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	0.5228	1.0063	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	1.0183	1.7804	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	1.9487	3.1171	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	259.0502	252.9836	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	3.6502	5.3836	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	212.0646	206.7391	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	167.2077	162.7874	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	11.8077	15.1874	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	158.5855	154.3615	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	125.6042	122.1954	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	20.2042	24.5954	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	102.7707	99.9782	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	88.6295	86.2354	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	57.6959	56.1935	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	201	52.2959	58.5935	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.76 Call	1,000	53.1824	51.9354	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	111.0846	119.0582	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	24.1569	24.4341	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	15.0647	15.6653	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	159.6647	168.0653	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	5.6206	6.2679	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	250.2206	258.6679	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.06 Call	1,000	3.0731	3.6005	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	2.0539	2.4926	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	1.2441	1.5813	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	395.8441	403.9813	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	11.20 Call	3,650	0.7576	1.0103	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	0.4648	0.6512	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	0.0546	0.1118	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	0.9646	0.9415	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.3650	1.3326	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.4431	1.4088	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	17.8249	17.5122	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	19.2128	18.8840	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	20.1944	19.8538	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	33.4591	32.8618	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	36.4345	35.7825	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	37.4739	36.8038	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	52.0002	51.0874	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	54.8195	53.8648	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	135.0404	133.7623	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	159.9592	158.8073	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	183.4480	182.4394	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	191.7158	190.7614	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	360.7855	351.8495	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	313.3490	313.3441	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	9,500	274.6988	266.8836	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	374.5988	375.2836	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	271.0911	263.3445	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	380.9911	381.7445	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	240.6490	233.5439	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	234.3634	227.4010	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	231.2841	224.3909	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	216.4882	209.9499	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	210.8430	204.4455	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	142.8300	138.3757	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	742.7300	746.7757	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	126.3629	122.4497	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	79.4993	77.2913	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1179.3993	1185.6913	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	75.2284	73.1627	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	61.4074	59.8122	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.8696	11.9450	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	13.7125	13.7968	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	14.1809	14.2656	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	16.7566	16.8416	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	58.1117	58.1406	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	69.7215	69.7327	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	10.00 Put	35,000	82.8137	82.7994	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	117.6089	117.5310	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	121.8312	121.7450	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	126.1665	126.0742	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	162.4405	162.2939	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	196.5333	196.3535	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	215.4286	215.2892	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	527.3127	522.4552	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	331.5761	327.8751	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	228.2947	225.5998	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	188.3779	186.1432	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	178.2012	176.0828	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	173.3809	171.3220	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	167.5989	165.6078	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	136.9742	135.3697	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	35.2596	35.3743	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	58.3409	58.3661	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	92.3554	92.2105	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	105.1386	104.9275	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	122.4370	122.1357	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	208.3554	207.6576	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	262.8869	261.9720	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	317.9717	316.8598	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	373.8859	372.7787	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	429.2422	428.1449	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	717.0397	714.8581	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	466.4397	465.3581	0.0000	0.0000	5,000	2,029,800.00		
Dec 2014	ZAUS	11.10 Put	4,955	522.1342	521.0803	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	527.8655	526.8106	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	580.7156	579.6966	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	386.3002	384.7931	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	330.5973	329.3385	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	229.0647	228.2951	0.0000	0.0000	5,000	1,269,300.00		
Dec 2014	ZAUS	13.06 Call	7,471	222.5675	221.8313	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	204.6126	203.9739	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	202.7503	202.1235	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	148.1722	148.2075	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	174.7392	173.7669	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	432.1789	429.3098	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	260.6812	259.6760	0.0000	0.0000	0	0.00		
			<u>1,449,695</u>					<u>10,000.00</u>	<u>3,299,100.00</u>	<u>9 819 074.00</u>	<u>2 768 500 844.97</u>

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		Total	3,359,398				225,469.00	2,350,629,111.50	67 195 277.00	516 910 030 812.97
		Grand Total	4,007,683				282,042.00	3 423 455 282.80	92,776,555	744,577,922,803.62