



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-January-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	2,304	(466.4940)	(512.9206)	0.0000	0.0000	0	0.00		
			<u>2,304</u>					<u>0.00</u>	<u>0.00</u>	<u>2 304.00</u>	<u>-237 864.96</u>
		Total	2,304					0.00	0.00	2 304.00	-237 864.96
Future											
Dec 2014	CAFE	Future	26,600	1042.3554	1081.2135	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	1126.4219	1166.0499	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											
Mar 2014	CAFI	Future	2,500	139.6719	139.0828	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>387 500.00</u>
		Total	2,500					0.00	0.00	2 500.00	387 500.00
Future											
Dec 2014	CAFJ	Future	4,488	748.0192	908.0248	0.0000	0.0000	0	0.00		
			<u>4,488</u>					<u>0.00</u>	<u>0.00</u>	<u>8 976.00</u>	<u>736 032.00</u>
		Total	4,488					0.00	0.00	8 976.00	736 032.00
Future											
Dec 2014	CAFK	Future	1,871	1018.0610	1059.2569	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

<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											
Sep 2014	CAFM	Future	5,000	120.7908	127.7187	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
Future											
Feb 2014	CAFN	Future	2,500	84.3721	92.2329	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>212 750.00</u>
		Total	2,500					0.00	0.00	2 500.00	212 750.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	587.9516	487.1363	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	701.3564	0.0000	0.0000	0.0000	4,700	2,715,237.00		
Jan 2015	DAGB	18.63 Put	4,697	759.2668	0.0000	0.0000	0.0000	4,697	2,966,437.32		
Jan 2015	DAGB	21.04 Call	9,605	863.9157	883.4685	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	725.4061	0.0000	0.0000	0.0000	4,700	2,715,237.00		
Jan 2015	DAGB	21.72 Call	4,697	721.4881	0.0000	0.0000	0.0000	4,697	2,966,437.32		
			<u>38,004</u>					<u>18,794.00</u>	<u>11,363,348.64</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
		Total	38,004					18,794.00	11,363,348.64	9 605.00	6 218 373.05
Option											
Jan 2014	DAUM	11.00 Call	200	16649.2865	24974.8283	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>400.00</u>	<u>5 918 000.00</u>
		Total	200					0.00	0.00	400.00	5 918 000.00
Future											
Feb 2014	DAUS	Future	10,070	11.1945	11.2813	0.0000	0.0000	0	0.00		
May 2014	DAUS	Future	10,150	11.3563	11.4473	0.0000	0.0000	0	0.00		
			<u>20,220</u>					<u>0.00</u>	<u>0.00</u>	<u>2 040 231.00</u>	<u>18 666 213 428.70</u>
Option											
Feb 2014	DAUS	10.89 Call	2,350	282.5922	364.5908	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.20 Call	2,350	68.2874	130.3328	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.08 Call	2,500	224.7095	287.8589	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.50 Call	1,000	691.6836	776.7629	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.00 Call	500	284.0376	350.3265	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	11.30 Call	500	139.5959	183.1143	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	8.30 Put	6,000	0.0067	0.0065	0.0000	0.0000	0	0.00		
Feb 2014	DAUS	10.00 Call	6,000	1194.4946	1280.9276	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0582	0.0611	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	1151.4460	1238.8943	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.5069	0.5097	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
Apr 2014	DAUS	9.94 Call	6,000	1372.3964	1462.2408	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	1.0573	1.0444	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	1260.5313	1349.3880	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	2.1305	2.0688	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	801.9546	877.3939	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	3.6057	3.4302	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	881.5990	956.8344	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	335.4643	306.1047	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	360.9783	392.0279	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	108.4511	104.4241	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	418.4724	452.6608	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	110.6074	107.5286	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	629.2053	671.5749	0.0000	0.0000	0	0.00		
			<u>122,260</u>					<u>0.00</u>	<u>0.00</u>	<u>3 102 435.00</u>	<u>177 787 345.01</u>
	Total		142,480					0.00	0.00	5 142 666.00	18 844 000 773.71
Future											
Mar 2014	EUUS	Future	575	1.3571	1.3661	0.0000	0.0000	0	0.00		
			<u>575</u>					<u>0.00</u>	<u>0.00</u>	<u>940.00</u>	<u>12 879 946.00</u>
