



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-May-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	(43.9082)	(28.5642)	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	683.0447	657.8560	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	757.2048	730.3690	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	139.4235	83.6379	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	636.7496	612.7431	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	101.3716	94.0612	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	664.8687	756.7945	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	820.7901	917.6665	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	900.9101	998.6931	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	264.1809	289.2478	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	198.5717	220.2034	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	196.9084	218.4333	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	5763.6107	10915.3257	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>150.00</u>	<u>774 998.00</u>
	Total		50					0.00	0.00	150.00	774 998.00
Future											
May 2014	DAUS	Future	10,150	10.5476	10.5043	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.7111	10.6684	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	669	10.7678	10.7249	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,750	10.9144	10.8718	0.0000	0.0000	1,250	13,648,125.00		
			<u>13,898</u>					<u>1,250.00</u>	<u>13,648,125.00</u>	<u>2 066 399.00</u>	<u>18 948 695 273.70</u>
Option											
May 2014	DAUS	10.54 Call	1,500	15.8296	18.4595	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.87 Call	1,500	0.0655	0.5923	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.55 Call	9,000	42.7640	37.5493	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.87 Call	9,000	2.5095	2.9569	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.10 Call	1,000	427.6452	385.4150	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.40 Call	1,000	147.6988	116.7840	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.90 Call	1,500	2.7169	2.9992	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0008	0.0017	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	418.8245	378.0433	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	283.1716	323.8777	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	0.2118	0.2180	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0746	0.1046	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	100.8153	94.4539	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	305.0343	340.3582	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	2.2089	2.1743	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.4367	0.5156	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	174.7801	165.0129	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	325.9266	358.4344	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	14.2827	14.9911	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	117.6184	135.3970	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>
Aug 2014	DAUS	12.07 Call	19,547	50.1222	50.0617	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	345.0618	377.2786	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	27.9105	28.8590	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	1.4236	1.6738	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	207.8167	200.2558	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	359.9420	391.8606	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	44.5646	46.6100	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	2.8624	3.4720	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	278.1540	270.0413	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	4.1756	5.0086	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	372.3310	402.6241	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	257.9114	253.2638	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	65.2587	67.9045	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	114.2490	127.1881	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	152.5962	152.2793	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	381.1742	411.4510	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	81.8067	86.6804	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	5.5774	6.3094	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	315.2315	310.1958	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	386.3657	416.6536	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	97.5608	98.3980	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	6.7583	7.6239	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	377.3066	371.1217	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	9.4765	9.6618	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	394.1499	424.4682	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	447.1645	440.5068	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	129.7719	125.0039	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	399.8908	430.8431	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	138.8569	135.4869	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	404.0921	436.7061	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	140.0604	133.0369	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	407.3030	439.6847	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	143.0537	142.3419	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	410.2613	442.2461	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	144.5362	137.4722	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	411.0941	443.5765	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	138.9730	130.5607	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	414.5618	442.5576	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	141.1025	140.7731	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	417.9587	443.3058	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	142.8396	136.8193	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	417.7985	444.1236	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 2015	DAUS	16.80 Call	300	144.3011	142.2847	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	418.9465	444.6935	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	156.0216	150.3804	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	418.5387	443.7839	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	144.2377	144.6153	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	417.4299	442.6647	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	139.1353	135.9203	0.0000	0.0000	0	0.00		
