



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	(196.8615)	(200.7955)	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	827.7333	827.9156	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	903.9568	903.8896	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											
Dec 2014	CAFJ	Future	4,362	525.9046	515.3449	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	793.6928	794.6145	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	104.7239	103.6136	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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Option											
Jan 2015	DAGB	18.22 Put	9,605	730.6050	766.3961	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	880.6369	919.9120	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	954.8604	995.6791	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	457.3720	445.5925	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	364.3088	355.5131	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	361.8632	353.1477	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	10.75 Put	50	8192.2426	8483.2253	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>150.00</u>	<u>1 118 526.00</u>
		Total	50					0.00	0.00	150.00	1 118 526.00
Future											
May 2014	DAUS	Future	10,150	10.8426	10.8423	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	634.7241	641.1151	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.90 Call	2,000	29.7263	35.9527	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	124.2318	127.6217	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	0.1935	0.2858	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.70 Call	500	127.8732	135.2072	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.00 Call	500	32.2234	37.0481	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	149.8167	157.2722	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	400	127.6282	135.0145	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0009	0.0012	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	851.3921	856.6774	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	196.3081	197.8429	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	12.5019	14.0723	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.1166	0.1431	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	738.8107	740.8150	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	238.6793	242.1325	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	35.7885	37.9988	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.6025	0.6310	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	356.8096	363.0554	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	275.8565	275.4957	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	60.8611	63.4697	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	1.4849	1.6268	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	440.4331	445.6162	0.0000	0.0000	0	0.00		

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Jul 2014	DAUS	10.80 Put	500	299.1209	298.8765	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	473.5455	472.5989	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	124.2400	127.1825	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	80.1510	82.5202	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	133.9840	134.6251	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	163.7334	166.4855	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	316.3370	316.1342	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	98.6428	100.7973	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	2.9608	3.0608	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	453.5555	457.2605	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	330.2683	330.4354	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	113.5262	115.4455	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	4.6857	5.8535	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	529.2807	533.1078	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	345.4950	346.7877	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	134.9656	136.8347	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	131.2044	132.6400	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	318.6218	321.4444	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	355.2538	356.8434	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	153.0906	154.8953	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	359.8125	362.5687	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	166.2771	170.5713	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	374.5594	377.1123	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	207.1195	209.4623	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	382.1217	386.1999	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	225.8824	225.6267	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	390.4238	393.2951	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	250.8731	254.3897	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	397.3513	400.2262	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	257.8294	261.1583	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	402.2095	405.0151	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	260.4413	263.6978	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	406.4009	409.1833	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	248.7848	251.7789	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	409.1859	412.3649	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	259.9451	265.2555	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	410.9721	413.7237	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	256.0155	258.7907	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	411.3609	414.0758	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	255.7098	258.3304	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	410.4216	413.1282	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	274.8986	277.5272	0.0000	0.0000	0	0.00		

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Nov 2015	DAUS	10.80 Put	300	413.0620	415.7304	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	257.5985	260.0329	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	414.6617	417.3290	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	249.3753	251.7357	0.0000	0.0000	0	0.00		
			<u>151,660</u>					<u>0.00</u>	<u>0.00</u>	<u>3 230 035.00</u>	<u>188 322 791.06</u>
	Total		161,810					0.00	0.00	5 283 686.00	19 000 199 039.76
Future											
Jun 2014	EUUS	Future	835	1.3907	1.3887	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3906	1.3886	0.0000	0.0000	0	0.00		
			<u>960</u>					<u>0.00</u>	<u>0.00</u>	<u>3 876.00</u>	<u>53 380 233.00</u>
	Total		960					0.00	0.00	3 876.00	53 380 233.00
Future											
Jun 2014	ZAAD	Future	6,105	9.8403	9.8619	9.8631	9.8522	3,803	37,475,335.00		
Sep 2014	ZAAD	Future	11,298	9.9375	9.9586	0.0000	0.0000	0	0.00		
			<u>17,403</u>					<u>3,803.00</u>	<u>37,475,335.00</u>	<u>2 231 547.00</u>	<u>17 145 701 002.40</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	34.9942	33.8123	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	299.3775	313.7272	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	25.6216	27.7646	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	174.9535	170.7954	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	412.6230	422.3041	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	192.1356	196.8840	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		18,609					3,803.00	37,475,335.00	2 234 660.00	17 146 234 252.05
Future											
Sep 2014	ZACA	Future	75	9.8334	9.9541	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 276.00</u>	<u>206 793 785.60</u>
	Total		75					0.00	0.00	27 276.00	206 793 785.60
Future											
Jun 2014	ZAEU	Future	89,951	15.1160	15.0997	15.1450	15.0815	5,013	75,834,569.50		
Sep 2014	ZAEU	Future	13,366	15.3616	15.3446	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	Future	5,300	15.6117	15.5917	0.0000	0.0000	0	0.00		
			<u>108,617</u>					<u>5,013.00</u>	<u>75,834,569.50</u>	<u>4 683 074.00</u>	<u>56 328 460 738.50</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	27.3171	30.2319	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	31.1455	34.2799	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	64.4534	68.9921	0.0000	0.0000	0	0.00		

