



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-April-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	(61.3523)	(109.7700)	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	703.5376	765.6113	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	777.1561	841.5207	0.0000	0.0000	0	0.00		
			<u>3,784</u>					<u>0.00</u>	<u>0.00</u>	<u>803.00</u>	<u>621 267.29</u>
		Total	3,784					0.00	0.00	803.00	621 267.29
Future											
Dec 2014	CAFJ	Future	4,362	141.4645	278.1122	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	660.1376	724.0242	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	103.2473	112.1446	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>
Future											
Apr 2014	CAFO	Future	7,000	7.1243	82.0738	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>
		Total	7,000					0.00	0.00	7 000.00	322 700.00
Future											
Apr 2014	CAFR	Future	3,000	38.5470	84.7626	0.0000	0.0000	0	0.00		
			<u>3,000</u>					<u>0.00</u>	<u>0.00</u>	<u>3 000.00</u>	<u>127 200.00</u>
		Total	3,000					0.00	0.00	3 000.00	127 200.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	728.9845	674.4997	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	884.0405	822.3999	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	960.8727	895.9744	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	329.8978	371.1021	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	254.5112	287.9678	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	252.5712	285.8198	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											
May 2014	DAUM	10.57 Put	50	1990.0000	0.0000	0.0000	0.0000	150	774,998.00		
			<u>50</u>					<u>150.00</u>	<u>774,998.00</u>	<u>150.00</u>	<u>774 998.00</u>
		Total	50					150.00	774,998.00	150.00	774 998.00
Future											
May 2014	DAUS	Future	10,150	10.5821	10.6888	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.7492	10.8575	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	669	10.8065	10.9154	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	500	10.9557	11.0669	0.0000	0.0000	0	0.00		
			<u>12,648</u>					<u>0.00</u>	<u>0.00</u>	<u>2 065 149.00</u>	<u>18 935 047 148.70</u>
Option											
May 2014	DAUS	10.54 Call	1,500	73.0752	154.9206	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.87 Call	1,500	2.9444	21.6545	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.10 Call	1,000	462.5217	569.8107	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.40 Call	1,000	197.3058	292.4404	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.90 Call	1,500	11.3793	36.1717	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0059	0.0099	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	455.1164	557.8327	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	275.1010	213.4148	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	0.4598	1.5486	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	8.30 Put	4,700	0.1896	0.1830	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	136.0949	187.3789	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	305.3957	252.3767	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	7.7731	13.0633	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.9655	0.8533	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	212.1487	268.4199	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	327.0965	277.5223	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	19.7371	28.1785	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	131.9357	108.5212	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	62.1175	81.0644	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	351.6729	304.7266	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	34.1881	45.1083	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	2.5835	2.2433	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	246.0773	299.7003	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	369.4714	324.6325	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	47.7308	60.0857	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	4.6150	3.9956	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	319.5627	376.9339	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	6.1329	5.3010	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	383.0966	340.0422	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	295.1617	344.9316	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	68.5510	83.0653	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	134.6079	115.1633	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	176.9083	209.7590	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	393.4973	351.5424	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	86.3254	102.2008	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	8.3268	7.2194	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	357.0928	410.3621	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	399.1496	357.9603	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	99.4335	116.1912	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	10.7489	9.3667	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	423.0279	480.3928	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	15.0785	13.2552	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	408.8737	369.2431	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	496.6801	557.1721	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	130.2143	148.6632	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	413.1281	374.1937	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	152.3287	172.1197	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	414.9510	376.8619	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	160.0142	179.6906	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	416.1080	378.8379	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	163.0570	182.4187	0.0000	0.0000	0	0.00		

