



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-April-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Dec 2014	CAFC	Future	1,942	(130.4048)	(130.4048)	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>
		<b>Total</b>	<b>1,942</b>					<b>0.00</b>	<b>0.00</b>	<b>3 028.00</b>	<b>-439 577.64</b>
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	768.5627	768.5627	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>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26 600.00</b>	<b>17 657 226.30</b>
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	842.7007	842.7007	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>
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,362	210.7238	210.7238	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>
		<b>Total</b>	<b>4,362</b>					<b>0.00</b>	<b>0.00</b>	<b>9 102.00</b>	<b>780 961.90</b>
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	731.1280	731.1280	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>
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<b>5 561.00</b>	<b>4 043 048.12</b>
<b>Future</b>											
Sep 2014	CAFM	Future	5,000	102.0414	102.0414	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>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>725 000.00</b>

<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>
<b>Future</b>											
Apr 2014	CAFO	Future	7,000	48.4914	49.0253	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<u>0.00</u>	<u>0.00</u>	<u>7 000.00</u>	<u>322 700.00</u>
		<b>Total</b>	<b>7,000</b>					<b>0.00</b>	<b>0.00</b>	<b>7 000.00</b>	<b>322 700.00</b>
<b>Future</b>											
Apr 2014	CAFP	Future	5	2371.6147	2375.3029	0.0000	0.0000	0	0.00		
			<u>5</u>					<u>0.00</u>	<u>0.00</u>	<u>5.00</u>	<u>130 000.00</u>
		<b>Total</b>	<b>5</b>					<b>0.00</b>	<b>0.00</b>	<b>5.00</b>	<b>130 000.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	930.1333	835.0238	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1102.2748	997.3829	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1186.6492	1077.9110	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	337.5502	377.4309	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	266.1483	298.0179	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	264.2922	295.9479	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>
		<b>Total</b>	<b>38,004</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>	<b>6 218 373.05</b>
<b>Option</b>											
Apr 2014	DAUM	10.58 Put	50	8818.0006	3875.9871	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>150.00</u>	<u>925 000.00</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>150.00</b>	<b>925 000.00</b>
<b>Future</b>											
May 2014	DAUS	Future	10,150	10.6009	10.7124	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>	<u>18 881 288 648.70</u>
<b>Option</b>											
Apr 2014	DAUS	10.77 Call	3,000	5.5817	22.1598	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	11.05 Call	3,000	0.5060	2.5181	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0011	0.0005	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	613.7648	723.2284	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	299.6374	222.0130	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	0.5510	0.9775	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.57 Call	10,000	129.5628	195.0126	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.2169	0.1762	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	505.1646	602.6816	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	333.9463	265.2175	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	6.3604	10.1737	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.0308	0.7875	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	10.82 Call	4,700	210.6447	255.5858	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	362.9284	297.1063	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	27.2893	33.5431	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.6893	2.1108	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	288.3736	338.2517	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	385.5035	323.2050	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	593.8874	517.4331	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	70.7190	83.0179	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	44.1434	51.5593	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	173.9044	139.5409	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	101.8011	117.5315	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	402.5538	344.4183	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	60.5345	69.0753	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	4.5093	3.8123	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	312.7653	360.0579	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	415.6107	359.7822	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	79.2241	83.6527	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	5.9118	5.2443	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	381.2425	431.9783	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	7.4646	6.8569	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	430.8730	375.9399	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	355.5690	400.3520	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	101.3347	108.3691	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	162.6670	139.0028	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	227.1303	255.0032	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	440.7071	386.3756	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	123.8425	129.0868	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	10.6597	10.6051	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	417.1107	465.4753	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	445.9684	392.2011	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	136.3453	144.2648	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	457.6865	405.3583	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	173.6824	177.5448	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	462.7565	412.3961	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	191.9581	202.0368	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	465.8227	418.3672	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	186.3272	212.3128	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	470.5056	426.1247	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	193.3106	213.7575	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	474.4804	432.7057	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	190.4603	214.6382	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	478.5594	437.9113	0.0000	0.0000	0	0.00		

