



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	(225.9410)	(228.3399)	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	854.4933	856.7709	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	933.1031	935.6454	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	27.5811	35.4120	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	552.4809	562.9729	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	821.3438	823.6354	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	112.5855	107.8454	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	685.7115	679.8294	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	830.7150	824.1450	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	902.6771	895.7840	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	489.7465	500.9804	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	391.0058	400.3629	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	388.4100	397.7119	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	10.75 Put	50	2018.4864	3224.3507	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	62978.7966	62925.3054	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	10.8941	10.8986	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	8.30 Put	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	691.9627	696.6201	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	121.5643	125.8700	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	2.2925	3.1843	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	206.8917	215.0079	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	400	182.6358	190.8463	0.0000	0.0000	10,000	1,611,000.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0290	0.0288	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	907.4060	912.2726	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	183.1187	185.3146	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	19.3535	21.0353	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.1881	0.1949	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	791.0988	796.5086	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	222.2898	224.4919	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	43.9094	46.2943	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.6676	0.7077	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	394.6688	402.2551	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	253.5029	256.4905	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	12.40 Call	500	69.6575	72.5590	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	1.7000	1.7734	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	477.5764	485.2749	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	275.5066	278.7818	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	440.5005	443.5950	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	136.9766	141.2462	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	88.9723	91.9565	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	124.3320	126.9634	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	177.6933	182.3986	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	291.6034	295.2645	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	107.5112	110.4464	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.0164	3.2148	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	486.4755	494.4892	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	307.7141	310.7643	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	123.2378	125.7776	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	6.1632	5.6963	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	566.9392	574.5250	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	326.4363	327.2440	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	146.4633	147.7569	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	126.1073	126.5830	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	343.2014	346.3609	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	337.9964	337.3869	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	162.9965	163.5723	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	345.0752	343.6263	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	179.3133	179.6499	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	358.8539	357.9722	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	213.3739	213.5317	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	366.4186	365.8574	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	238.5007	238.6499	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	374.5677	374.6267	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	261.7322	261.8041	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	382.5193	383.1620	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	285.5123	285.4489	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	388.9120	390.0397	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	279.2185	279.1503	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	393.8932	395.4917	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	271.9838	271.9496	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	398.1256	400.0982	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	280.6265	280.5105	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	400.4155	402.8046	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	271.1972	271.1759	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	400.7829	403.4995	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	16.80 Call	300	280.6594	280.6130	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	405.2556	408.2032	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	292.5635	292.9617	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	408.2414	411.6629	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	279.2086	279.6108	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	412.3242	415.9550	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	265.2344	265.6842	0.0000	0.0000	0	0.00		
			<u>148,660</u>					<u>10,000.00</u>	<u>1,611,000.00</u>	<u>3 223 035.00</u>	<u>187 876 791.06</u>
	Total		158,810					10,000.00	1,611,000.00	5 276 686.00	18 999 753 039.76
Future											
Mar 2014	EUUS	Future	775	1.3864	1.3870	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	230	1.3863	1.3869	0.0000	0.0000	0	0.00		
			<u>1,005</u>					<u>0.00</u>	<u>0.00</u>	<u>1 900.00</u>	<u>25 949 691.00</u>
	Total		1,005					0.00	0.00	1 900.00	25 949 691.00
Future											
Mar 2014	ZAAD	Future	15,518	9.7388	9.7172	9.7617	9.6998	3,526	34,352,557.00		
Jun 2014	ZAAD	Future	3,942	9.8164	9.7948	9.8413	9.7886	2,310	22,608,977.40		
Sep 2014	ZAAD	Future	6,480	9.9186	9.8961	0.0000	0.0000	0	0.00		
			<u>25,940</u>					<u>5,836.00</u>	<u>56,961,534.40</u>	<u>2 188 586.00</u>	<u>16 724 695 807.60</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	42.2349	45.6329	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	295.0949	285.0310	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	29.6653	27.1264	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		26,543					5,836.00	56,961,534.40	2 191 096.00	16 725 054 056.60
Future											
Mar 2014	ZACA	Future	75	9.7222	9.7050	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	1.7556	1.7569	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>450.00</u>	<u>7 932 800.00</u>
	Total		250					0.00	0.00	450.00	7 932 800.00
Future											
Mar 2014	ZAEU	Future	74,519	14.9395	14.9524	14.9935	14.8936	1,440	21,509,005.50		
Jun 2014	ZAEU	Future	30,049	15.1468	15.1595	15.1600	15.1018	585	8,849,611.00		

