



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	(214.0365)	(260.1218)	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	853.2339	913.2811	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	931.7722	996.8012	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	474.5136	575.4288	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	819.0871	878.3635	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	112.6182	120.5146	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	730.6295	669.3251	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	882.1985	814.5686	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	957.1695	886.7254	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	446.8109	480.5317	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	355.2151	382.1357	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	352.8149	379.5527	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											
Apr 2014	DAUM	10.78 Put	50	7595.0629	0.0000	0.0000	0.0000	150	1,026,419.00		
			<u>50</u>					<u>150.00</u>	<u>1,026,419.00</u>	<u>150.00</u>	<u>1 026 419.00</u>
		Total	50					150.00	1,026,419.00	150.00	1 026 419.00
Future											
May 2014	DAUS	Future	10,150	10.8833	10.9912	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	682.3000	786.7079	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.90 Call	2,000	5.4467	41.9556	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	56.0510	28.5199	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	0.0113	0.0469	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.70 Call	500	127.5653	215.6927	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.92 Call	1,500	29.3716	71.1711	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.00 Call	500	16.1369	45.2002	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	154.1708	241.2590	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	400	127.1989	209.4066	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0026	0.0031	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	892.6328	998.8038	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	151.8658	113.2089	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	9.0084	13.7114	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0635	0.0540	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	769.7130	871.7854	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	203.9154	162.5141	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	32.9516	41.1302	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.4269	0.3865	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	369.4779	435.0398	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	239.2030	197.5084	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	59.4941	69.5366	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	1.2181	1.0306	0.0000	0.0000	0	0.00		

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Jul 2014	DAUS	10.82 Call	4,700	455.2982	521.6690	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	264.9346	222.5289	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	431.2587	371.8138	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	124.0101	142.3102	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	79.3898	90.2424	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	116.4204	97.6589	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	164.3902	186.0981	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	283.7788	240.9346	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	98.3511	109.8682	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	2.4611	2.0985	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	466.5604	527.8307	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	298.3861	255.7230	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	113.0662	124.8442	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	4.0710	3.3944	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	542.2244	605.2719	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	314.0383	272.3062	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	134.0241	147.6354	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	116.1785	100.4387	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	321.4228	356.7200	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	324.0448	283.3434	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	149.2942	158.8639	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	329.7161	292.4119	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	164.5316	172.0509	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	348.5054	312.8766	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	198.6887	208.4468	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	359.4382	321.7857	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	224.1357	233.7865	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	369.6247	331.4194	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	250.6048	259.3794	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	377.9544	340.1780	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	271.3923	282.7850	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	384.9798	346.9930	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	262.9364	287.3247	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	390.8425	353.0118	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	251.3474	276.5385	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	395.8954	357.4659	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	265.0049	279.4438	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	398.1174	359.4138	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	258.4643	279.6490	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	400.0582	364.9330	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	265.6416	281.3253	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	401.5982	371.9052	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	16.98 Call	300	277.8862	298.4423	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	407.4562	375.4733	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	267.5594	279.3438	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	410.2143	377.9835	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	252.0083	269.9648	0.0000	0.0000	0	0.00		
			<u>153,160</u>					<u>0.00</u>	<u>0.00</u>	<u>3 231 535.00</u>	<u>188 504 741.06</u>
	Total		163,310					0.00	0.00	5 285 186.00	19 000 380 989.76
Future											
Jun 2014	EUUS	Future	835	1.3794	1.3775	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3793	1.3774	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	9,855	9.9327	10.0038	9.9646	9.9298	4,000	39,779,400.00		
Sep 2014	ZAAD	Future	10,818	10.0314	10.1053	0.0000	0.0000	0	0.00		
			<u>20,673</u>					<u>4,000.00</u>	<u>39,779,400.00</u>	<u>2 238 917.00</u>	<u>17 219 076 962.40</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	24.7804	20.7811	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	350.8008	401.2635	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	33.1058	42.1711	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	148.6563	133.0708	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	458.1787	501.5496	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	212.9175	235.7289	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		21,879					4,000.00	39,779,400.00	2 242 030.00	17 219 610 212.05
Future											
Sep 2014	ZACA	Future	75	9.8856	9.9560	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	87,046	15.0580	15.1861	15.1894	15.0386	6,118	92,677,116.10		
Sep 2014	ZAEU	Future	12,541	15.3043	15.4367	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	Future	5,300	15.5551	15.6916	0.0000	0.0000	0	0.00		
			<u>104,887</u>					<u>6,118.00</u>	<u>92,677,116.10</u>	<u>4 695 606.00</u>	<u>56 519 183 994.50</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	26.3026	19.2559	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	29.9477	22.2033	0.0000	0.0000	0	0.00		

