



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	(82.9181)	(122.2128)	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	708.4809	752.3960	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	778.9768	825.1868	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											
Dec 2014	CAFJ	Future	4,362	157.8984	225.6485	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	671.9519	716.0122	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
Future											
Sep 2014	CAFM	Future	5,000	91.1532	95.8411	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

<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>
Option											
Jan 2015	DAGB	18.22 Put	9,605	883.2300	834.9479	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1051.1021	997.2969	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1133.8562	1077.6970	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	364.1340	392.7981	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	288.7699	311.9764	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	286.8052	309.8619	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											
Apr 2014	DAUM	10.78 Put	50	25970.7190	19269.6669	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>150.00</u>	<u>1 026 419.00</u>
		Total	50					0.00	0.00	150.00	1 026 419.00
Future											
May 2014	DAUS	Future	10,150	10.5979	10.6873	0.0000	0.0000	0	0.00		
			<u>10,150</u>					<u>0.00</u>	<u>0.00</u>	<u>2 060 151.00</u>	<u>18 881 288 648.70</u>
Option											
Apr 2014	DAUS	10.68 Call	10,000	10.0118	33.1129	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	400	7.0774	23.7226	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.77 Call	3,000	20.0076	40.7857	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	11.05 Call	3,000	3.8607	9.4097	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0114	0.0027	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	621.7736	699.5407	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	304.9797	254.8571	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	0.9946	2.2593	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.57 Call	10,000	144.1181	0.0000	0.0000	0.0000	10,000	1,725,000.00		
May 2014	DAUS	8.30 Put	5,500	0.2111	0.0673	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	507.5058	587.4335	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	347.3735	298.2543	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	12.2847	19.8439	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.8671	0.3989	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	222.1813	261.4580	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	368.7705	328.5606	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	32.1992	42.2125	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.1824	1.3634	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	301.3965	342.6679	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	390.9417	352.5300	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	597.9369	550.9563	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	77.2668	92.8231	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	48.9738	60.0681	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>
Aug 2014	DAUS	10.33 Put	19,547	176.3220	156.1217	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	109.0066	127.2610	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	407.0285	371.5433	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	65.2560	77.4727	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.5814	2.8403	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	325.6952	365.1686	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	420.1484	386.0592	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	84.1208	91.7171	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	4.8669	5.4046	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	394.6557	435.7282	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	7.3668	8.2848	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	435.7724	401.9107	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	370.1320	406.7148	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	106.9345	118.8419	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	165.4174	151.6590	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	238.6045	263.9825	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	445.2658	411.7663	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	127.4519	139.6577	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	10.4715	11.2468	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	432.6581	470.3253	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	450.7942	417.2922	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	142.7532	154.7514	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	463.2025	431.2112	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	179.1221	188.4661	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	469.1955	438.6029	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	201.8870	213.8791	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	474.1886	444.0456	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	197.9247	221.2529	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	478.5466	449.3877	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	207.2747	223.3158	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	482.3577	455.2841	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	203.7268	216.9369	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	487.0809	460.9977	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	192.6663	214.7663	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	491.5922	463.6853	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	205.0782	228.0910	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	492.9303	465.4843	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	206.8051	220.6041	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	493.7807	466.3570	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	206.9975	223.3289	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	494.2164	467.3191	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	217.7009	241.5266	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>
