



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-March-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Dec 2014	CAFC	Future	1,942	(293.8304)	(196.8615)	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>
		<b>Total</b>	<b>1,942</b>					<b>0.00</b>	<b>0.00</b>	<b>3 028.00</b>	<b>-439 577.64</b>
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	954.9710	827.7333	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>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26 600.00</b>	<b>17 657 226.30</b>
<b>Future</b>											
Dec 2014	CAFH	Future	3,784	1039.9631	903.9568	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>
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,362	656.3466	525.9046	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>
		<b>Total</b>	<b>4,362</b>					<b>0.00</b>	<b>0.00</b>	<b>9 102.00</b>	<b>780 961.90</b>
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	919.0019	793.6928	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>
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<b>5 561.00</b>	<b>4 043 048.12</b>
<b>Future</b>											
Sep 2014	CAFM	Future	5,000	125.2914	104.7239	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>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>725 000.00</b>

<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>
<b>Option</b>										
Jan 2015	DAGB	18.22 Put	9,605	619.2385	730.6050	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.50 Put	4,700	756.9396	880.6369	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.63 Put	4,697	825.6223	954.8604	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.04 Call	9,605	521.7168	457.3720	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.70 Call	4,700	415.8891	364.3088	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.72 Call	4,697	413.1073	361.8632	0.0000	0.0000	0	0.00	
			<u>38,004</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>
		<b>Total</b>	<b>38,004</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>
<b>Option</b>										
Mar 2014	DAUM	10.75 Put	50	1360.0701	8192.2426	0.0000	0.0000	0	0.00	
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>150.00</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>150.00</b>
<b>Future</b>										
May 2014	DAUS	Future	10,150	11.0591	10.8426	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>
<b>Option</b>										
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	855.2498	634.7241	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.90 Call	2,000	107.5463	29.7263	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.80 Put	500	29.8211	124.2318	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	11.75 Call	500	0.6082	0.1935	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.70 Call	500	286.0423	127.8732	0.0000	0.0000	0	0.00	
Mar 2014	DAUS	10.92 Call	1,500	124.9889	0.0000	0.0000	0.0000	1,500	181,950.00	
Mar 2014	DAUS	11.00 Call	500	86.8215	32.2234	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	10.68 Call	10,000	308.0539	149.8167	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	10.72 Call	400	275.0632	127.6282	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	8.30 Put	6,000	0.0085	0.0009	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	9.94 Call	6,000	1069.0780	851.3921	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	10.80 Put	500	99.4919	196.3081	0.0000	0.0000	0	0.00	
Apr 2014	DAUS	12.00 Call	500	19.5058	12.5019	0.0000	0.0000	0	0.00	
May 2014	DAUS	8.30 Put	5,500	0.0724	0.1166	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.14 Call	5,500	938.9503	738.8107	0.0000	0.0000	0	0.00	
May 2014	DAUS	10.80 Put	500	146.5249	238.6793	0.0000	0.0000	0	0.00	
May 2014	DAUS	12.20 Call	500	49.7045	35.7885	0.0000	0.0000	0	0.00	
Jun 2014	DAUS	8.30 Put	4,700	0.4408	0.6025	0.0000	0.0000	0	0.00	
Jun 2014	DAUS	10.82 Call	4,700	486.9259	356.8096	0.0000	0.0000	0	0.00	
Jun 2014	DAUS	10.80 Put	500	180.2544	275.8565	0.0000	0.0000	0	0.00	
Jun 2014	DAUS	12.40 Call	500	79.4201	60.8611	0.0000	0.0000	0	0.00	
Jul 2014	DAUS	8.30 Put	4,700	1.1081	1.4849	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>
Jul 2014	DAUS	10.82 Call	4,700	572.6256	440.4331	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	204.2726	299.1209	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	345.2675	473.5455	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	159.1569	124.2400	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	100.7253	80.1510	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	92.8551	133.9840	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	205.5949	163.7334	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	222.5614	316.3370	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	120.8664	98.6428	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	2.1636	2.9608	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	575.2082	453.5555	