



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	(260.1218)	(293.8304)	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	913.2811	954.9710	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	996.8012	1039.9631	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	575.4288	656.3466	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	878.3635	919.0019	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	120.5146	125.2914	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	669.3251	619.2385	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	814.5686	756.9396	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	886.7254	825.6223	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	480.5317	521.7168	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	382.1357	415.8891	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	379.5527	413.1073	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>
		<b>Total</b>	<b>38,004</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>	<b>6 218 373.05</b>
<b>Option</b>											
Mar 2014	DAUM	10.75 Put	50	430.9878	1360.0701	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>150.00</u>	<u>1 118 526.00</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>150.00</b>	<b>1 118 526.00</b>
<b>Future</b>											
May 2014	DAUS	Future	10,150	10.9912	11.0591	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>
<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	786.7079	855.2498	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.90 Call	2,000	41.9556	107.5463	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	28.5199	29.8211	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	0.0469	0.6082	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.70 Call	500	215.6927	286.0423	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.92 Call	1,500	71.1711	124.9889	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.00 Call	500	45.2002	86.8215	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	241.2590	308.0539	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	400	209.4066	275.0632	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0031	0.0085	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	998.8038	1069.0780	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	113.2089	99.4919	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	13.7114	19.5058	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0540	0.0724	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	871.7854	938.9503	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	162.5141	146.5249	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	41.1302	49.7045	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.3865	0.4408	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	435.0398	486.9259	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	197.5084	180.2544	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	69.5366	79.4201	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	1.0306	1.1081	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	521.6690	572.6256	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	222.5289	204.2726	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	371.8138	345.2675	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	142.3102	159.1569	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	90.2424	100.7253	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	97.6589	92.8551	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	186.0981	205.5949	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	240.9346	222.5614	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	109.8682	120.8664	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	2.0985	2.1636	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	527.8307	575.2082	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	255.7230	237.5796	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	124.8442	135.8837	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	3.3944	3.5366	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	605.2719	654.0582	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	272.3062	253.7509	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	147.6354	159.2008	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	100.4387	97.0563	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	356.7200	385.4694	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	283.3434	263.9110	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	158.8639	169.8132	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	292.4119	272.4602	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	172.0509	178.8993	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	312.8766	290.7237	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	208.4468	214.3884	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	321.7857	300.8136	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	233.7865	241.9637	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	331.4194	310.9500	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	259.3794	260.9739	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	340.1780	319.1808	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	282.7850	287.1001	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	346.9930	325.2640	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	287.3247	303.0797	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	353.0118	330.3776	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	276.5385	285.8741	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	357.4659	333.3994	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	279.4438	299.3725	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	359.4138	341.2854	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	279.6490	299.0359	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	364.9330	346.2914	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	281.3253	297.5178	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	371.9052	350.6536	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	16.98 Call	300	298.4423	309.8690	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	375.4733	353.4336	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	279.3438	297.3221	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	377.9835	355.5615	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	269.9648	282.0863	0.0000	0.0000	0	0.00		
