



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	(122.2128)	(127.7752)	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	752.3960	757.6304	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	825.1868	830.5653	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	225.6485	243.5258	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	716.0122	721.5877	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	95.8411	97.1697	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

<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>
Option										
Jan 2015	DAGB	18.22 Put	9,605	834.9479	834.2667	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.50 Put	4,700	997.2969	996.0143	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.63 Put	4,697	1077.6970	1076.1389	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.04 Call	9,605	392.7981	397.7806	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.70 Call	4,700	311.9764	316.6034	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.72 Call	4,697	309.8619	314.4777	0.0000	0.0000	0	0.00	
			<u>38,004</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>
		Total	38,004					0.00	0.00	9 605.00
Option										
Apr 2014	DAUM	10.78 Put	50	19269.6669	18764.8329	0.0000	0.0000	0	0.00	
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>150.00</u>
		Total	50					0.00	0.00	150.00
Future										
May 2014	DAUS	Future	10,150	10.6873	10.6877	0.0000	0.0000	0	0.00	
			<u>10,150</u>					<u>0.00</u>	<u>0.00</u>	<u>2 060 151.00</u>
Option										
Mar 2014	DAUS	10.70 Call	500	16.0884	23.1608	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.92 Call	1,500	1.3795	2.7347	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	11.00 Call	500	0.5820	1.2779	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	10.68 Call	10,000	33.1129	40.1572	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	10.72 Call	400	23.7226	29.5668	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	10.77 Call	3,000	40.7857	47.8604	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	11.05 Call	3,000	9.4097	11.9116	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	0.0027	0.0029	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	699.5407	711.1587	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	10.80 Put	500	254.8571	255.2268	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	12.00 Call	500	2.2593	2.9264	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	0.0673	0.0944	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	587.4335	590.7206	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.80 Put	500	298.2543	303.6874	0.0000	0.0000	0	0.00	
May 2014	DAUS	12.20 Call	500	19.8439	21.0973	0.0000	0.0000	0	0.00	
Jun 2014	DAUS	8.30 Put	4,700	0.3989	0.5069	0.0000	0.0000	0	0.00	
Jun 2014	DAUS	10.82 Call	4,700	261.4580	270.3727	0.0000	0.0000	0	0.00	
Jun 2014	DAUS	10.80 Put	500	328.5606	328.3546	0.0000	0.0000	0	0.00	
Jun 2014	DAUS	12.40 Call	500	42.2125	44.2713	0.0000	0.0000	0	0.00	
Jul 2014	DAUS	8.30 Put	4,700	1.3634	1.4480	0.0000	0.0000	0	0.00	
Jul 2014	DAUS	10.82 Call	4,700	342.6679	351.3253	0.0000	0.0000	0	0.00	
Jul 2014	DAUS	10.80 Put	500	352.5300	352.1453	0.0000	0.0000	0	0.00	
Jul 2014	DAUS	11.10 Put	201	550.9563	548.9527	0.0000	0.0000	0	0.00	