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May 2015	DAUS	10.80 Put	300	424.9296	388.2922	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	158.3275	176.8669	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	432.7109	397.0889	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	157.3549	175.1483	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	437.3503	402.7666	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	169.1111	187.2659	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	440.7952	407.1072	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	163.2418	180.4797	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	443.3472	410.5071	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	165.6879	182.6942	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	445.8532	413.8277	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	181.2371	198.9573	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	446.7147	415.3675	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	168.8836	185.3090	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	446.4509	415.7393	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	157.9718	173.2861	0.0000	0.0000	0	0.00		
				<u>158,358</u>				<u>0.00</u>	<u>0.00</u>	<u>3 312 937.00</u>	<u>195 873 558.76</u>
	Total		171,006					0.00	0.00	5 378 086.00	19 130 920 707.46
Future											
Jun 2014	EUUS	Future	675	1.3821	1.3835	1.3828	1.3828	5	69,140.00		
Sep 2014	EUUS	Future	125	1.3819	1.3832	0.0000	0.0000	0	0.00		
			<u>800</u>					<u>5.00</u>	<u>69,140.00</u>	<u>10 043.00</u>	<u>138 341 791.00</u>
	Total		800					5.00	69,140.00	10 043.00	138 341 791.00
Future											
Jun 2014	ZAAD	Future	9,646	9.8158	9.9207	9.8457	9.8163	500	4,915,500.00		
Sep 2014	ZAAD	Future	9,480	9.9101	10.0168	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	600	10.0075	10.1157	0.0000	0.0000	0	0.00		
			<u>19,726</u>					<u>500.00</u>	<u>4,915,500.00</u>	<u>2 252 672.00</u>	<u>17 355 835 654.70</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	6.7722	4.3490	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	198.5251	276.4796	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	3.8018	8.9847	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	175.7466	151.2738	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	384.6988	445.0397	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	169.1718	203.6316	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		20,932					500.00	4,915,500.00	2 255 785.00	17 356 368 904.35

Future

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Sep 2014	ZACA	Future	100	9.8034	9.8463	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>27 301.00</u>	<u>207 037 535.60</u>
		Total	100					0.00	0.00	27 301.00	207 037 535.60
Future											
Jun 2014	ZAEU	Future	81,630	14.6702	14.8316	14.7925	14.6754	1,640	24,233,566.80		
Sep 2014	ZAEU	Future	12,087	14.9046	15.0692	14.9010	14.9010	1,618	24,157,971.60		
Dec 2014	ZAEU	Future	6,310	15.1422	15.3097	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	100	15.4112	15.5827	0.0000	0.0000	0	0.00		
			<u>100,127</u>					<u>3,258.00</u>	<u>48,391,538.40</u>	<u>4 752 435.00</u>	<u>57 360 100 803.50</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	18.0213	12.0640	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	20.2465	13.4340	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	48.4922	31.8145	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	112.0445	77.5534	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	349.7439	472.2269	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	334.0761	254.0204	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	95.9130	156.0421	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	5.7121	12.6887	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	5.1159	11.4907	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	192.4342	156.0286	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	202.5228	164.6545	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	126.9261	164.2287	0.0000	0.0000	0	0.00		
			<u>87,850</u>					<u>0.00</u>	<u>0.00</u>	<u>2 081 688.00</u>	<u>292 666 837.36</u>
		Total	187,977					3,258.00	48,391,538.40	6 834 123.00	57 652 767 640.86
Future											
Jun 2014	ZAFR	Future	2,720	12.0172	12.1717	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.6614	12.8282	0.0000	0.0000	0	0.00		
			<u>2,820</u>					<u>0.00</u>	<u>0.00</u>	<u>387 372.00</u>	<u>3 385 670 825.00</u>
		Total	2,820					0.00	0.00	387 372.00	3 385 670 825.00
Future											
Jun 2014	ZAGB	Future	36,842	17.8735	18.0150	17.9295	17.8779	314	5,616,298.00		
Sep 2014	ZAGB	Future	7,151	18.1484	18.2935	18.1425	18.1425	200	3,628,500.00		
Dec 2014	ZAGB	Future	7,010	18.4229	18.5720	0.0000	0.0000	0	0.00		
			<u>51,003</u>					<u>514.00</u>	<u>9,244,798.00</u>	<u>3 622 411.00</u>	<u>49 741 028 208.50</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.5741	0.5930	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	16.8641	14.2753	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	20.2009	16.6677	0.0000	0.0000	0	0.00		

