



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	(262.5287)	(225.9410)	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	903.0277	854.4933	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	985.8675	933.1031	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	22.5014	27.5811	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	667.0018	552.4809	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	869.0324	821.3438	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	115.9960	112.5855	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	638.0781	685.7115	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	777.6812	830.7150	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	847.1980	902.6771	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	525.2757	489.7465	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	419.3090	391.0058	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	416.5225	388.4100	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	11.41 Put	200	56738.6494	62978.7966	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		Total	200					0.00	0.00	200.00	8 145 000.00
Future											
May 2014	DAUS	Future	10,150	10.9805	10.8941	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	780.6886	691.9627	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.90 Call	2,000	110.4861	0.0000	0.0000	0.0000	2,000	260,000.00		
Mar 2014	DAUS	11.15 Call	2,000	40.9626	0.0000	0.0000	0.0000	2,000	88,000.00		
Mar 2014	DAUS	10.80 Put	500	88.0268	121.5643	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	4.2397	2.2925	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	273.5403	206.8917	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	400	246.2493	182.6358	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0279	0.0290	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	992.3862	907.4060	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	155.5593	183.1187	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	26.6372	19.3535	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.1991	0.1881	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	874.0613	791.0988	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	197.2023	222.2898	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	55.2935	43.9094	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.7643	0.6676	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	457.0883	394.6688	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	230.3422	253.5029	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	84.4683	69.6575	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	1.7612	1.7000	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	540.8489	477.5764	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	252.6249	275.5066	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	405.5303	440.5005	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	160.9875	136.9766	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	104.9953	88.9723	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	117.6441	124.3320	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	205.2041	177.6933	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	269.3204	291.6034	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	124.5035	107.5112	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.2400	3.0164	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	546.9664	486.4755	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	284.8663	307.7141	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	139.5012	123.2378	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	6.1702	6.1632	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	626.8314	566.9392	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	298.9240	326.4363	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	160.8281	146.4633	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	116.4190	126.1073	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	375.6999	343.2014	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	308.3276	337.9964	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	170.5440	162.9965	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	316.9618	345.0752	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	183.1486	179.3133	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	334.2502	358.8539	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	219.6332	213.3739	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	341.2218	366.4186	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	245.0910	238.5007	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	350.3443	374.5677	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	271.1242	261.7322	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	358.7904	382.5193	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	295.0562	285.5123	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	365.3356	388.9120	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	299.9181	279.2185	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	371.1446	393.8932	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	289.0103	271.9838	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	374.3816	398.1256	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	300.1991	280.6265	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	376.9956	400.4155	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	292.8212	271.1972	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	10.80 Put	300	384.0882	400.7829	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	302.2006	280.6594	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	388.7871	405.2556	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	312.3119	292.5635	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	392.0121	408.2414	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	292.8569	279.2086	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	393.8731	412.3242	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	285.5820	265.2344	0.0000	0.0000	0	0.00		
			<u>152,660</u>					<u>4,000.00</u>	<u>348,000.00</u>	<u>3 227 035.00</u>	<u>188 224 791.06</u>
	Total		162,810					4,000.00	348,000.00	5 280 686.00	19 000 101 039.76
Future											
Mar 2014	EUUS	Future	775	1.3888	1.3864	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	235	1.3887	1.3863	1.3860	1.3860	5	69,300.00		
			<u>1,010</u>					<u>5.00</u>	<u>69,300.00</u>	<u>1 905.00</u>	<u>26 018 991.00</u>
	Total		1,010					5.00	69,300.00	1 905.00	26 018 991.00
Future											
Mar 2014	ZAAD	Future	17,418	9.7339	9.7388	9.7800	9.7560	2,201	21,497,491.00		
Jun 2014	ZAAD	Future	3,942	9.8123	9.8164	9.8510	9.8510	17	167,467.00		
Sep 2014	ZAAD	Future	6,480	9.9132	9.9186	0.0000	0.0000	0	0.00		
			<u>27,840</u>					<u>2,218.00</u>	<u>21,664,958.00</u>	<u>2 190 804.00</u>	<u>16 746 360 765.60</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	41.7298	42.2349	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	291.7461	295.0949	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	27.4067	29.6653	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		28,443					2,218.00	21,664,958.00	2 193 314.00	16 746 719 014.60
Future											
Mar 2014	ZACA	Future	75	9.7532	9.7222	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	1.7681	1.7556	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	50,534	15.0821	14.9395	15.1681	15.0834	25,411	383,809,872.30		