Nov 2015	DAUS	10.80 Put	300	493.9198	466.7849	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	209.8042	226.4664	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	492.3737	464.2052	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	199.2435	219.4256	0.0000	0.0000	0	0.00		
			<u>171,660</u>					<u>10,000.00</u>	<u>1,725,000.00</u>	<u>3 267 535.00</u>	<u>194 222 142.56</u>
	Total		181,810					10,000.00	1,725,000.00	5 327 686.00	19 075 510 791.26
Future											
Jun 2014	EUUS	Future	680	1.3786	1.3756	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3785	1.3756	1.3820	1.3820	3,000	41,460,000.00		
			<u>805</u>					<u>3,000.00</u>	<u>41,460,000.00</u>	<u>10 031.00</u>	<u>138 175 673.00</u>
	Total		805					3,000.00	41,460,000.00	10 031.00	138 175 673.00
Future											
Jun 2014	ZAAD	Future	10,858	9.8018	9.8727	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	11,198	9.9029	9.9671	0.0000	0.0000	0	0.00		
			<u>22,056</u>					<u>0.00</u>	<u>0.00</u>	<u>2 241 420.00</u>	<u>17 244 004 415.90</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	29.8393	26.6565	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	259.8933	308.4896	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	17.9421	25.3070	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	176.3635	210.2038	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	384.9592	478.3039	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	174.3217	241.8744	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>
	Total		23,262					0.00	0.00	2 244 533.00	17 244 537 665.55
Future											
Sep 2014	ZACA	Future	75	9.7537	9.8167	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>
	Total		75					0.00	0.00	27 276.00	206 793 785.60
Future											
Jun 2014	ZAEU	Future	85,970	14.6547	14.7437	14.7850	14.6970	2,360	34,775,005.00		
Sep 2014	ZAEU	Future	13,618	14.9003	14.9795	14.9732	14.9639	850	12,718,505.00		
Dec 2014	ZAEU	Future	5,550	15.1379	15.2192	15.2211	15.2211	250	3,805,275.00		
			<u>105,138</u>					<u>3,460.00</u>	<u>51,298,785.00</u>	<u>4 708 334.00</u>	<u>56 708 975 238.30</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	52.7419	47.1006	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	58.8652	53.1665	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	123.1233	109.4420	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	ZAEU	14.40 Put	10,000	208.8016	187.9598	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	450.4889	408.2749	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	40.0497	54.5660	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	37.3092	51.5297	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	259.4256	242.1431	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	270.8503	253.0573	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	200.5859	222.4915	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>
	Total		184,188					3,460.00	51,298,785.00	6 773 822.00	56 999 014 675.66
Future											
Jun 2014	ZAFR	Future	2,720	12.0409	12.0952	0.0000	0.0000	100	1,209,600.00		
Mar 2015	ZAFR	Future	125	12.6972	12.7446	0.0000	0.0000	0	0.00		
			<u>2,845</u>					<u>100.00</u>	<u>1,209,600.00</u>	<u>387 297.00</u>	<u>3 384 748 860.00</u>
	Total		2,845					100.00	1,209,600.00	387 297.00	3 384 748 860.00
Future											
Jun 2014	ZAGB	Future	37,424	17.6980	17.8235	17.8575	17.7202	5,930	105,254,947.00		
Sep 2014	ZAGB	Future	8,276	17.9823	18.0958	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	5,400	18.2541	18.3697	0.0000	0.0000	0	0.00		
			<u>51,100</u>					<u>5,930.00</u>	<u>105,254,947.00</u>	<u>3 548 537.00</u>	<u>48 426 573 199.60</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	8.7847	8.1090	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	57.2960	50.6258	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	72.2022	64.0005	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	107.7202	91.0961	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	198.2737	169.2105	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	540.7549	477.6963	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	940.2599	855.5140	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	54.0721	68.7154	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	42.2291	53.6006	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	1044.4214	987.3761	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>
	Total		101,463					5,930.00	105,254,947.00	4 070 223.00	48 578 159 203.50
Future											
Jun 2014	ZAJY	Future	15,594	0.1032	0.1044	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1087	0.1099	0.0000	0.0000	0	0.00		
			<u>15,644</u>					<u>0.00</u>	<u>0.00</u>	<u>530 095.00</u>	<u>5 430 571 129.70</u>
	Total		15,644					0.00	0.00	530 095.00	5 430 571 129.70

<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>
Future											
Jun 2014	ZAUM	Future	1,332	10.6302	10.7180	10.7399	10.6854	55	58,903,450.00		
Sep 2014	ZAUM	Future	103	10.8088	10.8897	10.8508	10.8508	5	5,425,400.00		
Dec 2014	ZAUM	Future	37	10.9807	11.0632	0.0000	0.0000	0	0.00		
			<u>1,472</u>					<u>60.00</u>	<u>64,328,850.00</u>	<u>57 874.00</u>	<u>52 637 121 670.00</u>
Option											
Jun 2014	ZAUM	10.93 Put	250	45388.6030	40201.5070	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>
		Total	1,722					60.00	64,328,850.00	60 757.00	52 722 425 594.38
Future											
Jun 2014	ZAUS	Future	1,415,304	10.6302	10.7180	10.7458	10.6391	52,873	565,556,643.00		
Sep 2014	ZAUS	Future	31,305	10.8088	10.8897	10.8888	10.8888	65	707,772.00		
Dec 2014	ZAUS	Future	29,870	10.9807	11.0632	0.0000	0.0000	3,500	38,723,250.00		
Mar 2015	ZAUS	Future	50	11.1758	11.2586	0.0000	0.0000	2	22,513.20		