	Total		575					0.00	0.00	940.00	12 879 946.00
Future											
Mar 2014	JYZA	Future	2,250	9.2013	9.0936	0.0000	0.0000	1,000	9,732,369.31		
			<u>2,250</u>					<u>1,000.00</u>	<u>9,732,369.31</u>	<u>2 250.00</u>	<u>22 138 989.47</u>
	Total		2,250					1,000.00	9,732,369.31	2 250.00	22 138 989.47
Future											
Mar 2014	ZAAD	Future	9,003	9.8314	9.8765	9.9119	9.8828	450	4,458,620.00		
Jun 2014	ZAAD	Future	1,666	9.9199	9.9672	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	2,350	10.0339	10.0799	10.1416	10.0690	400	4,046,580.00		
			<u>13,019</u>					<u>850.00</u>	<u>8,505,200.00</u>	<u>2 144 953.00</u>	<u>16 295 645 536.70</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	53.0924	47.4646	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	405.0151	436.9729	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	73.9142	82.8040	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>2 510.00</u>	<u>358 249.00</u>
	Total		13,622					850.00	8,505,200.00	2 147 463.00	16 296 003 785.70
Future											
Mar 2014	ZACA	Future	75	10.0365	10.1503	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 075.00</u>	<u>204 804 677.10</u>

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Total			75					0.00	0.00	27 075.00	204 804 677.10
Future											
Mar 2014	ZACR	Future	250	1.8571	1.8729	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	450.00	7 932 800.00
Total			250					0.00	0.00	450.00	7 932 800.00
Future											
Mar 2014	ZAEU	Future	91,165	15.2346	15.4549	15.5800	15.2144	3,009	46,285,244.40		
Jun 2014	ZAEU	Future	22,843	15.4619	15.6874	15.7738	15.7738	100	1,577,380.00		
Sep 2014	ZAEU	Future	160	15.7389	15.9631	16.1108	15.7846	820	13,079,208.00		
			<u>114,168</u>					<u>3,929.00</u>	<u>60,941,832.40</u>	4 344 921.00	51 214 600 227.30
Option											
Mar 2014	ZAEU	12.65 Put	500	2.4381	1.7244	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	3.1268	2.2229	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	311.3392	390.8581	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	202.0156	247.9969	0.0000	0.0000	7,700	1,707,552.00		
Jun 2014	ZAEU	13.80 Put	27,500	71.4561	54.4579	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	75.5533	57.4995	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	118.8047	79.6488	0.0000	0.0000	8,800	908,512.00		
Jun 2014	ZAEU	14.40 Put	8,800	170.5698	0.0000	0.0000	0.0000	8,800	1,228,480.00		
Jun 2014	ZAEU	14.85 Put	5,000	309.2377	216.3248	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	343.2280	0.0000	0.0000	0.0000	4,200	1,387,554.00		
Jun 2014	ZAEU	16.40 Call	12,500	332.7063	357.2231	0.0000	0.0000	0	0.00		
			<u>98,100</u>					<u>29,500.00</u>	<u>5,232,098.00</u>	2 062 038.00	289 262 237.36
Total			212,268					33,429.00	66,173,930.40	6 406 959.00	51 503 862 464.66
Future											
Mar 2014	ZAFR	Future	469	12.4542	12.6412	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.6503	12.8423	0.0000	0.0000	0	0.00		
			<u>2,326</u>					<u>0.00</u>	<u>0.00</u>	383 929.00	3 343 055 271.00
Total			2,326					0.00	0.00	383 929.00	3 343 055 271.00
Future											
Mar 2014	ZAGB	Future	39,864	18.5183	18.7348	18.8985	18.4904	2,841	53,148,199.60		
Jun 2014	ZAGB	Future	4,800	18.7814	19.0041	19.1100	19.1100	100	1,911,000.00		
Sep 2014	ZAGB	Future	1,150	19.1000	19.3215	19.5000	19.1484	830	16,029,626.00		
			<u>45,814</u>					<u>3,771.00</u>	<u>71,088,825.60</u>	3 282 542.00	43 576 797 944.60
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0517	0.0231	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0773	0.0383	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	14.25 Put	327	0.5946	0.2748	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.8845	0.3927	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	3.3382	1.6269	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	38.9560	23.8671	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	221.3927	133.8999	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	512.7730	604.6514	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	376.1516	438.3948	0.0000	0.0000	7,000	2,877,212.80		
Jun 2014	ZAGB	15.00 Put	1,123	22.8756	18.0147	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	70.9378	49.0820	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	79.7715	54.5672	0.0000	0.0000	7,500	389,217.00		
Jun 2014	ZAGB	16.88 Put	50	95.6727	64.4190	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	149.1032	0.0000	0.0000	0.0000	7,500	728,506.50		
Jun 2014	ZAGB	17.90 Put	4,000	341.3805	241.6199	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	583.5595	446.1450	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	505.4523	0.0000	0.0000	0.0000	11,334	5,042,955.63		