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Jun 2014	ZAEU	Future	53,788	15.2933	15.1468	15.3124	15.3124	61,938	949,594,726.00		
Sep 2014	ZAEU	Future	12,823	15.5481	15.4003	0.0000	0.0000	0	0.00		
			<u>117,145</u>					<u>87,349.00</u>	<u>1,333,404,598.30</u>	<u>4 515 524.00</u>	<u>53 809 711 888.70</u>
Option											
Mar 2014	ZAEU	12.65 Put	500	0.0080	0.0115	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.0089	0.0127	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	19.1223	8.3649	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	2.4900	0.9422	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	23.8821	33.2227	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	26.9771	37.2527	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	53.5242	70.9720	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	89.4123	115.0949	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	210.4470	261.2013	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	145.2737	119.1616	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	138.8323	113.8333	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	148.2713	172.9829	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	154.0906	179.5302	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	381.0830	335.8245	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		218,695					87,349.00	1,333,404,598.30	6 581 012.00	54 099 751 326.06
Future											
Mar 2014	ZAFR	Future	469	12.4045	12.2676	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	2,601	12.5876	12.4478	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	22,168	18.0365	17.9137	18.1478	18.0870	24,785	448,997,281.80		
Jun 2014	ZAGB	Future	25,664	18.2781	18.1514	18.4088	18.3624	46,448	853,116,167.00		
Sep 2014	ZAGB	Future	3,741	18.5690	18.4413	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	2,600	18.8584	18.7273	0.0000	0.0000	0	0.00		
			<u>54,173</u>					<u>71,233.00</u>	<u>1,302,113,448.80</u>	<u>3 463 530.00</u>	<u>46 894 578 960.70</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	0.0005	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0083	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.0150	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	0.7818	1.9368	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	99.9939	171.2623	0.0000	0.0000	0	0.00		

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Mar 2014	ZAGB	18.40 Call	4,700	25.5903	15.2610	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	6.7014	3.6763	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	9.4058	10.6727	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	34.3050	44.2555	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	45.3832	57.1122	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	68.1279	82.9658	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	114.6440	134.6378	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	328.4205	375.2478	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	617.9908	688.0711	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	175.5472	149.8681	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	141.3375	120.7142	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	771.2514	827.2543	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		125,644					71,233.00	1,302,113,448.80	3 985 216.00	47 046 164 964.60
Future											
Mar 2014	ZAJY	Future	140	0.1057	0.1043	0.1061	0.1061	5	53,050.00		
Jun 2014	ZAJY	Future	15,509	0.1072	0.1058	0.1080	0.1080	25	270,000.00		
			<u>15,649</u>					<u>30.00</u>	<u>323,050.00</u>	<u>529 709.00</u>	<u>5 426 397 838.20</u>
	Total		15,649					30.00	323,050.00	529 709.00	5 426 397 838.20
Future											
Mar 2014	ZAUM	Future	408	10.8599	10.7756	10.9485	10.8929	478	521,346,040.00		
Jun 2014	ZAUM	Future	1,319	11.0127	10.9259	11.1000	11.0500	874	966,921,570.00		
Sep 2014	ZAUM	Future	77	11.1962	11.1087	0.0000	0.0000	0	0.00		
			<u>1,804</u>					<u>1,352.00</u>	<u>1,488,267,610.00</u>	<u>55 142.00</u>	<u>49 649 375 540.00</u>
Option											
Mar 2014	ZAUM	10.33 Put	200	65.0825	152.2340	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	7255.1655	12721.1455	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	7836.9317	13472.9732	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		2,324					1,352.00	1,488,267,610.00	57 775.00	49 726 204 851.88
Future											
Mar 2014	ZAUS	Future	625,592	10.8599	10.7756	10.9665	10.8650	1,009,713	10,999,293,228.10		
Jun 2014	ZAUS	Future	1,250,651	11.0127	10.9259	11.1111	11.0195	1,880,330	20,771,935,259.10		
Sep 2014	ZAUS	Future	15,532	11.1962	11.1087	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	Future	12,258	11.3801	11.2905	11.4417	11.4298	550	6,292,340.00		
Mar 2015	ZAUS	Future	50	11.5928	11.5060	0.0000	0.0000	0	0.00		
			<u>1,904,083</u>					<u>2,890,593.00</u>	<u>31,777,520,827.20</u>	<u>57 019 494.00</u>	<u>510 262 095 469.70</u>
Option											