			<u>176,358</u>					<u>0.00</u>	<u>0.00</u>	<u>3 330 937.00</u>	<u>196 623 618.76</u>
	Total		190,256					1,250.00	13,648,125.00	5 397 336.00	19 145 318 892.46
Future											
Jun 2014	EUUS	Future	675	1.3877	1.3860	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3875	1.3858	0.0000	0.0000	0	0.00		
			<u>800</u>					<u>0.00</u>	<u>0.00</u>	<u>10 083.00</u>	<u>138 895 676.00</u>
	Total		800					0.00	0.00	10 083.00	138 895 676.00
Future											
Jun 2014	ZAAD	Future	9,590	9.7819	9.7299	9.7787	9.7648	113	1,104,086.40		
Sep 2014	ZAAD	Future	9,480	9.8751	9.8219	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	600	9.9702	9.9170	0.0000	0.0000	0	0.00		
			<u>19,670</u>					<u>113.00</u>	<u>1,104,086.40</u>	<u>2 252 786.00</u>	<u>17 356 949 482.80</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	4.5103	2.8036	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	163.3488	131.3965	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	2.5147	1.3108	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	162.6481	185.0092	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	348.1655	329.7083	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	158.2954	141.7036	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		20,876					113.00	1,104,086.40	2 255 899.00	17 357 482 732.45
Future											
Sep 2014	ZACA	Future	100	9.7718	9.7327	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	81,147	14.6789	14.6019	14.7000	14.6505	560	8,210,471.00		
Sep 2014	ZAEU	Future	12,015	14.9118	14.8340	0.0000	0.0000	250	3,720,550.00		
Dec 2014	ZAEU	Future	6,398	15.1461	15.0687	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	100	15.4124	15.3343	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>
			99,660					810.00	11,931,021.00	4 754 946.00	57 397 055 608.20
Option											
Jun 2014	ZAEU	13.80 Put	27,500	5.8569	8.3945	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	6.6346	9.4932	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	25.0973	41.7721	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	73.5348	106.7911	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	317.2845	277.2626	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	290.7637	356.6009	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	68.5701	63.0747	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	2.2841	2.5678	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	2.0604	2.3292	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	148.9038	184.7459	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	158.3493	195.2200	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	110.8073	104.3255	0.0000	0.0000	0	0.00		
			87,850					0.00	0.00	2 081 688.00	292 666 837.36
Total			187,510					810.00	11,931,021.00	6 836 634.00	57 689 722 445.56
Future											
Jun 2014	ZAFR	Future	2,720	12.0537	11.9843	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.6936	12.6220	0.0000	0.0000	0	0.00		
			2,820					0.00	0.00	387 372.00	3 385 670 825.00
Total			2,820					0.00	0.00	387 372.00	3 385 670 825.00
Future											
Jun 2014	ZAGB	Future	35,760	17.8356	17.7699	17.8270	17.7450	138	2,458,251.20		
Sep 2014	ZAGB	Future	7,151	18.1075	18.0411	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	7,010	18.3770	18.3111	0.0000	0.0000	0	0.00		
			49,921					138.00	2,458,251.20	3 623 662.00	49 763 305 599.90
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.0043	0.3636	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	8.1399	9.9469	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	10.5074	12.8232	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	13.5225	16.4875	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	16.0269	20.4740	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	42.7637	56.9632	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	402.5468	364.6608	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	264.2713	312.8686	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	76.8399	73.0734	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	667.8506	732.0873	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	7.8587	8.9157	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	5.6161	6.0936	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	ZAGB	18.50 Put	500	810.0655	882.9322	0.0000	0.0000	0	0.00		
			60,363					0.00	0.00	537 086.00	154 881 785.90
		Total	110,284					138.00	2,458,251.20	4 160 748.00	49 918 187 385.80
Future											
Jun 2014	ZAJY	Future	15,594	0.1036	0.1030	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1090	0.1084	0.0000	0.0000	0	0.00		
			15,644					0.00	0.00	530 095.00	5 430 571 129.70
		Total	15,644					0.00	0.00	530 095.00	5 430 571 129.70
Future											
Jun 2014	ZAUM	Future	1,399	10.5776	10.5353	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	98	10.7470	10.7042	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	31	10.9164	10.8737	0.0000	0.0000	0	0.00		
			1,528					0.00	0.00	59 203.00	54 053 606 790.00
Option											
Jun 2014	ZAUM	10.93 Put	250	40101.5573	44071.4788	0.0000	0.0000	0	0.00		
			250					0.00	0.00	2 883.00	85 303 924.38
		Total	1,778					0.00	0.00	62 086.00	54 138 910 714.38
Future											
Jun 2014	ZAUS	Future	855,696	10.5776	10.5353	10.6038	10.5194	12,461	131,718,517.80		
Sep 2014	ZAUS	Future	49,465	10.7470	10.7042	10.7501	10.6900	33	354,158.70		
Dec 2014	ZAUS	Future	36,971	10.9164	10.8737	10.9292	10.9229	8,550	93,325,460.00		
Mar 2015	ZAUS	Future	3,550	11.1077	11.0646	0.0000	0.0000	3,000	33,141,000.00		
			945,682					24,044.00	258,539,136.50	60 461 797.00	547 275 332 533.60