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Jul 2014	DAUS	12.09 Call	201	92.8231	96.0639	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	60.0681	62.2349	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	156.1217	157.4990	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	127.2610	130.8143	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	371.5433	371.3319	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	77.4727	79.6232	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	2.8403	3.0689	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	365.1686	372.5527	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	386.0592	385.9710	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	91.7171	93.8652	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	5.4046	5.1666	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	435.7282	443.0043	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	8.2848	0.0000	0.0000	0.0000	5,000	0.50		
Oct 2014	DAUS	10.80 Put	500	401.9107	401.9321	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	406.7148	0.0000	0.0000	0.0000	5,000	3,494,400.00		
Oct 2014	DAUS	13.33 Call	500	118.8419	118.6549	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	151.6590	153.2635	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	263.9825	268.2264	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	411.7663	412.2013	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	139.6577	141.4935	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	11.2468	0.0000	0.0000	0.0000	5,000	0.50		
Nov 2014	DAUS	11.25 Call	5,000	470.3253	0.0000	0.0000	0.0000	5,000	0.50		
Dec 2014	DAUS	10.80 Put	500	417.2922	417.9386	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	154.7514	156.6541	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	431.2112	431.1925	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	188.4661	190.0215	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	438.6029	437.9098	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	213.8791	215.0120	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	444.0456	442.5924	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	221.2529	222.1489	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	449.3877	448.3439	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	223.3158	224.1392	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	455.2841	455.8118	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	216.9369	225.1306	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	460.9977	460.5116	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	214.7663	215.7593	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	463.6853	463.5149	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	228.0910	229.0982	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	465.4843	465.5907	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	220.6041	221.7750	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	466.3570	466.5490	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	223.3289	231.3981	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	10.80 Put	300	467.3191	467.9676	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	241.5266	243.1231	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	466.7849	466.7055	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	226.4664	227.7239	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	464.2052	465.2956	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	219.4256	221.0657	0.0000	0.0000	0	0.00		
			<u>164,160</u>					<u>20,000.00</u>	<u>3,494,401.50</u>	<u>3 257 535.00</u>	<u>192 497 142.56</u>
	Total		174,310					20,000.00	3,494,401.50	5 317 686.00	19 073 785 791.26
Future											
Jun 2014	EUUS	Future	680	1.3756	1.3761	0.0000	0.0000	150	2,059,950.00		
Sep 2014	EUUS	Future	3,125	1.3756	1.3761	1.3745	1.3722	3,000	41,206,600.00		
			<u>3,805</u>					<u>3,150.00</u>	<u>43,266,550.00</u>	<u>7 031.00</u>	<u>96 715 673.00</u>
	Total		3,805					3,150.00	43,266,550.00	7 031.00	96 715 673.00
Future											
Jun 2014	ZAAD	Future	10,858	9.8727	9.8838	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	11,198	9.9671	9.9817	0.0000	0.0000	0	0.00		
			<u>22,056</u>					<u>0.00</u>	<u>0.00</u>	<u>2 241 420.00</u>	<u>17 244 004 415.90</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	26.6565	27.4241	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	308.4896	316.0885	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	25.3070	26.4700	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	210.2038	160.1010	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	478.3039	426.3812	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	241.8744	195.8554	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		23,262					0.00	0.00	2 244 533.00	17 244 537 665.55
Future											
Sep 2014	ZACA	Future	75	9.8167	9.8089	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	86,270	14.7437	14.7541	14.7727	14.7194	821	12,102,978.00		
Sep 2014	ZAEU	Future	13,768	14.9795	14.9956	14.9526	14.9526	125	1,869,322.50		
Dec 2014	ZAEU	Future	5,300	15.2192	15.2343	0.0000	0.0000	0	0.00		
			<u>105,338</u>					<u>946.00</u>	<u>13,972,300.50</u>	<u>4 704 874.00</u>	<u>56 657 676 453.30</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	47.1006	49.8073	0.0000	0.0000	0	0.00		

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Jun 2014	ZAEU	13.85 Put	8,800	53.1665	55.9793	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	109.4420	112.6462	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	187.9598	190.8809	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	408.2749	409.0388	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	54.5660	58.2336	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	51.5297	55.1503	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	242.1431	245.7852	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	253.0573	256.6295	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	222.4915	231.8260	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		184,388					946.00	13,972,300.50	6 770 362.00	56 947 715 890.66
Future											
Jun 2014	ZAFR	Future	2,720	12.0952	12.1187	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	125	12.7446	12.7712	0.0000	0.0000	0	0.00		
			<u>2,845</u>					<u>0.00</u>	<u>0.00</u>	<u>387 197.00</u>	<u>3 383 539 260.00</u>
	Total		2,845					0.00	0.00	387 197.00	3 383 539 260.00
Future											
Jun 2014	ZAGB	Future	37,734	17.8235	17.8298	17.8800	17.8466	508	9,055,923.00		
Sep 2014	ZAGB	Future	8,276	18.0958	18.1086	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	5,400	18.3697	18.3803	0.0000	0.0000	0	0.00		
			<u>51,410</u>					<u>508.00</u>	<u>9,055,923.00</u>	<u>3 542 607.00</u>	<u>48 321 318 252.60</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	8.1090	8.9135	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	50.6258	53.4008	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	64.0005	67.0242	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	91.0961	94.4314	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	169.2105	173.3995	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	477.6963	482.0332	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	855.5140	858.3699	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	68.7154	74.9907	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	53.6006	58.6809	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	987.3761	986.8668	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		101,773					508.00	9,055,923.00	4 064 293.00	48 472 904 256.50
Future											
Jun 2014	ZAJY	Future	15,594	0.1044	0.1050	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1099	0.1106	0.0000	0.0000	0	0.00		
			<u>15,644</u>					<u>0.00</u>	<u>0.00</u>	<u>530 095.00</u>	<u>5 430 571 129.70</u>