<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	9.60 Put	16,000	0.0002	0.0008	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.0019	0.0067	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.0054	0.0099	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.0079	0.0149	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	0.0172	0.0337	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	859.9383	775.6781	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	0.0383	0.0781	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	660.1043	576.0446	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	0.2043	0.4446	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	0.3150	0.6938	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	560.3880	476.7321	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	530.5508	447.1149	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	520.6163	437.2685	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	0.7883	1.8372	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	1.2704	2.9600	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	2.0400	4.7264	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	363.1589	283.0638	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	3.2589	7.4638	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	315.0692	237.2317	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	268.0242	193.4436	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	8.1242	17.8436	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	258.7812	184.9968	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	222.5196	152.4732	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	12.6196	26.8732	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	196.2258	129.6157	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	179.2215	115.2228	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	138.9687	82.6333	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	201	29.0687	57.0333	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.76 Call	1,000	131.3681	76.7520	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	57.4165	105.7630	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	71.5193	38.3356	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	50.5797	25.8842	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	90.6797	150.2842	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	23.7015	11.2113	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	163.8015	235.6113	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.06 Call	1,000	14.5710	6.6306	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	10.4366	4.6427	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	6.8241	2.9604	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	296.9241	377.3604	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	3,650	4.4363	1.8826	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	2.8746	1.1965	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	0.4224	0.1978	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	0.8937	0.8746	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.1895	1.1926	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.2393	1.2610	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	15.2370	15.8772	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	16.4159	17.1294	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	17.2485	18.0156	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	26.9932	29.1144	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	29.3885	31.7257	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	30.2259	32.6386	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	41.9638	45.4676	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	44.2506	47.9720	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	106.3605	118.9970	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	127.4209	142.4378	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	147.4968	164.7058	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	154.6107	172.5792	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.75 Put	0	193.3792	215.3231	0.0000	0.0000	4,000	627,220.00		
Jun 2014	ZAUS	10.80 Call	6	427.4704	364.7004	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	261.5405	289.8816	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	9,500	326.2249	274.1485	0.0000	0.0000	2,000	727,320.00		
Jun 2014	ZAUS	11.00 Put	5,000	313.5249	348.2485	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	322.0743	0.0000	0.0000	0.0000	50	16,600.00		
Jun 2014	ZAUS	11.01 Put	50	319.3743	0.0000	0.0000	0.0000	50	16,300.00		
Jun 2014	ZAUS	11.10 Call	6,000	286.9377	239.4354	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	279.6510	233.0436	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	276.0785	229.9156	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	258.8767	214.9013	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	252.2993	209.1856	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	171.9430	140.4021	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	659.2430	714.5021	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	151.9760	123.9408	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	95.8154	77.5316	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1083.1154	1151.6316	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	90.7197	73.3809	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	74.1465	59.8059	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	11.6158	11.2280	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	13.2314	12.8979	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	13.6672	13.3504	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	16.0545	15.7173	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	53.4432	53.5276	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	63.7772	64.1548	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	73.7742	74.4876	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	100.7208	106.5075	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	104.4458	110.4131	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	108.2745	114.4274	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	140.4574	148.1727	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	170.8968	180.0963	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	184.8897	194.7732	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	595.0639	534.1287	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	376.0641	332.8248	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	259.1044	227.7907	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	214.1979	187.6844	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	202.7288	177.4486	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	197.2545	172.6074	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	190.6786	166.8014	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	155.8106	136.1353	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	31.4671	34.1270	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	51.8374	55.9477	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	82.0073	88.0147	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	93.3611	100.0608	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	108.7377	116.3687	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	180.1643	197.7585	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	229.3148	249.6971	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	279.3875	302.3379	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	324.0811	353.5992	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	373.4212	407.5142	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	788.0613	734.3277	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	407.9613	443.8277	0.0000	0.0000	5,000	2,064,900.00		
Dec 2014	ZAUS	11.10 Put	4,955	459.9519	498.3146	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	465.3178	503.9273	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	514.9524	555.7459	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	425.3192	394.1890	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	363.4264	337.0197	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	250.9334	233.2216	0.0000	0.0000	20,000	5,062,950.00		
Dec 2014	ZAUS	13.06 Call	7,471	243.6864	226.5768	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	223.6615	208.2238	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	221.5841	206.3206	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	163.1383	152.7571	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	159.1792	167.7162	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	385.3923	411.9976	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	271.4143	263.2684	0.0000	0.0000	0	0.00		
			<u>1,449,695</u>					<u>31,100.00</u>	<u>8,515,290.00</u>	<u>9 809 074.00</u>	<u>2 765 201 744.97</u>
Total			3,353,778					2,921,693.00	31,786,036,117.20	66 828 568.00	513 027 297 214.67

<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		3,996,011					3,087,880.00	35 932 227 082.30	92,298,280	738,852,480,724.72
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