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.0182	0.0291	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0358	0.0570	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0394	0.0627	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	2.7022	3.5321	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	2.9847	3.9163	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	5.8384	7.8223	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	6.5367	8.7802	0.0000	0.0000	15,000	243,300.00		
Jun 2014	ZAUS	10.01 Put	50	6.7907	9.4260	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	7.0558	10.1174	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	14.2308	20.8671	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	16.3135	23.5586	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	15,500	182.7520	161.7035	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	105.1520	126.4035	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	138.0594	166.8942	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	10.63 Put	11,250	172.5309	205.6444	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	185.5028	219.3147	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.67 Put	100	198.8685	233.3337	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.75 Put	201	255.9420	292.6034	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	375.5531	414.8893	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	45.8223	43.4391	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	44.4910	42.2092	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	39.5702	37.6544	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	461.9702	502.3544	0.0000	0.0000	15,000	6,670,747.00		
Jun 2014	ZAUS	11.01 Call	50	38.4350	36.6006	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	470.8350	511.3006	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	37.3344	35.5796	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	29.6898	28.5548	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	28.0629	27.0674	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	27.2872	26.3567	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	23.7242	23.1101	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	22.4415	21.9420	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	10.2524	10.6317	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	932.6524	975.3317	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	8.0746	8.0816	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	2.2315	2.1660	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1424.6315	1466.8660	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	1.8885	1.8378	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	1.0054	0.9879	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	5.1763	6.1055	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	5.9531	6.9960	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	6.1654	7.2392	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	7.3524	8.5937	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	32.9134	38.7339	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	58.4664	67.3515	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	92.0989	106.6272	0.0000	0.0000	536	56,001.28		
Sep 2014	ZAUS	10.21 Put	15,296	96.9693	112.5326	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	102.5637	118.6472	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	151.2922	171.2996	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	505.7092	483.4354	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	199.0737	222.1524	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	221.3036	245.6169	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	137.0526	134.8263	0.0000	0.0000	536	56,001.28		
Sep 2014	ZAUS	11.51 Call	250	131.2863	129.3100	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	80.3319	80.0421	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	62.8474	63.1192	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	58.6849	59.0739	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	12.39 Call	2,870	56.7499	57.1884	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	54.4552	54.9537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	42.8511	43.6018	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	19.9741	21.9246	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	37.1119	41.0923	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	65.7603	73.7271	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	79.4341	89.2173	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	99.5157	111.0618	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	192.0819	213.9383	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	10,000	240.0431	264.4482	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	261.8327	287.2633	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	333.4245	361.7548	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	397.1710	427.6235	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	461.1148	494.4980	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	505.3000	539.6658	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	571.2655	606.9060	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	640.3384	677.1082	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	10,000	280.2377	277.0957	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	193.1492	192.3236	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	159.6484	159.6229	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	104.7402	105.6647	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	101.4777	104.8633	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	97.9409	102.9495	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	97.7604	102.7742	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	55.5320	56.8298	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	149.0075	164.7545	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	456.2128	488.4400	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	167.3010	170.9195	0.0000	0.0000	0	0.00		
			<u>1,311,075</u>					<u>31,072.00</u>	<u>7,026,049.56</u>	<u>10 011 489.00</u>	<u>2 818 557 791.19</u>
	Total		2,256,757					55,116.00	265,565,186.06	70 473 286.00	550 093 890 324.79
	Grand Total		2,868,438					57,427.00	294 706 669.66	96,593,066	787,895,031,072.88