			<u>153,160</u>					<u>0.00</u>	<u>0.00</u>	<u>3 231 535.00</u>	<u>188 504 741.06</u>
	<b>Total</b>		<b>163,310</b>					<b>0.00</b>	<b>0.00</b>	<b>5 285 186.00</b>	<b>19 000 380 989.76</b>
<b>Future</b>											
Jun 2014	EUUS	Future	835	1.3775	1.3772	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3774	1.3771	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	5,855	10.0038	9.9641	9.9532	9.9532	1,000	9,953,200.00		
Sep 2014	ZAAD	Future	10,818	10.1053	10.0644	10.0891	10.0457	600	6,049,120.00		
			<u>16,673</u>					<u>1,600.00</u>	<u>16,002,320.00</u>	<u>2 234 917.00</u>	<u>17 179 297 562.40</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	20.7811	25.0201	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	401.2635	378.3518	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	42.1711	40.0020	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	133.0708	141.7713	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	501.5496	486.5815	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	235.7289	229.1968	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>17,879</b>					<b>1,600.00</b>	<b>16,002,320.00</b>	<b>2 238 030.00</b>	<b>17 179 830 812.05</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	9.9560	9.9769	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	89,954	15.1861	15.2784	15.2129	15.1280	514	7,813,767.00		
Sep 2014	ZAEU	Future	12,541	15.4367	15.5298	15.4413	15.3920	1,175	18,115,400.00		
Dec 2014	ZAEU	Future	5,300	15.6916	15.8016	0.0000	0.0000	0	0.00		
			<u>107,795</u>					<u>1,689.00</u>	<u>25,929,167.00</u>	<u>4 689 488.00</u>	<u>56 426 506 878.40</u>
<b>Option</b>											
Jun 2014	ZAEU	13.80 Put	27,500	19.2559	19.7145	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	22.2033	22.5163	0.0000	0.0000	0	0.00		

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Jun 2014	ZAEU	14.15 Put	8,800	48.8754	47.3149	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	87.0223	82.0466	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	220.1937	200.9737	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	107.1789	126.9828	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	102.0342	120.9352	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	152.7849	146.2200	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	158.9884	152.0136	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	331.6232	364.2191	0.0000	0.0000	0	0.00		
			79,050					0.00	0.00	2 065 488.00	290 039 437.36
	<b>Total</b>		<b>186,845</b>					<b>1,689.00</b>	<b>25,929,167.00</b>	6 754 976.00	56 716 546 315.76
<b>Future</b>											
Jun 2014	ZAFR	Future	2,820	12.4706	12.5417	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	125	13.1646	13.2451	0.0000	0.0000	0	0.00		
			2,945					0.00	0.00	386 997.00	3 381 095 410.00
	<b>Total</b>		<b>2,945</b>					<b>0.00</b>	<b>0.00</b>	386 997.00	3 381 095 410.00
<b>Future</b>											
Jun 2014	ZAGB	Future	34,639	18.1597	18.2886	18.1453	18.1237	2,003	36,323,387.60		
Sep 2014	ZAGB	Future	8,251	18.4475	18.5773	18.4280	18.4138	1,000	18,420,900.00		
Dec 2014	ZAGB	Future	5,460	18.7364	18.8865	0.0000	0.0000	0	0.00		
			48,350					3,003.00	54,744,287.60	3 537 465.00	48 228 820 495.60
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	7.1913	7.8296	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	33.3584	31.2368	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	43.4478	40.7053	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	64.2064	60.1248	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	107.2393	100.1433	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	337.0452	299.7199	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	649.3741	583.7960	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	126.5052	155.5084	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	99.1584	123.0021	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	805.2309	744.6607	0.0000	0.0000	0	0.00		
			50,363					0.00	0.00	521 686.00	151 586 003.90
	<b>Total</b>		<b>98,713</b>					<b>3,003.00</b>	<b>54,744,287.60</b>	4 059 151.00	48 380 406 499.50
<b>Future</b>											
Jun 2014	ZAJY	Future	15,594	0.1079	0.1084	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1138	0.1143	0.0000	0.0000	0	0.00		
			15,644					0.00	0.00	530 070.00	5 430 306 379.70
	<b>Total</b>		<b>15,644</b>					<b>0.00</b>	<b>0.00</b>	530 070.00	5 430 306 379.70

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<b>Future</b>											
Jun 2014	ZAUM	Future	1,295	11.0247	11.0936	11.0219	10.9887	255	280,681,120.00		
Sep 2014	ZAUM	Future	77	11.2073	11.2769	11.1872	11.1832	10	11,185,200.00		
			<u>1,372</u>					<u>265.00</u>	<u>291,866,320.00</u>	<u>56 802.00</u>	<u>51 467 983 560.00</u>
<b>Option</b>											
Jun 2014	ZAUM	10.93 Put	250	24109.7881	21994.5519	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>1,622</b>					<b>265.00</b>	<b>291,866,320.00</b>	<b>59 685.00</b>	<b>51 553 287 484.38</b>
<b>Future</b>											
Jun 2014	ZAUS	Future	1,459,560	11.0247	11.0936	11.0254	10.9780	27,109	298,366,916.50		
Sep 2014	ZAUS	Future	16,786	11.2073	11.2769	11.1832	11.1832	500	5,591,600.00		
Dec 2014	ZAUS	Future	33,370	11.3919	11.4736	11.3762	11.3762	250	2,844,050.00		
Mar 2015	ZAUS	Future	50	11.6012	11.6786	0.0000	0.0000	0	0.00		
			<u>1,509,766</u>					<u>27,859.00</u>	<u>306,802,566.50</u>	<u>58 753 825.00</u>	<u>529 044 712 019.80</u>
<b>Option</b>											