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	237.5796	330.2683	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	135.8837	113.5262	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	3.5366	4.6857	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	654.0582	529.2807	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	253.7509	345.4950	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	159.2008	134.9656	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	97.0563	131.2044	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	385.4694	318.6218	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	263.9110	355.2538	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	169.8132	153.0906	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	272.4602	359.8125	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	178.8993	166.2771	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	290.7237	374.5594	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	214.3884	207.1195	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	300.8136	382.1217	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	241.9637	225.8824	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	310.9500	390.4238	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	260.9739	250.8731	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	319.1808	397.3513	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	287.1001	257.8294	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	325.2640	402.2095	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	303.0797	260.4413	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	330.3776	406.4009	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	285.8741	248.7848	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	333.3994	409.1859	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	299.3725	259.9451	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	341.2854	410.9721	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	299.0359	256.0155	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	346.2914	411.3609	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	297.5178	255.7098	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	350.6536	410.4216	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	16.98 Call	300	309.8690	274.8986	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	353.4336	413.0620	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	297.3221	257.5985	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	355.5615	414.6617	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	282.0863	249.3753	0.0000	0.0000	0	0.00		
			<u>153,160</u>					<u>1,500.00</u>	<u>181,950.00</u>	<u>3 231 535.00</u>	<u>188 504 741.06</u>
	<b>Total</b>		<b>163,310</b>					<b>1,500.00</b>	<b>181,950.00</b>	<b>5 285 186.00</b>	<b>19 000 380 989.76</b>
<b>Future</b>											
Jun 2014	EUUS	Future	835	1.3772	1.3907	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3771	1.3906	0.0000	0.0000	0	0.00		
			<u>960</u>					<u>0.00</u>	<u>0.00</u>	<u>3 876.00</u>	<u>53 380 233.00</u>
	<b>Total</b>		<b>960</b>					<b>0.00</b>	<b>0.00</b>	<b>3 876.00</b>	<b>53 380 233.00</b>
<b>Future</b>											
Jun 2014	ZAAD	Future	6,855	9.9641	9.8403	9.9474	9.8968	1,770	17,594,240.00		
Sep 2014	ZAAD	Future	11,298	10.0644	9.9375	0.0000	0.0000	0	0.00		
			<u>18,153</u>					<u>1,770.00</u>	<u>17,594,240.00</u>	<u>2 233 317.00</u>	<u>17 163 295 242.40</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	25.0201	34.9942	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	378.3518	299.3775	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	40.0020	25.6216	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	141.7713	174.9535	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	486.5815	412.6230	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	229.1968	192.1356	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>
	<b>Total</b>		<b>19,359</b>					<b>1,770.00</b>	<b>17,594,240.00</b>	<b>2 236 430.00</b>	<b>17 163 828 492.05</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	9.9769	9.8334	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 276.00</u>	<u>206 793 785.60</u>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>27 276.00</b>	<b>206 793 785.60</b>
<b>Future</b>											
Jun 2014	ZAEU	Future	89,968	15.2784	15.1160	15.2958	15.2111	4,709	71,868,318.50		
Sep 2014	ZAEU	Future	13,366	15.5298	15.3616	15.5409	15.5409	16	248,654.40		
Dec 2014	ZAEU	Future	5,300	15.8016	15.6117	0.0000	0.0000	0	0.00		
			<u>108,634</u>					<u>4,725.00</u>	<u>72,116,972.90</u>	<u>4 687 799.00</u>	<u>56 400 577 711.40</u>
<b>Option</b>											
Jun 2014	ZAEU	13.80 Put	27,500	19.7145	27.3171	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	22.5163	31.1455	0.0000	0.0000	0	0.00		