			<u>1,476,529</u>					<u>56,440.00</u>	<u>605,010,178.20</u>	<u>59 025 749.00</u>	<u>531 989 068 497.60</u>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	1.0871	0.5376	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.4120	0.8231	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.4665	0.8746	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	16.0036	15.5302	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	18.0038	17.2159	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	36.2040	32.1178	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	40.1314	35.2793	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	41.5150	36.3900	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	63.5088	52.2214	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	68.0691	55.3526	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	187.6432	160.2082	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	221.0975	190.2667	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	253.5941	218.5080	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	265.3662	228.4257	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.81 Call	0	188.2558	229.3279	0.0000	0.0000	200	43,400.00		
Jun 2014	ZAUS	10.90 Put	7,000	431.7964	381.1592	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.91 Put	0	439.1144	388.0639	0.0000	0.0000	200	71,400.00		
Jun 2014	ZAUS	10.95 Call	5,000	149.0322	184.1559	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	14,500	137.1286	170.3067	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	506.9286	452.3067	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	134.8671	167.6681	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	514.6671	459.6681	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	132.6459	165.0720	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	116.1902	145.7619	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	112.4222	141.3173	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	11.13 Call	2,000	110.5879	139.1494	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	102.0948	128.8339	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	98.9586	124.9408	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	63.0509	81.2971	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	932.8509	863.2971	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	54.6890	71.0566	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	31.4209	42.7061	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1401.2209	1324.7061	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	29.4350	40.2184	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	23.1805	32.3136	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	9.3792	11.1007	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	11.0405	12.7828	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	11.4969	13.2399	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	14.0548	15.7691	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	63.5353	58.7356	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	100.4219	91.7823	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	143.8867	131.6080	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	149.1636	136.4529	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	154.5839	141.4295	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	208.4702	185.1856	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	259.8086	233.1911	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	283.0732	255.0684	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	221.6268	249.4446	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	148.1368	169.0647	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	120.5767	138.4473	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	113.7425	130.8244	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	110.5205	127.2273	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	106.6689	122.9213	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	86.5177	100.3278	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	30.0830	36.3190	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	57.0815	60.1903	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	99.9982	95.8223	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	116.6421	109.3384	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	142.4346	130.2709	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	252.9704	232.6925	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	323.0171	295.4850	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	396.9854	365.6989	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	461.6396	427.4115	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	524.9507	488.1029	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	567.1508	528.6810	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	630.5245	589.4809	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	637.0148	595.7500	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	11.20 Put	250	696.6263	653.4107	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	283.7835	309.2350	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	240.6994	263.0297	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	164.7304	180.8158	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	159.9790	175.6578	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	148.7550	161.4551	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	148.3134	160.4858	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	95.5495	108.1723	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	8.00 Put	0	18.5095	0.0000	0.0000	0.0000	1	16.56		
Mar 2015	ZAUS	9.00 Put	0	47.9365	0.0000	0.0000	0.0000	1	48.71		
Mar 2015	ZAUS	9.50 Put	0	96.3765	0.0000	0.0000	0.0000	1	93.40		
Mar 2015	ZAUS	10.10 Put	46,165	200.3245	189.2316	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.50 Put	0	334.4073	0.0000	0.0000	0.0000	1	310.79		
Mar 2015	ZAUS	10.90 Put	46,165	525.8690	493.7868	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.01 Put	0	588.5822	554.3170	0.0000	0.0000	5	2,758.83		
Mar 2015	ZAUS	11.50 Call	0	578.4400	0.0000	0.0000	0.0000	1	613.85		
Mar 2015	ZAUS	12.00 Call	0	448.1298	0.0000	0.0000	0.0000	1	475.56		
Mar 2015	ZAUS	13.00 Call	0	284.9759	0.0000	0.0000	0.0000	1	301.61		
Mar 2015	ZAUS	14.20 Call	46,165	222.4387	234.5239	0.0000	0.0000	0	0.00		
			<u>1,264,545</u>					<u>412.00</u>	<u>119,419.30</u>	<u>9 835 689.00</u>	<u>2 773 628 126.29</u>
	Total		<u>2,741,074</u>					<u>56,852.00</u>	<u>605,129,597.50</u>	<u>68 861 438.00</u>	<u>534 762 696 623.89</u>
Grand Total			<u>3,334,501</u>					<u>79,402.00</u>	<u>870 406 779.50</u>	<u>94,724,021</u>	<u>768,823,015,866.40</u>