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Jun 2014	ZAEU	14.40 Put	10,000	110.7787	116.6680	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	259.4364	268.9436	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	106.2979	106.2763	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	101.3804	101.4249	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	176.9710	178.4279	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	183.7386	185.2458	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	324.0228	317.2564	0.0000	0.0000	0	0.00		
			<u>79,050</u>					<u>0.00</u>	<u>0.00</u>	<u>2 065 488.00</u>	<u>290 039 437.36</u>
	Total		187,667					5,013.00	75,834,569.50	6 748 562.00	56 618 500 175.86
Future											
Jun 2014	ZAFR	Future	2,820	12.4321	12.4196	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	125	13.1132	13.1003	0.0000	0.0000	0	0.00		
			<u>2,945</u>					<u>0.00</u>	<u>0.00</u>	<u>386 997.00</u>	<u>3 381 095 410.00</u>
	Total		2,945					0.00	0.00	386 997.00	3 381 095 410.00
Future											
Jun 2014	ZAGB	Future	37,010	18.0571	17.9920	18.0640	18.0372	3,250	58,657,425.00		
Sep 2014	ZAGB	Future	8,741	18.3382	18.2713	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	5,460	18.6213	18.5503	18.6103	18.6103	250	4,652,575.00		
			<u>51,211</u>					<u>3,500.00</u>	<u>63,310,000.00</u>	<u>3 533 682.00</u>	<u>48 159 843 310.10</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	9.2006	9.9890	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	44.6540	50.4587	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	57.4528	64.7771	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	83.2979	93.5204	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	138.0547	156.2975	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	397.7532	432.3432	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	730.3615	777.8597	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	122.0328	116.6717	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	96.7169	92.8053	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	869.2656	912.6008	0.0000	0.0000	0	0.00		
			<u>50,363</u>					<u>0.00</u>	<u>0.00</u>	<u>521 686.00</u>	<u>151 586 003.90</u>
	Total		101,574					3,500.00	63,310,000.00	4 055 368.00	48 311 429 314.00
Future											
Jun 2014	ZAJY	Future	15,594	0.1071	0.1072	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1128	0.1130	0.0000	0.0000	0	0.00		
			<u>15,644</u>					<u>0.00</u>	<u>0.00</u>	<u>530 045.00</u>	<u>5 430 035 754.70</u>
	Total		15,644					0.00	0.00	530 045.00	5 430 035 754.70