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Jun 2015	DAUS	15.88 Call	300	182.3919	205.1473	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	483.2713	441.3737	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	195.0115	217.8026	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	484.2690	443.8564	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	191.0200	212.3782	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	485.3816	445.0505	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	198.1169	219.1066	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	486.3038	446.6197	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	208.7782	230.0876	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	486.1261	445.5653	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	201.4971	214.7967	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	485.1260	444.2144	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	189.8131	207.8503	0.0000	0.0000	0	0.00		
			<u>161,260</u>					<u>0.00</u>	<u>0.00</u>	<u>3 267 535.00</u>	<u>194 222 142.56</u>
	<b>Total</b>		<b>171,410</b>					<b>0.00</b>	<b>0.00</b>	<b>5 327 686.00</b>	<b>19 075 510 791.26</b>
<b>Future</b>											
Jun 2014	EUUS	Future	680	1.3686	1.3711	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3685	1.3710	0.0000	0.0000	0	0.00		
			<u>805</u>					<u>0.00</u>	<u>0.00</u>	<u>10 031.00</u>	<u>138 175 673.00</u>
	<b>Total</b>		<b>805</b>					<b>0.00</b>	<b>0.00</b>	<b>10 031.00</b>	<b>138 175 673.00</b>
<b>Future</b>											
Jun 2014	ZAAD	Future	10,908	9.8404	9.8723	9.9032	9.9032	6	59,419.20		
Sep 2014	ZAAD	Future	10,898	9.9320	9.9656	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	300	10.0253	10.0618	0.0000	0.0000	0	0.00		
			<u>22,106</u>					<u>6.00</u>	<u>59,419.20</u>	<u>2 242 976.00</u>	<u>17 259 525 380.10</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	22.5351	22.2352	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	271.0209	294.2796	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	19.0488	22.8069	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	178.7940	173.7430	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	407.4569	431.0623	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	188.1543	202.0742	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>
	<b>Total</b>		<b>23,312</b>					<b>6.00</b>	<b>59,419.20</b>	<b>2 246 089.00</b>	<b>17 260 058 629.75</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	9.8041	9.8637	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>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>27 276.00</b>	<b>206 793 785.60</b>

<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>
<b>Future</b>											
Jun 2014	ZAEU	Future	85,103	14.5503	14.7306	14.7485	14.5820	632	9,273,834.00		
Sep 2014	ZAEU	Future	12,337	14.7795	14.9651	14.9670	14.7800	49	725,903.00		
Dec 2014	ZAEU	Future	5,970	15.0106	15.2030	0.0000	0.0000	0	0.00		
			<u>103,410</u>					<u>681.00</u>	<u>9,999,737.00</u>	<u>4 715 444.00</u>	<u>56 815 309 975.30</u>
<b>Option</b>											
Jun 2014	ZAEU	13.80 Put	27,500	58.4621	40.3205	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	67.3197	45.4984	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	142.7456	96.5691	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	238.7607	172.2928	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	507.1310	392.2289	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	29.5402	41.5647	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	27.5246	38.4832	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	295.4198	227.5687	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	307.8351	238.2970	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	174.4023	203.1191	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>
		<b>Total</b>	<b>182,460</b>					<b>681.00</b>	<b>9,999,737.00</b>	<b>6 780 932.00</b>	<b>57 105 349 412.66</b>
<b>Future</b>											
Jun 2014	ZAFR	Future	2,720	11.9054	12.0566	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	125	12.5348	12.7010	0.0000	0.0000	0	0.00		
			<u>2,845</u>					<u>0.00</u>	<u>0.00</u>	<u>387 347.00</u>	<u>3 385 355 825.00</u>
		<b>Total</b>	<b>2,845</b>					<b>0.00</b>	<b>0.00</b>	<b>387 347.00</b>	<b>3 385 355 825.00</b>
<b>Future</b>											
Jun 2014	ZAGB	Future	37,154	17.6271	17.8056	17.8420	17.6000	6,206	109,664,570.50		
Sep 2014	ZAGB	Future	6,996	17.8935	18.0777	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	7,010	18.1583	18.3506	0.0000	0.0000	0	0.00		
			<u>51,160</u>					<u>6,206.00</u>	<u>109,664,570.50</u>	<u>3 574 052.00</u>	<u>48 882 385 735.80</u>
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	6.5158	5.8575	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	48.9258	41.0130	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	61.1247	51.5530	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	100.9631	73.3058	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	193.2177	145.0528	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	552.9596	448.8027	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	967.4088	831.9955	0.0000	0.0000	400	325,352.00		
Jun 2014	ZAGB	19.55 Call	5,667	33.7190	42.7341	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	26.2500	32.5491	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	1093.1941	984.8284	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
			50,363					400.00	325,352.00	522 086.00	151 911 355.90
		<b>Total</b>	<b>101,523</b>					<b>6,606.00</b>	<b>109,989,922.50</b>	4 096 138.00	49 034 297 091.70
<b>Future</b>											
	Jun 2014 ZAJY	Future	15,594	0.1026	0.1034	0.0000	0.0000	0	0.00		
	Mar 2015 ZAJY	Future	50	0.1080	0.1089	0.0000	0.0000	0	0.00		
			15,644					0.00	0.00	530 095.00	5 430 571 129.70
		<b>Total</b>	<b>15,644</b>					<b>0.00</b>	<b>0.00</b>	530 095.00	5 430 571 129.70
<b>Future</b>											
	Jun 2014 ZAUM	Future	1,316	10.6313	10.7433	10.6653	10.6653	3	3,199,590.00		
	Sep 2014 ZAUM	Future	109	10.7999	10.9155	0.0000	0.0000	0	0.00		
	Dec 2014 ZAUM	Future	31	10.9684	11.0890	0.0000	0.0000	0	0.00		
			1,456					3.00	3,199,590.00	57 981.00	52 753 313 380.00
<b>Option</b>											
	Jun 2014 ZAUM	10.93 Put	250	44252.6796	36775.5904	0.0000	0.0000	0	0.00		
			250					0.00	0.00	2 883.00	85 303 924.38
		<b>Total</b>	<b>1,706</b>					<b>3.00</b>	<b>3,199,590.00</b>	60 864.00	52 838 617 304.38