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Jun 2014	ZAEU	14.15 Put	8,800	47.3149	64.4534	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	82.0466	110.7787	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	200.9737	259.4364	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	126.9828	106.2979	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	120.9352	101.3804	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	146.2200	176.9710	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	152.0136	183.7386	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	364.2191	324.0228	0.0000	0.0000	0	0.00		
			<u>79,050</u>					<u>0.00</u>	<u>0.00</u>	<u>2 065 488.00</u>	<u>290 039 437.36</u>
	<b>Total</b>		<b>187,684</b>					<b>4,725.00</b>	<b>72,116,972.90</b>	<b>6 753 287.00</b>	<b>56 690 617 148.76</b>
<b>Future</b>											
Jun 2014	ZAFR	Future	2,820	12.5417	12.4321	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	125	13.2451	13.1132	0.0000	0.0000	0	0.00		
			<u>2,945</u>					<u>0.00</u>	<u>0.00</u>	<u>386 997.00</u>	<u>3 381 095 410.00</u>
	<b>Total</b>		<b>2,945</b>					<b>0.00</b>	<b>0.00</b>	<b>386 997.00</b>	<b>3 381 095 410.00</b>
<b>Future</b>											
Jun 2014	ZAGB	Future	36,639	18.2886	18.0571	18.3276	18.1958	780	14,232,897.90		
Sep 2014	ZAGB	Future	8,741	18.5773	18.3382	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	5,460	18.8865	18.6213	0.0000	0.0000	0	0.00		
			<u>50,840</u>					<u>780.00</u>	<u>14,232,897.90</u>	<u>3 534 462.00</u>	<u>48 174 076 208.00</u>
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	7.8296	9.2006	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	31.2368	44.6540	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	40.7053	57.4528	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	60.1248	83.2979	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	100.1433	138.0547	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	299.7199	397.7532	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	583.7960	730.3615	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	155.5084	122.0328	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	123.0021	96.7169	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	744.6607	869.2656	0.0000	0.0000	0	0.00		
			<u>50,363</u>					<u>0.00</u>	<u>0.00</u>	<u>521 686.00</u>	<u>151 586 003.90</u>
	<b>Total</b>		<b>101,203</b>					<b>780.00</b>	<b>14,232,897.90</b>	<b>4 056 148.00</b>	<b>48 325 662 211.90</b>
<b>Future</b>											
Jun 2014	ZAJY	Future	15,594	0.1084	0.1071	0.1082	0.1082	25	270,625.00		
Mar 2015	ZAJY	Future	50	0.1143	0.1128	0.0000	0.0000	0	0.00		
			<u>15,644</u>					<u>25.00</u>	<u>270,625.00</u>	<u>530 070.00</u>	<u>5 430 306 379.70</u>
	<b>Total</b>		<b>15,644</b>					<b>25.00</b>	<b>270,625.00</b>	<b>530 070.00</b>	<b>5 430 306 379.70</b>

<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>
<b>Future</b>											
Jun 2014	ZAUM	Future	1,309	11.0936	10.8696	11.1281	10.9999	631	697,683,400.00		
Sep 2014	ZAUM	Future	82	11.2769	11.0467	0.0000	0.0000	0	0.00		
			<u>1,391</u>					<u>631.00</u>	<u>697,683,400.00</u>	<u>56 537.00</u>	<u>51 176 117 240.00</u>
<b>Option</b>											
Jun 2014	ZAUM	10.93 Put	250	21994.5519	33232.7879	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>2 883.00</u>	<u>85 303 924.38</u>
		<b>Total</b>	<b>1,641</b>					<b>631.00</b>	<b>697,683,400.00</b>	<b>59 420.00</b>	<b>51 261 421 164.38</b>
<b>Future</b>											
Jun 2014	ZAUS	Future	1,466,433	11.0936	10.8696	11.1237	10.9804	129,739	1,435,911,076.70		
Sep 2014	ZAUS	Future	16,786	11.2769	11.0467	11.2600	11.2032	710	7,980,227.50		
Dec 2014	ZAUS	Future	33,370	11.4736	11.2259	11.4758	11.3550	4,650	53,022,765.00		
Mar 2015	ZAUS	Future	50	11.6786	11.4280	0.0000	0.0000	0	0.00		
			<u>1,516,639</u>					<u>135,099.00</u>	<u>1,496,914,069.20</u>	<u>58 725 966.00</u>	<u>528 737 909 453.30</u>
<b>Option</b>											
Jun 2014	ZAUS	8.64 Put	24,582	0.5322	0.7524	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.7171	1.0725	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.7484	1.1341	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	9.3261	14.7727	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	10.0873	15.9725	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	16.4913	29.1590	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	17.8061	31.9830	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	18.3872	32.9734	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	26.7413	46.9896	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	28.4077	49.7436	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	74.9417	130.3312	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	90.0609	155.8089	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	106.7448	179.9155	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	112.7332	188.4180	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.81 Call	100	452.1946	324.3320	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.81 Put	100	168.5946	264.7320	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	206.3458	313.9605	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	14,500	347.2315	246.5660	0.0000	0.0000	2,500	872,500.00		