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Jun 2014	ZAGB	16.79 Put	6,000	24.1854	19.4666	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	27.3303	21.6410	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	53.1688	40.7728	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	467.1561	578.9756	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	301.3092	247.5539	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	136.8682	195.4237	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	683.0229	591.3287	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	14.3583	25.7675	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	9.3045	17.3741	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	858.1571	794.0406	0.0000	0.0000	0	0.00		
			<u>60,363</u>					<u>0.00</u>	<u>0.00</u>	<u>537 086.00</u>	<u>154 881 785.90</u>
	Total		111,366					514.00	9,244,798.00	4 159 497.00	49 895 909 994.40
Future											
Jun 2014	ZAJY	Future	15,594	0.1035	0.1051	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1090	0.1107	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>
	Total		15,644					0.00	0.00	530 095.00	5 430 571 129.70
Future											
Jun 2014	ZAUM	Future	1,362	10.6143	10.7202	10.6556	10.6184	25	26,598,650.00		
Sep 2014	ZAUM	Future	98	10.7855	10.8942	10.8240	10.7836	10	10,803,800.00		
Dec 2014	ZAUM	Future	31	10.9578	11.0690	0.0000	0.0000	0	0.00		
			<u>1,491</u>					<u>35.00</u>	<u>37,402,450.00</u>	<u>59 114.00</u>	<u>53 958 883 640.00</u>
Option											
Jun 2014	ZAUM	10.93 Put	250	39138.9140	32535.9640	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		1,741					35.00	37,402,450.00	61 997.00	54 044 187 564.38
Future											
Jun 2014	ZAUS	Future	867,851	10.6143	10.7202	10.6848	10.6184	48,862	520,925,230.70		
Sep 2014	ZAUS	Future	48,594	10.7855	10.8942	10.8400	10.7836	1,521	16,441,113.00		
Dec 2014	ZAUS	Future	35,133	10.9578	11.0690	11.0036	11.0036	500	5,501,800.00		
Mar 2015	ZAUS	Future	550	11.1516	11.2666	0.0000	0.0000	0	0.00		
			<u>952,128</u>					<u>50,883.00</u>	<u>542,868,143.70</u>	<u>60 380 524.00</u>	<u>546 406 638 019.70</u>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.2061	0.2056	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.3226	0.3105	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.3440	0.3295	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	7.7169	5.9114	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	8.4588	6.4358	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	9.97 Put	24,582	15.3387	11.2062	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	16.8860	12.2640	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	17.4380	12.6405	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	18.0092	13.0296	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	25.7659	18.2807	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	27.5185	19.4613	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	15,500	236.2659	312.5234	0.0000	0.0000	1,000	327,000.00		
Jun 2014	ZAUS	10.50 Put	15,000	121.9659	92.3234	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	153.3904	117.7668	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	183.8983	142.9001	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	194.7931	151.9710	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.67 Put	100	206.0437	161.3870	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.75 Put	201	256.9133	205.1125	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	367.6049	303.7508	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	71.8082	110.2756	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	69.9435	107.7238	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	62.9564	98.0835	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	448.6564	377.8835	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	61.3221	95.8097	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	457.0221	385.6097	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	59.7318	93.5898	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	48.4325	77.5935	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	45.9688	74.0486	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	44.7858	72.3384	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	39.3314	64.3816	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	37.3495	61.4591	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	18.3013	32.1606	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	904.0013	811.9606	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	14.6852	26.2925	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	5.0351	10.0106	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1390.7351	1289.8106	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	4.3221	8.7295	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	2.4136	5.1731	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	8.8590	7.5096	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	10.0995	8.5305	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	10.4359	8.8068	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	12.2974	10.3325	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	45.0995	36.8282	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	74.5854	61.4446	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	112.2116	93.3430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	116.9006	97.3469	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	121.7387	101.4842	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>
Sep 2014	ZAUS	10.38 Put	250	164.8778	138.7918	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	557.8376	639.5722	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	212.6625	181.1840	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	234.7050	200.9132	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	156.1302	191.7582	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	96.2977	120.3440	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	75.4124	94.9721	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	70.3925	88.8292	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	68.0516	85.9583	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	65.2722	82.5439	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	51.1174	65.0558	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	23.7159	20.1108	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	45.6137	38.8790	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	81.6431	70.0401	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	95.9518	82.4943	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	116.9800	100.9385	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	214.8991	188.3075	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	10,000	255.1949	224.6923	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	276.8587	244.5758	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	347.6604	309.9892	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	410.3704	368.3953	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	472.3578	426.4904	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	513.9358	465.6373	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	576.8794	525.1997	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	583.4263	531.4159	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	643.6674	588.7385	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	10,000	317.8395	365.2160	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	220.2916	255.7061	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	182.7483	213.0740	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	119.0919	140.0611	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	115.2540	135.6228	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	104.8022	123.5115	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	104.1237	122.7025	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	68.2399	80.0470	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	167.7212	148.3636	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	467.1713	425.7384	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	168.8136	190.4766	0.0000	0.0000	0	0.00		
			<u>1,316,846</u>					<u>1,000.00</u>	<u>327,000.00</u>	<u>9 956 497.00</u>	<u>2 802 201 044.69</u>
	Total		2,268,974					51,883.00	543,195,143.70	70 337 021.00	549 208 839 064.39

<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>
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Grand Total

2,872,973

56,345.00

643 993 568.10

96,423,546

786,839,936,368.28