Jun 2014	ZAGB	19.80 Call	12,000	442.6870	466.0772	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	698.0419	576.9336	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<u>33,334.00</u>	<u>9,037,891.93</u>	<u>521 686.00</u>	<u>151 586 003.90</u>
	Total		117,285					37,105.00	80,126,717.53	3 804 228.00	43 728 383 948.50
Future											
Mar 2014	ZAJY	Future	110	0.1094	0.1107	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1111	0.1125	0.0000	0.0000	0	0.00		
			<u>12,969</u>					<u>0.00</u>	<u>0.00</u>	<u>523 954.00</u>	<u>5 365 470 263.20</u>
	Total		12,969					0.00	0.00	523 954.00	5 365 470 263.20
Future											
Mar 2014	ZAUM	Future	641	11.2255	11.3134	11.3175	11.3175	20	22,635,000.00		
Jun 2014	ZAUM	Future	207	11.3926	11.4837	0.0000	0.0000	0	0.00		
Sep 2014	ZAUM	Future	1	11.5948	11.6841	0.0000	0.0000	0	0.00		
			<u>849</u>					<u>20.00</u>	<u>22,635,000.00</u>	<u>51 305.00</u>	<u>45 425 944 490.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	1820.6035	1550.7144	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	11910.0530	9874.8466	0.0000	0.0000	0	0.00		
			<u>360</u>					<u>0.00</u>	<u>0.00</u>	<u>2 313.00</u>	<u>74 399 311.88</u>
	Total		1,209					20.00	22,635,000.00	53 618.00	45 500 343 801.88
Future											
Mar 2014	ZAUS	Future	1,499,915	11.2255	11.3134	11.4697	11.2025	84,000	949,480,215.90		
Jun 2014	ZAUS	Future	175,922	11.3926	11.4837	11.6333	11.3701	4,165	48,065,003.10		
Sep 2014	ZAUS	Future	11,360	11.5948	11.6841	11.8300	11.7284	10	118,250.00		

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Dec 2014	ZAUS	Future	6,855	11.8053	11.8870	12.0500	11.9169	6,085	72,585,830.00		
			<u>1,694,052</u>					<u>94,260.00</u>	<u>1,070,249,299.00</u>	<u>51 775 878.00</u>	<u>452 719 626 213.20</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	1.8426	1.7505	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	2.3790	2.2625	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	2.7062	2.5739	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	3.0804	2.9296	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	4.0002	3.8006	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	1230.7107	1318.3407	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	5.2107	4.9407	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	1036.1326	1122.5245	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	10.6326	9.1245	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	13.1482	11.2460	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	941.6470	1027.1727	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	913.7060	998.9071	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	904.4387	989.5242	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	19.6961	16.7622	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	23.8671	20.2755	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	7,500	804.2351	887.7783	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	28.7351	24.3783	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	9,000	759.8784	842.5395	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	34.3784	29.1395	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	716.3773	798.0317	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	48.3135	40.9272	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	665.4207	745.6891	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	632.2685	711.5019	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	56.7685	48.1019	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	608.6794	686.2599	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	593.2269	669.6311	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	555.5744	628.7985	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	80.0744	65.3985	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	1,200	105.9790	87.4836	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	484.6588	553.6139	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	451.4799	518.1273	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	125.9799	104.7273	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.94 Call	200	426.0558	490.7869	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	389.8011	451.5628	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,600	164.3011	138.1628	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.04 Call	6,000	366.8889	426.6185	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	334.3965	391.0228	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	309.0200	363.0309	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	233.5200	199.6309	0.0000	0.0000	500	105,000.00		