Jun 2014	ZAUS	11.00 Put	5,000	253.6315	376.9660	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	342.2639	243.1384	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	258.6639	383.5384	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	300.0065	214.3620	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	291.9098	208.4503	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	287.9385	205.5594	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	268.8507	191.7029	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	11.20 Call	15,000	261.5637	186.4350	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	173.2229	123.8016	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	579.6229	754.2016	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	151.1955	108.8942	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	91.0976	67.2171	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	997.4976	1197.6171	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	85.7976	63.4186	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	68.7644	51.2158	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	7.8976	10.5532	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	9.2070	12.2326	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	9.5643	12.6666	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	11.5484	15.0644	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	41.7255	54.7980	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	58.7239	79.1587	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	79.8686	113.9299	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	83.0495	118.1691	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	86.3275	122.5277	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	114.1826	159.1110	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	140.9530	193.6564	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	153.3735	212.8278	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	387.0590	310.3464	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	261.5317	211.7118	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	213.7991	173.9671	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	201.8213	164.3854	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	196.1583	159.8556	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	189.3690	154.4239	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	152.9668	125.7711	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	26.0683	33.1608	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	42.3901	55.3678	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	68.1146	88.4350	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	77.8981	100.9410	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	91.2276	117.9210	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	148.8237	203.4315	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	192.8197	258.1981	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	238.2726	313.6845	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	279.2795	370.1703	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	320.5705	426.1498	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	351.6273	463.7870	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	400.4538	520.1593	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	405.5155	525.9624	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	452.4668	579.4673	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	438.6805	367.0727	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	12.29	Call	1,402	372.9094	313.4646	0.0000	0.0000	0	0.00
Dec 2014	ZAUS	13.00	Call	47,455	254.8173	216.2414	0.0000	0.0000	0	0.00
Dec 2014	ZAUS	13.06	Call	7,471	247.2249	210.0530	0.0000	0.0000	0	0.00
Dec 2014	ZAUS	13.24	Call	41,000	226.2700	192.9777	0.0000	0.0000	0	0.00
Dec 2014	ZAUS	13.26	Call	79,241	224.0997	191.2107	0.0000	0.0000	0	0.00
Dec 2014	ZAUS	14.84	Call	900	161.4451	140.7605	0.0000	0.0000	0	0.00
Mar 2015	ZAUS	10.10	Put	46,165	139.9150	169.7067	0.0000	0.0000	0	0.00
Mar 2015	ZAUS	10.90	Put	46,165	343.6935	431.0404	0.0000	0.0000	0	0.00
Mar 2015	ZAUS	14.20	Call	46,165	262.6406	251.6259	0.0000	0.0000	0	0.00
				<u>1,254,745</u>					<u>2,500.00</u>	<u>872,500.00</u>
				<b>Total</b>	<b>2,771,384</b>				<b>137,599.00</b>	<b>1,497,786,569.20</b>
									<b>9 824 776.00</b>	<b>2 770 256 793.99</b>
									<b>68 550 742.00</b>	<b>531 508 166 247.29</b>

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<b>Grand Total</b>	<b>3,345,818</b>						<b>147,030.00</b>	<b>2 299 866 655.00</b>	<b>94,320,145</b>	<b>763,301,007,507.29</b>
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