<b>Future</b>											
	Jun 2014 ZAUS	Future	1,242,403	10.6313	10.7433	10.7751	10.6235	140,918	1,511,234,210.70		
	Sep 2014 ZAUS	Future	47,813	10.7999	10.9155	10.9247	10.7888	651	7,024,454.70		
	Dec 2014 ZAUS	Future	32,271	10.9684	11.0890	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	Future	350	11.1604	11.2848	11.1890	11.1890	200	2,237,800.00		
			1,322,837					141,769.00	1,520,496,465.40	59 448 961.00	536 527 490 143.80
<b>Option</b>											
	Jun 2014 ZAUS	8.64 Put	24,582	1.1422	0.9636	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.78 Put	15,489	1.4651	1.2157	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.80 Put	920	1.5190	1.2573	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.75 Put	250	14.7939	8.7444	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.78 Put	920	16.5519	10.0203	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.97 Put	24,582	32.5365	22.3519	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.00 Put	15,000	35.9982	25.1380	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.01 Put	50	37.2191	26.1283	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.13 Put	15,489	57.4567	40.6867	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.15 Put	47,500	61.7416	43.6455	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.50 Put	15,000	176.9185	136.8903	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.57 Put	11,250	209.7563	165.0595	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.63 Put	11,250	241.9360	191.8174	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.65 Put	2,350	253.6615	201.2717	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.90 Put	7,000	420.3268	347.2668	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	10.95 Call	5,000	138.8536	174.9761	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	19,500	127.1717	160.6488	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	495.8717	417.3488	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	124.9583	157.9273	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	503.6583	424.6273	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	122.7845	155.2522	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	106.7511	135.4422	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	103.0963	130.9075	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	101.3179	128.6993	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	93.1277	118.2255	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	90.1174	114.2878	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	56.0833	70.6113	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	924.7833	827.3113	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	48.2962	60.7288	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	26.4234	33.9335	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1395.1234	1290.6335	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	24.5897	31.5463	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	18.8812	24.1071	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.0952	9.5603	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	12.7979	11.0292	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	13.2615	11.4288	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	15.8315	13.6447	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	63.0585	52.0645	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	99.1330	82.0632	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	141.7176	118.6757	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	146.8960	123.1589	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	152.2146	127.7723	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	205.4070	168.5500	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	256.2308	213.6508	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	279.2947	234.3256	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	210.9567	241.0245	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	139.8640	159.7696	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	113.4939	129.3667	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	106.9774	121.8463	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	103.9115	118.3061	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	100.2474	114.0746	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	81.1363	92.0009	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	33.5076	29.2108	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	59.2955	51.8040	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	99.1473	86.8847	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	114.4782	100.4256	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	139.5920	118.9800	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	10.38 Put	500	248.6071	216.6623	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	318.3013	274.1379	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	392.2295	342.1094	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	456.9341	402.2070	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	520.3523	461.5452	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	562.6481	501.3311	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	626.3906	560.7710	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	632.9201	566.9573	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	692.8944	623.9079	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	271.5356	301.7737	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	229.7366	255.3475	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	156.5424	173.1713	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	151.9900	168.0502	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	141.3195	153.9808	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	140.9328	152.5305	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	91.4595	106.3232	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	194.9172	174.9416	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	518.9382	466.5061	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	213.2760	222.9142	0.0000	0.0000	0	0.00		
			<u>1,269,545</u>					<u>0.00</u>	<u>0.00</u>	<u>9 835 689.00</u>	<u>2 773 628 126.29</u>
		<b>Total</b>	<b><u>2,592,382</u></b>					<b><u>141,769.00</u></b>	<b><u>1,520,496,465.40</u></b>	<b><u>69 284 650.00</u></b>	<b><u>539 301 118 270.09</u></b>
<b>Grand Total</b>			<b><u>3,180,780</u></b>					<b><u>149,065.00</u></b>	<b><u>1 643 745 134.10</u></b>	<b><u>95,189,176</u></b>	<b><u>774,110,469,477.00</u></b>