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Sep 2014	ZAEU	Future	12,823	15.4003	15.4126	0.0000	0.0000	0	0.00		
			<u>117,391</u>					<u>2,025.00</u>	<u>30,358,616.50</u>	<u>4 428 175.00</u>	<u>52 476 307 290.40</u>
Option											
Mar 2014	ZAEU	12.65 Put	500	0.0115	0.0087	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.0127	0.0091	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	8.3649	12.5844	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	0.9422	1.6019	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	33.2227	32.8800	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	37.2527	36.8134	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	70.9720	69.6606	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	115.0949	112.6204	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	261.2013	257.5412	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	119.1616	122.9748	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	113.8333	117.5162	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	172.9829	166.7994	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	179.5302	173.2387	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	335.8245	338.4906	0.0000	0.0000	0	0.00		
			<u>101,550</u>					<u>0.00</u>	<u>0.00</u>	<u>2 065 488.00</u>	<u>290 039 437.36</u>
	Total		218,941					2,025.00	30,358,616.50	6 493 663.00	52 766 346 727.76
Future											
Mar 2014	ZAFR	Future	469	12.2676	12.2771	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	2,601	12.4478	12.4570	0.0000	0.0000	0	0.00		
			<u>3,070</u>					<u>0.00</u>	<u>0.00</u>	<u>385 957.00</u>	<u>3 368 184 675.50</u>
	Total		3,070					0.00	0.00	385 957.00	3 368 184 675.50
Future											
Mar 2014	ZAGB	Future	39,146	17.9137	17.9365	17.9638	17.8625	301	5,407,002.50		
Jun 2014	ZAGB	Future	5,186	18.1514	18.1746	18.2093	18.1230	101	1,839,053.00		
Sep 2014	ZAGB	Future	3,741	18.4413	18.4646	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	2,600	18.7273	18.7526	0.0000	0.0000	0	0.00		
			<u>50,673</u>					<u>402.00</u>	<u>7,246,055.50</u>	<u>3 392 297.00</u>	<u>45 592 465 511.90</u>
Option											
Mar 2014	ZAGB	12.85 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	1.9368	2.0585	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	171.2623	166.9134	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	15.2610	21.3685	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	18.72 Call	7,000	3.6763	5.5787	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	10.6727	10.0873	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	44.2555	39.0016	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	57.1122	51.8007	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	82.9658	78.0290	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	134.6378	131.3262	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	375.2478	369.2821	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	688.0711	678.6910	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	149.8681	158.1370	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	120.7142	127.6525	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	827.2543	819.6375	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<u>0.00</u>	<u>0.00</u>	<u>521 686.00</u>	<u>151 586 003.90</u>
	Total		122,144					402.00	7,246,055.50	3 913 983.00	45 744 051 515.80
Future											
Mar 2014	ZAJY	Future	135	0.1043	0.1045	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	15,509	0.1058	0.1060	0.0000	0.0000	0	0.00		
			<u>15,644</u>					<u>0.00</u>	<u>0.00</u>	<u>529 679.00</u>	<u>5 426 074 788.20</u>
	Total		15,644					0.00	0.00	529 679.00	5 426 074 788.20
Future											
Mar 2014	ZAUM	Future	508	10.7756	10.7801	10.8075	10.8075	50	54,037,500.00		
Jun 2014	ZAUM	Future	897	10.9259	10.9305	10.9800	10.9800	1	1,098,000.00		
Sep 2014	ZAUM	Future	77	11.1087	11.1133	0.0000	0.0000	0	0.00		
			<u>1,482</u>					<u>51.00</u>	<u>55,135,500.00</u>	<u>53 790.00</u>	<u>48 161 107 930.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	152.2340	173.9510	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	12721.1455	13262.6461	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	13472.9732	13993.0534	0.0000	0.0000	0	0.00		
			<u>520</u>					<u>0.00</u>	<u>0.00</u>	<u>2 633.00</u>	<u>76 829 311.88</u>
	Total		2,002					51.00	55,135,500.00	56 423.00	48 237 937 241.88
Future											
Mar 2014	ZAUS	Future	1,286,166	10.7756	10.7801	10.8328	10.6866	23,060	248,672,664.10		
Jun 2014	ZAUS	Future	334,839	10.9259	10.9305	10.9900	10.8900	31,948	349,139,907.00		
Sep 2014	ZAUS	Future	15,532	11.1087	11.1133	0.0000	0.0000	150	1,669,080.00		
Dec 2014	ZAUS	Future	12,380	11.2905	11.2959	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	Future	50	11.5060	11.5111	0.0000	0.0000	0	0.00		
			<u>1,648,967</u>					<u>55,158.00</u>	<u>599,481,651.10</u>	<u>54 128 901.00</u>	<u>478 484 574 642.50</u>
Option											
Mar 2014	ZAUS	9.60 Put	16,000	0.0008	0.0007	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	9.70 Put	6	0.0067	0.0046	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.0099	0.0072	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.0149	0.0114	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	0.0337	0.0285	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	775.6781	780.1720	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	0.0781	0.0720	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	576.0446	580.5687	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	0.4446	0.4687	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	0.6938	0.7484	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	476.7321	481.3737	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	447.1149	451.8395	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	437.2685	442.0274	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	1.8372	2.1340	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	2.9600	3.5142	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	4.7264	5.6796	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	283.0638	289.0964	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	7.4638	8.9964	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	237.2317	244.0463	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	193.4436	201.2290	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	17.8436	21.1290	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	184.9968	192.9938	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	152.4732	161.3419	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	26.8732	31.2419	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	129.6157	139.1265	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	115.2228	125.1304	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.74 Call	0	88.7352	99.2882	0.0000	0.0000	3,000	195,150.00		