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Total			15,644					0.00	0.00	530 095.00	5 430 571 129.70
Future											
Jun 2014	ZAUM	Future	1,307	10.7180	10.7219	10.7521	10.7481	75	80,630,650.00		
Sep 2014	ZAUM	Future	98	10.8897	10.8975	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	37	11.0632	11.0698	0.0000	0.0000	0	0.00		
			<u>1,442</u>					<u>75.00</u>	<u>80,630,650.00</u>	<u>57 814.00</u>	<u>52 572 792 820.00</u>
Option											
Jun 2014	ZAUM	10.93 Put	250	40201.5070	40447.8905	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			1,692					75.00	80,630,650.00	60 697.00	52 658 096 744.38
Future											
Jun 2014	ZAUS	Future	1,437,052	10.7180	10.7219	10.7628	10.7102	30,017	322,269,255.20		
Sep 2014	ZAUS	Future	31,305	10.8897	10.8975	10.9246	10.8882	2,212	24,110,992.70		
Dec 2014	ZAUS	Future	32,370	11.0632	11.0698	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	Future	50	11.2586	11.2639	0.0000	0.0000	0	0.00		
			<u>1,500,777</u>					<u>32,229.00</u>	<u>346,380,247.90</u>	<u>58 969 309.00</u>	<u>531 384 058 319.40</u>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.5376	0.6807	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.8231	1.0169	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.8746	1.0767	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	15.5302	16.7437	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	17.2159	18.5262	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	32.1178	34.1513	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	35.2793	37.4423	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	36.3900	38.5968	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	52.2214	54.9760	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	55.3526	58.2008	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	160.2082	163.7978	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	190.2667	193.8224	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	218.5080	221.9804	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	228.4257	231.8615	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.81 Call	100	229.3279	236.1870	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	381.1592	383.7541	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.91 Put	100	388.0639	390.6156	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	184.1559	190.4303	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	14,500	170.3067	176.3516	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	452.3067	454.4516	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	167.6681	173.6664	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	459.6681	461.7664	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	165.0720	171.0233	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	11.10 Call	6,000	145.7619	151.3328	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	141.3173	146.7924	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	139.1494	144.5766	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	128.8339	134.0218	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	124.9408	130.0334	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	81.2971	85.0842	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	863.2971	863.1842	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	71.0566	74.4684	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	42.7061	45.0141	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1324.7061	1323.1141	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	40.2184	42.4232	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	32.3136	34.1697	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.1007	11.3641	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	12.7828	13.0897	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	13.2399	13.5584	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	15.7691	16.1512	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	58.7356	60.0012	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	91.7823	93.2079	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	131.6080	133.0429	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	136.4529	137.8802	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	141.4295	142.8497	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	185.1856	186.4760	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	233.1911	234.2615	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	255.0684	256.0244	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	249.4446	255.0074	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	169.0647	173.2839	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	138.4473	142.0455	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	130.8244	134.2579	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	127.2273	130.5824	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	122.9213	126.1790	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	100.3278	103.0523	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	36.3190	37.0250	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	60.1903	61.2228	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	95.8223	97.2265	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	109.3384	110.8556	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	130.2709	131.8785	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	232.6925	234.1461	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	295.4850	296.7255	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	365.6989	366.6807	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	427.4115	428.1467	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	488.1029	488.5795	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	528.6810	528.9864	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	589.4809	589.5339	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	595.7500	595.7765	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	653.4107	653.2027	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	309.2350	313.6328	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	263.0297	266.8870	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	180.8158	183.6132	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	175.6578	178.3778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	161.4551	163.9683	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	160.4858	162.9779	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	108.1723	109.6165	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	189.2316	189.6194	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	493.7868	492.8629	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	234.5239	235.9753	0.0000	0.0000	0	0.00		
			<u>1,264,745</u>					<u>0.00</u>	<u>0.00</u>	<u>9 835 277.00</u>	<u>2 773 508 706.99</u>
	Total		<u>2,765,522</u>					<u>32,229.00</u>	<u>346,380,247.90</u>	<u>68 804 586.00</u>	<u>534 157 567 026.39</u>

Grand Total	<u>3,354,929</u>							<u>56,908.00</u>	<u>496 800 072.90</u>	<u>94,644,619</u>	<u>767,952,609,086.89</u>
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