Jun 2014	ZAUS	8.64 Put	24,582	0.4496	0.5322	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.6207	0.7171	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.6501	0.7484	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	8.9093	9.3261	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	9.6553	10.0873	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	16.7955	16.4913	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	18.5271	17.8061	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	19.1376	18.3872	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	27.9381	26.7413	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	29.6998	28.4077	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	81.4441	74.9417	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	100.2490	90.0609	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	118.5207	106.7448	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	125.0642	112.7332	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.81 Call	100	400.4608	452.1946	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.81 Put	0	185.7608	168.5946	0.0000	0.0000	200	35,200.00		
Jun 2014	ZAUS	10.90 Put	7,000	226.4796	206.3458	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	14,500	301.8994	347.2315	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	277.1994	253.6315	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	297.6636	342.2639	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	282.9636	258.6639	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	293.4835	0.0000	0.0000	0.0000	5,000	1,561,150.00		
Jun 2014	ZAUS	11.10 Call	6,000	261.9922	300.0065	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	254.6444	291.9098	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	251.0464	287.9385	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	11.18 Call	2,000	233.7917	268.8507	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	227.2250	261.5637	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	148.5650	173.2229	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	623.8650	579.6229	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	129.6003	151.1955	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	78.0196	91.0976	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1053.3196	997.4976	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	73.4913	85.7976	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	58.7819	68.7644	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	7.7603	7.8976	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	9.0706	9.2070	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	9.4287	9.5643	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	11.3266	11.5484	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	41.8207	41.7255	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	59.3650	58.7239	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	83.2674	79.8686	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	86.6167	83.0495	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	90.0690	86.3275	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	119.4354	114.1826	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	147.6769	140.9530	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	160.7833	153.3735	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	354.6846	387.0590	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	239.2146	261.5317	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	195.6230	213.7991	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	184.5912	201.8213	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	179.3406	196.1583	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	173.0485	189.3690	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	139.9338	152.9668	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	26.8004	26.0683	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	44.6711	42.3901	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	71.5761	68.1146	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	81.8118	77.8981	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	95.7585	91.2276	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	161.9156	148.8237	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	208.4791	192.8197	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	256.3620	238.2726	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	299.4120	279.2795	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	347.5425	320.5705	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	381.4386	351.6273	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	432.6319	400.4538	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	437.9269	405.5155	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	486.9677	452.4668	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>	
Dec 2014	ZAUS	12.01	Call	500	408.4420	438.6805	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29	Call	1,402	347.2874	372.9094	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00	Call	47,455	237.2351	254.8173	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06	Call	7,471	230.2061	247.2249	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24	Call	41,000	210.8230	226.2700	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26	Call	79,241	208.8155	224.0997	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84	Call	900	153.9446	161.4451	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10	Put	46,165	146.5600	139.9150	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90	Put	46,165	365.8398	343.6935	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20	Call	46,165	259.4921	262.6406	0.0000	0.0000	0	0.00		
				<u>1,259,645</u>					<u>5,200.00</u>	<u>1,596,350.00</u>	<u>9 829 976.00</u>	<u>2 771 853 143.99</u>
	<b>Total</b>			<b><u>2,769,411</u></b>					<b><u>33,059.00</u></b>	<b><u>308,398,916.50</u></b>	<b><u>68 583 801.00</u></b>	<b><u>531 816 565 163.79</u></b>

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<b>Grand Total</b>	<b><u>3,339,017</u></b>							<b><u>39,616.00</u></b>	<b><u>696 941 011.10</u></b>	<b><u>94,359,761</u></b>	<b><u>763,997,948,518.39</u></b>
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