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Future											
Jun 2014	ZAUM	Future	1,309	10.8696	10.8736	10.8842	10.8303	460	499,860,530.00		
Sep 2014	ZAUM	Future	82	11.0467	11.0502	11.0241	11.0241	5	5,512,050.00		
			<u>1,391</u>					<u>465.00</u>	<u>505,372,580.00</u>	<u>55 906.00</u>	<u>50 478 433 840.00</u>
Option											
Jun 2014	ZAUM	10.93 Put	250	33232.7879	33273.9085	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>2 883.00</u>	<u>85 303 924.38</u>
		Total	1,641					465.00	505,372,580.00	58 789.00	50 563 737 764.38
Future											
Jun 2014	ZAUS	Future	1,442,407	10.8696	10.8736	10.8807	10.8337	18,595	202,057,134.00		
Sep 2014	ZAUS	Future	16,510	11.0467	11.0502	11.0530	11.0530	750	8,278,750.00		
Dec 2014	ZAUS	Future	36,370	11.2259	11.2274	0.0000	0.0000	70	788,305.00		
Mar 2015	ZAUS	Future	50	11.4280	11.4323	0.0000	0.0000	0	0.00		
			<u>1,495,337</u>					<u>19,415.00</u>	<u>211,124,189.00</u>	<u>58 590 867.00</u>	<u>527 240 995 384.10</u>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.7524	0.8126	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.0725	1.1536	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.1341	1.2203	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	14.7727	15.8903	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	15.9725	17.1694	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	0	16.8242	18.0763	17.5600	17.5600	6	105.36		
Jun 2014	ZAUS	9.97 Put	24,582	29.1590	30.6696	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	31.9830	33.5288	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	32.9734	34.5306	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	46.9896	48.6366	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	49.7436	51.3953	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	130.3312	131.8029	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	155.8089	157.1905	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	179.9155	181.1902	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	188.4180	189.6498	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	0	329.1374	333.9745	348.7100	348.7100	6	2,092.26		
Jun 2014	ZAUS	10.81 Call	100	324.3320	329.1396	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.81 Put	100	264.7320	265.5396	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	313.9605	314.4677	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	12,000	246.5660	250.9530	0.0000	0.0000	2,500	657,000.00		
Jun 2014	ZAUS	11.00 Put	5,000	376.9660	377.3530	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	243.1384	247.5121	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	383.5384	383.9121	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	214.3620	218.6038	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	208.4503	212.6610	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	205.5594	209.7521	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	11.18 Call	2,000	191.7029	195.8140	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	186.4350	190.5143	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	123.8016	127.3372	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	754.2016	753.7372	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	108.8942	112.2646	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	67.2171	69.9583	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1197.6171	1196.3583	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	63.4186	66.0993	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	51.2158	53.6724	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	10.5532	11.2906	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	12.2326	12.9700	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	12.6666	13.4159	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	15.0644	15.8700	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	54.7980	55.7979	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	0	66.1997	67.1388	60.4700	60.4700	6	362.82		
Sep 2014	ZAUS	10.00 Put	35,000	79.1587	80.0450	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	113.9299	114.6793	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	118.1691	118.8986	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	122.5277	123.2315	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	159.1110	159.5979	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	193.6564	193.9095	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	212.8278	213.0382	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	0	499.9518	503.2015	521.3000	521.3000	6	3,127.80		
Sep 2014	ZAUS	11.51 Call	250	310.3464	313.1734	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	211.7118	214.2988	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	173.9671	176.4034	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	164.3854	166.7708	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	159.8556	162.2147	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	154.4239	156.7521	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	125.7711	127.9161	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	33.1608	33.8509	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	55.3678	56.3272	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	88.4350	89.6910	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	100.9410	102.2866	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	117.9210	119.3760	108.1500	108.1500	6	648.90		
Dec 2014	ZAUS	10.38 Put	500	203.4315	205.1637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	258.1981	259.9895	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	313.6845	315.4919	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	370.1703	372.0122	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	426.1498	428.0029	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	0	689.6870	693.0340	704.4200	704.4200	6	4,226.52		
Dec 2014	ZAUS	11.00 Put	42,500	463.7870	465.6340	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>
Dec 2014	ZAUS	11.10 Put	4,955	520.1593	521.9949	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	525.9624	527.7943	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	579.4673	581.2799	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	367.0727	369.8912	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	313.4646	316.0887	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	216.2414	218.3997	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	210.0530	212.1745	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	192.9777	194.9925	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	191.2107	193.2131	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	140.7605	142.3529	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	169.7067	172.6622	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	431.0404	434.0008	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	251.6259	255.1677	0.0000	0.0000	0	0.00		
			<u>1,252,245</u>					<u>2,536.00</u>	<u>667,563.66</u>	<u>9 822 276.00</u>	<u>2 769 384 293.99</u>
	Total		<u>2,747,582</u>					<u>21,951.00</u>	<u>211,791,752.66</u>	<u>68 413 143.00</u>	<u>530 010 379 678.09</u>

Grand Total	<u>3,320,120</u>	<u>34,732.00</u>	<u>893 784 237.16</u>	<u>94,173,115</u>	<u>761,001,140,852.29</u>
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