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Jun 2014	ZAEU	14.15 Put	8,800	61.8993	48.8754	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	108.9568	87.0223	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	263.6813	220.1937	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	88.3601	107.1789	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	84.1332	102.0342	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	173.4025	152.7849	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	180.2380	158.9884	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	294.6659	331.6232	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		183,937					6,118.00	92,677,116.10	6 761 094.00	56 809 223 431.86
Future											
Jun 2014	ZAFR	Future	2,820	12.3530	12.4706	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	125	13.0300	13.1646	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	35,631	18.0321	18.1597	18.0708	18.0188	1,019	18,361,846.00		
Sep 2014	ZAGB	Future	8,251	18.3145	18.4475	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	5,460	18.5987	18.7364	0.0000	0.0000	0	0.00		
			<u>49,342</u>					<u>1,019.00</u>	<u>18,361,846.00</u>	<u>3 538 484.00</u>	<u>48 247 182 341.60</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	7.8198	7.1913	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	40.3307	33.3584	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	52.2493	43.4478	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	76.6033	64.2064	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	129.4049	107.2393	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	391.2802	337.0452	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	729.5794	649.3741	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	106.9295	126.5052	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	83.4357	99.1584	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	872.8276	805.2309	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		99,705					1,019.00	18,361,846.00	4 060 170.00	48 398 768 345.50
Future											
Jun 2014	ZAJY	Future	15,594	0.1068	0.1079	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1126	0.1138	0.0000	0.0000	0	0.00		
			<u>15,644</u>					<u>0.00</u>	<u>0.00</u>	<u>530 070.00</u>	<u>5 430 306 379.70</u>
	Total		15,644					0.00	0.00	530 070.00	5 430 306 379.70

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Future											
Jun 2014	ZAUM	Future	1,295	10.9166	11.0247	10.9781	10.9072	677	740,583,730.00		
Sep 2014	ZAUM	Future	82	11.0955	11.2073	11.1024	11.0914	10	11,096,900.00		
			<u>1,377</u>					<u>687.00</u>	<u>751,680,630.00</u>	<u>57 489.00</u>	<u>52 219 664 190.00</u>
Option											
Jun 2014	ZAUM	10.93 Put	250	29153.6325	24109.7881	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	1,627					687.00	751,680,630.00	60 372.00	52 304 968 114.38
Future											
Jun 2014	ZAUS	Future	1,453,071	10.9166	11.0247	10.9843	10.9005	38,574	421,772,737.20		
Sep 2014	ZAUS	Future	16,510	11.0955	11.2073	11.1024	11.0918	1,100	12,206,280.00		
Dec 2014	ZAUS	Future	33,370	11.2768	11.3919	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	Future	50	11.4792	11.6012	0.0000	0.0000	0	0.00		
			<u>1,503,001</u>					<u>39,674.00</u>	<u>433,979,017.20</u>	<u>58 793 499.00</u>	<u>529 478 691 037.00</u>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.5065	0.4496	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.7324	0.6207	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.7754	0.6501	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	10.9358	8.9093	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	11.8619	9.6553	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	21.9136	16.7955	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	24.0928	18.5271	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	24.8597	19.1376	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	35.8379	27.9381	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	38.0209	29.6998	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	105.7816	81.4441	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	128.3460	100.2490	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	149.9847	118.5207	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	157.6739	125.0642	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.81 Call	100	334.4125	400.4608	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	273.9226	226.4796	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.91 Put	100	279.7364	0.0000	0.0000	0.0000	100	29,600.00		
Jun 2014	ZAUS	10.95 Call	5,000	270.1579	0.0000	0.0000	0.0000	5,000	1,553,000.00		
Jun 2014	ZAUS	11.00 Call	14,500	251.1674	301.8994	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	334.5674	277.1994	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	247.5279	297.6636	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	340.9279	282.9636	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	243.9403	293.4835	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	217.0357	261.9922	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	210.7891	254.6444	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	11.13 Call	2,000	207.7334	251.0464	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	193.1209	233.7917	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	187.5747	227.2250	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	122.2311	148.5650	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	705.6311	623.8650	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	106.9597	129.6003	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	64.8786	78.0196	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1148.2786	1053.3196	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	61.0877	73.4913	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	48.9854	58.7819	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	9.1724	7.7603	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	10.7209	9.0706	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	11.1435	9.4287	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	13.2385	11.3266	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	48.1646	41.8207	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	68.1795	59.3650	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	99.4074	83.2674	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	103.2444	86.6167	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	107.1956	90.0690	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	140.5760	119.4354	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	172.3893	147.6769	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	187.0743	160.7833	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	315.4385	354.6846	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	213.3129	239.2146	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	174.7187	195.6230	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	164.9530	184.5912	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	160.3402	179.3406	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	154.8152	173.0485	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	125.7539	139.9338	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	29.7936	26.8004	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	49.6268	44.6711	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	79.3111	71.5761	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	90.5888	81.8118	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	105.9481	95.7585	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	184.5458	161.9156	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	235.6035	208.4791	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	287.7031	256.3620	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	338.6583	299.4120	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	392.4096	347.5425	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	428.6929	381.4386	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	483.2302	432.6319	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	488.8537	437.9269	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	11.20 Put	250	540.8135	486.9677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	370.1291	408.4420	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	314.8056	347.2874	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	215.3425	237.2351	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	209.0310	230.2061	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	191.6448	210.8230	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	189.8446	208.8155	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	140.7705	153.9446	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	162.2070	146.5600	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	407.1109	365.8398	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	248.2714	259.4921	0.0000	0.0000	0	0.00		
			<u>1,264,745</u>					<u>5,100.00</u>	<u>1,582,600.00</u>	<u>9 835 076.00</u>	<u>2 773 435 743.99</u>
	Total		<u>2,767,746</u>					<u>44,774.00</u>	<u>435,561,617.20</u>	<u>68 628 575.00</u>	<u>532 252 126 780.99</u>

Grand Total	<u>3,339,441</u>							<u>56,748.00</u>	<u>1 339 087 028.30</u>	<u>94,416,509</u>	<u>765,337,035,546.69</u>
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