<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>
Mar 2014	ZAUS	11.20 Call	2,900	285.1638	336.5450	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	263.9624	311.5500	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	178.1411	212.2122	0.0000	0.0000	10,000	2,338,100.00		
Jun 2014	ZAUS	8.64 Put	24,582	2.9440	2.8989	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	3.7635	3.7084	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	3.8973	3.8404	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	25.0512	23.9171	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	26.5481	25.3564	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	27.5905	26.3584	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	38.0477	36.3996	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	40.2231	38.4858	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	40.9718	39.2042	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	50.9801	48.7900	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	52.8431	50.5726	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	107.1514	97.9534	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	122.7507	112.3310	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	137.3625	125.8188	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	142.4938	130.5619	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	777.9302	853.9261	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	220.9171	200.8498	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	263.2019	237.3388	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	552.5590	610.5299	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	15,000	426.8554	473.0254	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	300	534.2554	489.3254	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	392.3518	435.0054	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	36,682	282.1653	312.2261	0.0000	0.0000	14,200	4,651,991.00		
Jun 2014	ZAUS	12.05 Call	21,000	271.1612	299.7471	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	233.7759	257.6338	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	12.9687	13.3395	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	14.5612	14.8853	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	14.9867	15.2970	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	17.2916	17.5178	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	55.2537	53.8247	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	65.7724	64.0031	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	40,000	75.8015	73.6922	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	98.4522	95.5299	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	101.1357	98.1138	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	103.8822	100.7558	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	126.5243	122.5204	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	150.1921	142.6007	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	932.6875	1003.8465	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	657.7146	708.0821	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	12.00 Call	45,000	489.6883	527.1570	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	400.7588	430.1992	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	391.9729	420.6159	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	381.3374	409.0119	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.56 Put	14,100	56.3755	0.0000	0.0000	0.0000	14,100	496,743.00		
Dec 2014	ZAUS	10.00 Put	6	100.1690	97.7726	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	157.2762	153.3168	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	229.6107	217.1724	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Put	14,100	317.0710	0.0000	0.0000	0.0000	14,100	4,002,567.00		
Dec 2014	ZAUS	11.00 Call	6	1137.3806	1202.2767	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	413.3479	393.4085	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	682.3182	722.1023	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.23 Call	14,100	275.2138	0.0000	0.0000	0.0000	14,100	3,915,570.00		
			<u>823,092</u>					<u>67,000.00</u>	<u>15,509,971.00</u>	<u>8 317 180.00</u>	<u>2 428 583 697.58</u>
	Total		<u>2,517,144</u>					<u>161,260.00</u>	<u>1,085,759,270.00</u>	<u>60 093 058.00</u>	<u>455 148 209 910.78</u>

Grand Total	<u>3,109,704</u>							<u>252,458.00</u>	<u>1 284 295 835.88</u>	<u>85,001,402</u>	<u>669,622,942,391.06</u>
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