Mar 2014	ZAUS	10.75 Call	500	82.6333	93.3035	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	201	57.0333	63.2035	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.76 Call	1,000	76.7520	87.5176	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	105.7630	111.6965	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	38.3356	48.6026	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	25.8842	35.0904	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	150.2842	154.9904	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	11.2113	17.7804	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	235.6113	237.6804	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.06 Call	1,000	6.6306	11.6947	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	4.6427	8.8258	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	2.9604	6.2039	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	377.3604	376.1039	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	3,650	1.8826	4.3642	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	1.1965	3.0767	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	0.1978	0.5869	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	8.64 Put	24,582	0.8746	0.8868	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.1926	1.2113	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.2610	1.2815	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	15.8772	16.3093	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	17.1294	17.5942	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	18.0156	18.5035	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	29.1144	29.8912	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	31.7257	32.5671	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	32.6386	33.5031	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	45.4676	46.6284	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	47.9720	49.1859	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	118.9970	121.2256	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	142.4378	144.8326	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	164.7058	167.2211	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	172.5792	175.1286	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.75 Put	2,000	215.3231	218.0129	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	364.7004	372.0306	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	289.8816	292.6405	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	7,500	274.1485	281.3573	0.0000	0.0000	2,500	626,800.00		
Jun 2014	ZAUS	11.00 Put	5,000	348.2485	350.8573	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	239.4354	246.3293	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	233.0436	239.8690	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	229.9156	236.7061	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	214.9013	221.5124	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	209.1856	215.7207	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	140.4021	145.7662	0.0000	0.0000	2,500	301,575.00		
Jun 2014	ZAUS	11.50 Put	600	714.5021	715.2662	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	123.9408	128.8943	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	77.5316	81.0618	0.0000	0.0000	2,500	195,300.00		
Jun 2014	ZAUS	12.00 Put	1,000	1151.6316	1150.5618	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	73.3809	76.7600	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	59.8059	62.6890	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.2280	11.2312	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	12.8979	13.0529	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	13.3504	13.5488	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	15.7173	15.9758	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	53.5276	54.7787	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	64.1548	65.6637	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	74.4876	76.2370	0.0000	0.0000	2,500	191,625.00		
Sep 2014	ZAUS	10.19 Put	2,870	106.5075	108.8887	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	110.4131	112.8664	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	114.4274	116.9534	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	148.1727	151.2478	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	180.0963	183.6180	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	194.7732	198.4790	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	534.1287	542.5476	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	332.8248	339.8143	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	227.7907	233.0657	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	187.6844	192.1266	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	177.4486	181.6836	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	172.6074	176.7403	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	166.8014	170.8113	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	136.1353	139.4466	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	34.1270	33.7915	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	55.9477	55.5123	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	88.0147	87.4679	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	100.0608	99.4788	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	116.3687	115.7430	0.0000	0.0000	2,500	358,000.00		
Dec 2014	ZAUS	10.38 Put	500	197.7585	197.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	249.6971	248.8925	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	302.3379	301.4859	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	353.5992	352.5880	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	407.5142	406.2730	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	734.3277	738.3316	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	32,500	443.8277	442.4316	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	498.3146	496.6942	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	503.9273	502.2869	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	555.7459	553.9027	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	394.1890	396.3509	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	337.0197	338.7801	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	37,455	233.2216	234.2374	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	226.5768	227.5433	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	208.2238	209.0554	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	206.3206	207.1377	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	152.7571	153.0052	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	167.7162	167.6940	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	411.9976	412.1070	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	263.2684	264.0012	0.0000	0.0000	0	0.00		
			<u>1,429,595</u>					<u>15,500.00</u>	<u>1,868,450.00</u>	<u>9 777 974.00</u>	<u>2 756 686 454.97</u>
		Total	3,078,562					70,658.00	601,350,101.10	63 906 875.00	481 241 261 097.47

<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

3,711,359

88,972.00

752 662 807.50

89,210,400

702,920,253,642.42