



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-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	(249.4455)	(208.1397)	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	877.1939	824.2927	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	958.1312	899.9144	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	75.1780	87.1261	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	4,362	527.6487	446.3897	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	844.2810	791.6948	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

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Future											
Sep 2014	CAFM	Future	5,000	104.2778	94.4549	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
Option											
Jan 2015	DAGB	18.22 Put	9,605	619.5334	667.1286	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	756.4266	812.7605	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	824.6755	885.1007	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	567.8602	496.8909	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	456.6750	397.3916	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	453.7351	394.7748	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											
Mar 2014	DAUM	10.86 Put	50	8843.7907	18055.5646	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	61950.5961	69631.8858	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		Total	250					0.00	0.00	200.00	8 145 000.00
Future											
May 2014	DAUS	Future	10,150	10.9430	10.8438	0.0000	0.0000	0	0.00		
			<u>10,150</u>					<u>0.00</u>	<u>0.00</u>	<u>2 053 651.00</u>	<u>18 811 876 248.70</u>
Option											
Mar 2014	DAUS	10.79 Call	10,000	100.3078	0.0000	0.0000	0.0000	30,000	3,099,000.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0027	0.0004	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	740.7437	645.7692	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	145.9432	198.9696	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	13.3393	9.9535	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	274.1097	214.8197	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	10,000	250.0854	193.9972	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0516	0.0685	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	957.5415	864.1975	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	196.0736	241.6267	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	36.6149	28.5137	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.3439	0.4439	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	847.9670	761.0862	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	232.5034	276.5913	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	65.5326	54.4657	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.1052	1.3028	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	455.0458	399.1326	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	10.80 Put	500	262.4470	305.5110	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	93.7745	80.5802	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.3049	2.7056	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	536.6354	478.7754	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	282.4932	324.6823	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	442.5806	497.9205	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	170.1048	149.3740	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	113.4321	99.2983	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	133.6258	153.3322	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	213.2725	189.7306	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	296.6597	339.0145	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	132.0470	117.3729	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	4.0503	4.5842	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	543.5959	488.9825	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	310.9907	352.2419	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	147.0486	131.9541	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	7.2109	7.7172	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	624.2737	567.5447	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	323.4446	364.1095	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	168.3305	152.0793	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	127.1976	145.8249	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	381.7647	346.7572	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	330.8198	371.3690	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	180.6749	169.2229	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	337.5023	376.3450	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	191.5997	185.2893	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	356.3428	389.9543	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	227.3568	220.3919	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	378.9876	414.3926	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	246.5824	233.5333	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	389.5125	426.2497	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	268.6454	255.0139	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	398.4914	433.1594	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	291.0630	266.4198	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	401.6105	435.7631	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	297.3060	267.6525	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	407.4437	440.0239	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	283.7067	255.8973	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	412.0520	444.9232	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	287.9787	268.4470	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	410.0618	443.0746	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	290.1770	263.9793	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	10.80 Put	300	416.3623	444.2002	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	290.5655	269.7893	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	420.9831	442.5794	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	308.6556	282.8971	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	422.3545	445.4547	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	290.2845	273.3816	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	422.3773	445.5464	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	283.8389	258.7203	0.0000	0.0000	0	0.00		
			<u>168,260</u>					<u>30,000.00</u>	<u>3,099,000.00</u>	<u>3 213 035.00</u>	<u>186 265 791.06</u>
	Total		178,410					30,000.00	3,099,000.00	5 266 686.00	18 998 142 039.76
Future											
Mar 2014	EUUS	Future	790	1.3770	1.3796	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	75	1.3770	1.3796	0.0000	0.0000	0	0.00		
			<u>865</u>					<u>0.00</u>	<u>0.00</u>	<u>1 730.00</u>	<u>23 596 721.00</u>
	Total		865					0.00	0.00	1 730.00	23 596 721.00
Future											
Mar 2014	JYZA	Future	2,000	9.3944	9.5519	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>24 629 631.42</u>
	Total		2,000					0.00	0.00	2 500.00	24 629 631.42
Future											
Mar 2014	ZAAD	Future	16,074	9.6483	9.5671	9.6612	9.6612	333	3,213,153.60		
Jun 2014	ZAAD	Future	2,936	9.7298	9.6471	9.7476	9.7300	43	418,442.80		
Sep 2014	ZAAD	Future	2,000	9.8341	9.7492	0.0000	0.0000	0	0.00		
			<u>21,010</u>					<u>376.00</u>	<u>3,631,596.40</u>	<u>2 163 580.00</u>	<u>16 480 607 827.30</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	57.7511	76.8192	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	257.7618	221.9753	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	29.9460	26.0253	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		21,613					376.00	3,631,596.40	2 166 090.00	16 480 966 076.30
Future											
Mar 2014	ZACA	Future	75	9.7511	9.6700	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 125.00</u>	<u>205 310 489.60</u>
	Total		75					0.00	0.00	27 125.00	205 310 489.60
Future											
Mar 2014	ZACR	Future	250	1.7658	1.7519	0.0000	0.0000	0	0.00		

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			250					0.00	0.00	450.00	7 932 800.00
		Total	250					0.00	0.00	450.00	7 932 800.00
Future											
	Mar 2014	ZAEU	Future	78,312	14.9000	14.7935	14.9047	14.9022	282	4,203,045.40	
	Jun 2014	ZAEU	Future	24,480	15.1157	15.0066	15.1436	15.1436	3	45,430.80	
	Sep 2014	ZAEU	Future	11,988	15.3746	15.2613	15.4066	15.3722	100	1,539,559.20	
				114,780					385.00	5,788,035.40	4 405 374.00
											52 136 337 531.00
Option											
	Mar 2014	ZAEU	12.65 Put	500	0.0809	0.1233	0.0000	0.0000	0	0.00	
	Mar 2014	ZAEU	12.85 Put	8,800	0.1452	0.2256	0.0000	0.0000	0	0.00	
	Mar 2014	ZAEU	15.35 Call	5,500	42.8086	30.2049	0.0000	0.0000	0	0.00	
	Mar 2014	ZAEU	15.70 Call	7,700	13.1209	9.5356	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	13.80 Put	27,500	53.6809	58.5657	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	13.85 Put	8,800	59.0474	64.5238	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	14.15 Put	8,800	101.3851	111.6030	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	14.40 Put	10,000	154.7201	174.7327	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	14.85 Put	5,000	316.2317	352.5707	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	16.35 Call	4,200	142.6994	124.2342	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	16.40 Call	12,500	136.7299	119.1392	0.0000	0.0000	0	0.00	
	Sep 2014	ZAEU	14.30 Put	650	209.2650	223.4863	0.0000	0.0000	0	0.00	
	Sep 2014	ZAEU	14.33 Put	800	216.7257	231.3534	0.0000	0.0000	0	0.00	
	Sep 2014	ZAEU	16.34 Call	800	368.4639	331.0291	0.0000	0.0000	0	0.00	
				101,550					0.00	0.00	2 065 488.00
		Total		216,330					385.00	5,788,035.40	6 470 862.00
											52 426 376 968.36
Future											
	Mar 2014	ZAFR	Future	569	12.2791	12.1629	0.0000	0.0000	300	3,673,600.00	
	Jun 2014	ZAFR	Future	2,501	12.4664	12.3474	12.4790	12.4275	1,288	16,022,728.50	
				3,070					1,588.00	19,696,328.50	385 657.00
											3 364 486 075.50
		Total		3,070					1,588.00	19,696,328.50	385 657.00
											3 364 486 075.50
Future											
	Mar 2014	ZAGB	Future	39,291	18.0918	17.9114	18.1180	18.1120	8,505	153,929,060.00	
	Jun 2014	ZAGB	Future	6,085	18.3410	18.1572	18.3048	18.3048	69	1,263,031.20	
	Sep 2014	ZAGB	Future	3,251	18.6390	18.4500	0.0000	0.0000	0	0.00	
	Dec 2014	ZAGB	Future	2,600	18.9396	18.7443	0.0000	0.0000	0	0.00	
				51,227					8,574.00	155,192,091.20	3 382 574.00
											45 417 938 357.00
Option											
	Mar 2014	ZAGB	12.85 Put	327	0.0107	0.0000	0.0000	0.0000	0	0.00	
	Mar 2014	ZAGB	13.00 Put	327	0.0110	0.0000	0.0000	0.0000	0	0.00	

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Mar 2014	ZAGB	14.25 Put	327	0.0106	0.0201	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0098	0.0444	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.0690	0.2230	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	5.1135	12.5222	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	158.6204	255.6512	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	88.5731	56.8678	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	32.3675	20.8661	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	11.3106	13.2450	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	34.1075	49.8827	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	45.8398	65.0792	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	70.0527	95.4821	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	119.4762	155.3021	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	329.6875	403.7185	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	608.7933	715.7159	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	210.8129	173.5090	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	172.9884	142.0307	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	752.9689	820.4033	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<i>0.00</i>	<i>0.00</i>	<i>521 686.00</i>	<i>151 586 003.90</i>
	Total		122,698					8,574.00	155,192,091.20	3 904 260.00	45 569 524 360.90
Future											
Mar 2014	ZAJY	Future	135	0.1066	0.1049	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1082	0.1065	0.0000	0.0000	0	0.00		
			<u>12,994</u>					<i>0.00</i>	<i>0.00</i>	<i>524 104.00</i>	<i>5 367 121 438.20</i>
	Total		12,994					0.00	0.00	524 104.00	5 367 121 438.20
Future											
Mar 2014	ZAUM	Future	778	10.8207	10.7231	10.8309	10.7949	20	21,626,800.00		
Jun 2014	ZAUM	Future	697	10.9770	10.8775	10.9850	10.9569	20	21,932,850.00		
Sep 2014	ZAUM	Future	77	11.1637	11.0613	0.0000	0.0000	0	0.00		
			<u>1,552</u>					<i>40.00</i>	<i>43,559,650.00</i>	<i>52 903.00</i>	<i>47 195 371 620.00</i>
Option											
Mar 2014	ZAUM	10.33 Put	200	631.9054	1568.7736	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	15499.4314	22301.3018	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	16123.2839	23023.2907	0.0000	0.0000	0	0.00		
			<u>520</u>					<i>0.00</i>	<i>0.00</i>	<i>2 633.00</i>	<i>76 829 311.88</i>
	Total		2,072					40.00	43,559,650.00	55 536.00	47 272 200 931.88
Future											
Mar 2014	ZAUS	Future	1,545,180	10.8207	10.7231	10.8398	10.7721	113,305	1,224,865,024.20		
Jun 2014	ZAUS	Future	225,845	10.9770	10.8775	10.9962	10.9480	19,839	217,594,354.70		

<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	Future	14,117	11.1637	11.0613	11.1564	11.1539	1,000	11,155,150.00		
Dec 2014	ZAUS	Future	12,308	11.3531	11.2470	0.0000	0.0000	2,000	22,663,000.00		
			<u>1,797,450</u>					<u>136,144.00</u>	<u>1,476,277,528.90</u>	<u>53 416 530.00</u>	<u>470 804 596 082.50</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	0.1956	0.3925	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.3080	0.5974	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.3702	0.7218	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.4469	0.8759	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	0.6607	1.3084	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	821.6971	725.0947	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	0.9971	1.9947	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	623.1381	529.0356	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	2.4381	5.9356	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	3.0985	8.7872	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	525.5772	435.8094	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	497.0191	408.7877	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	487.5732	399.8988	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	7.4675	17.9729	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	11.1203	24.8720	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	386.8271	306.8111	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	16.1271	33.7111	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	343.5036	267.8898	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	22.8036	44.7898	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	302.1782	231.4863	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	263.1703	197.8411	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	42.4703	74.7411	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	255.6735	191.4598	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	226.7749	167.1387	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	56.0749	94.0387	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	206.2964	150.1837	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	193.2390	139.5009	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	162.7496	117.4250	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	92.0496	144.3250	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	136.9896	201.9257	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	113.5702	81.9567	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	94.7528	68.0440	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	174.0528	244.9440	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	65.1148	46.4662	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	244.4148	323.3662	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	44.1883	31.4584	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	36.2874	25.8341	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	365.5874	452.7341	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>
Mar 2014	ZAUS	11.20 Call	3,650	29.7601	21.2018	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	24.3868	17.3961	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	9.0906	7.0179	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.4920	1.5902	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.0358	2.2322	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.1279	2.3551	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	20.7993	25.5500	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	22.2664	27.3984	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	23.2979	28.6994	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	35.4209	45.2730	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	38.4232	48.8948	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	39.4693	50.1543	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	53.9588	67.4467	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	56.7490	70.7478	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	129.6093	160.3164	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	153.3163	187.1076	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	175.6466	212.0939	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	183.5052	220.8380	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	426.0275	370.4396	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	299.0566	347.2347	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	5,000	330.9684	287.0880	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	353.9684	409.5880	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	293.6473	253.7849	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	286.7083	247.6103	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	283.2994	244.5810	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	266.8762	229.9958	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	260.5860	224.4159	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	182.9599	156.3159	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	705.9599	778.8159	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	163.2998	139.4740	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	106.6589	90.5478	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1129.6589	1213.0478	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	101.4136	86.0284	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	84.1395	71.2605	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	13.4887	14.5062	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	15.2921	16.5259	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	15.7767	17.0739	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	18.4998	20.0766	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	60.4513	66.8080	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	71.8864	79.6111	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	37,500	82.8953	93.9136	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	114.5218	131.4457	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	10.21 Put	15,296	118.5787	135.9647	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	122.7421	140.5975	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	157.5090	179.1080	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	190.0835	214.9700	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	204.9739	234.5807	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	593.4881	537.4882	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	381.8052	343.7383	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	267.0951	239.9870	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	222.4599	199.4240	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	210.9152	189.0225	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	205.4368	184.0884	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	198.8500	178.1601	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	163.7526	146.6169	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	56.0642	63.7505	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	88.2270	98.8442	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	100.2726	111.9105	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	116.5503	129.5201	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	194.4232	218.6368	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	245.6404	272.9918	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	297.5046	330.7481	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	344.8145	386.8995	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	397.4937	442.3615	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	786.0953	726.5727	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	32,500	432.9953	479.5727	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	486.2945	535.2312	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	491.7878	540.9553	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	542.5183	593.7117	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	431.8814	395.1614	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	37,455	259.5017	236.4247	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	252.2814	229.8541	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	232.2947	211.6767	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	230.2187	209.7916	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	171.6800	147.8762	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	170.8805	182.0501	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	404.5605	440.6491	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	264.7786	270.7945	0.0000	0.0000	0	0.00		
			<u>1,431,281</u>					<u>0.00</u>	<u>0.00</u>	<u>9 725 882.00</u>	<u>2 746 662 952.45</u>
Total			3,228,731					136,144.00	1,476,277,528.90	63 142 412.00	473 551 259 034.95

<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

3,873,421

177,107.00

1 707 244 230.40

88,367,275

693,344,775,016.16