



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-April-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	(103.3369)	(82.9181)	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	733.6398	708.4809	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	805.7262	778.9768	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	214.3462	157.8984	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	696.5846	671.9519	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	95.2329	91.1532	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	859.2148	883.2300	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1023.9401	1051.1021	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1105.3771	1133.8562	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	377.1861	364.1340	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	299.0680	288.7699	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	297.0274	286.8052	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>Future</b>											
Apr 2014	DAUM	Future	0	10.5724	10.5209	0.0000	0.0000	50	52,862,000.00		
			<u>0</u>					<u>50.00</u>	<u>52,862,000.00</u>	<u>1 700.00</u>	<u>1 822 429 000.00</u>
<b>Option</b>											
Apr 2014	DAUM	10.58 Put	50	7918.7778	0.0000	0.0000	0.0000	150	925,000.00		
			<u>50</u>					<u>150.00</u>	<u>925,000.00</u>	<u>5 900.00</u>	<u>95 053 937.00</u>
	<b>Total</b>		<b>50</b>					<b>200.00</b>	<b>53,787,000.00</b>	<b>7 600.00</b>	<b>1 917 482 937.00</b>
<b>Future</b>											
May 2014	DAUS	Future	10,150	10.6534	10.5979	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>
<b>Option</b>											
Apr 2014	DAUS	10.68 Call	10,000	4.8954	10.0118	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	400	2.5719	7.0774	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.77 Call	3,000	20.7286	20.0076	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	11.05 Call	3,000	3.0062	3.8607	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0006	0.0114	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	665.7802	621.7736	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	269.5373	304.9797	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	1.0082	0.9946	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.57 Call	10,000	165.5840	144.1181	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.2184	0.2111	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	553.8270	507.5058	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	308.3180	347.3735	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	12.8371	12.2847	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.9942	0.8671	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	239.3163	222.1813	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	339.4393	368.7705	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	33.9415	32.1992	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.4483	2.1824	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	319.2861	301.3965	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	362.6751	390.9417	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	11.10 Put	201	564.3771	597.9369	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	81.5783	77.2668	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	51.4801	48.9738	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	161.4012	176.3220	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	114.6957	109.0066	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	379.9808	407.0285	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	68.6253	65.2560	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	4.1709	3.5814	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	342.7988	325.6952	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	394.5780	420.1484	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	82.9577	84.1208	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	5.6279	4.8669	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	412.4340	394.6557	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	7.2057	7.3668	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	410.6798	435.7724	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	385.8203	370.1320	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	109.4135	106.9345	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	154.1477	165.4174	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	248.4170	238.6045	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	421.0695	445.2658	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	130.0757	127.4519	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	11.0080	10.4715	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	449.7311	432.6581	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	427.1437	450.7942	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	145.3848	142.7532	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	440.0722	463.2025	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	178.4422	179.1221	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	446.2705	469.1955	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	202.8540	201.8870	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	451.4151	474.1886	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	207.8565	197.9247	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	456.8011	478.5466	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	209.7913	207.2747	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	461.8148	482.3577	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	205.9971	203.7268	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	467.2267	487.0809	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	203.9193	192.6663	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	469.1708	491.5922	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	210.0232	205.0782	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	470.9855	492.9303	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	209.8530	206.8051	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	471.8542	493.7807	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 2015	DAUS	16.80 Call	300	212.1332	206.9975	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	472.1748	494.2164	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	227.6853	217.7009	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	472.2537	493.9198	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	213.1735	209.8042	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	469.9639	492.3737	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	202.2493	199.2435	0.0000	0.0000	0	0.00		
			<u>171,660</u>					<u>0.00</u>	<u>0.00</u>	<u>3 267 535.00</u>	<u>194 222 142.56</u>
	<b>Total</b>		<b>181,810</b>					<b>0.00</b>	<b>0.00</b>	<b>5 327 686.00</b>	<b>19 075 510 791.26</b>
<b>Future</b>											
Jun 2014	EUUS	Future	680	1.3794	1.3786	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3793	1.3785	0.0000	0.0000	0	0.00		
			<u>805</u>					<u>0.00</u>	<u>0.00</u>	<u>10 031.00</u>	<u>138 175 673.00</u>
	<b>Total</b>		<b>805</b>					<b>0.00</b>	<b>0.00</b>	<b>10 031.00</b>	<b>138 175 673.00</b>
<b>Future</b>											
Jun 2014	ZAAD	Future	10,858	9.8281	9.8018	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	10,818	9.9223	9.9029	9.9723	9.9723	550	5,484,765.00		
Dec 2014	ZAAD	Future	300	10.0190	10.0006	10.0720	10.0720	300	3,021,600.00		
			<u>21,976</u>					<u>850.00</u>	<u>8,506,365.00</u>	<u>2 242 270.00</u>	<u>17 252 510 780.90</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	26.0602	29.8393	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	273.4036	259.8933	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	18.8699	17.9421	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	170.7878	176.3635	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	392.8469	384.9592	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	177.9747	174.3217	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>23,182</b>					<b>850.00</b>	<b>8,506,365.00</b>	<b>2 245 383.00</b>	<b>17 253 044 030.55</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	9.8050	9.7537	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	85,095	14.7374	14.6547	14.7990	14.7294	1,009	14,885,085.00		
Sep 2014	ZAEU	Future	12,628	14.9736	14.9003	15.0375	15.0230	1,030	15,474,580.00		
Dec 2014	ZAEU	Future	5,970	15.2118	15.1379	15.2710	15.2702	870	13,285,196.00		
			<u>103,693</u>					<u>2,909.00</u>	<u>43,644,861.00</u>	<u>4 711 243.00</u>	<u>56 752 620 099.30</u>

<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>											
Jun 2014	ZAEU	13.80 Put	27,500	43.7855	52.7419	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	49.1137	58.8652	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	101.0460	123.1233	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	177.0224	208.8016	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	395.5370	450.4889	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	44.8849	40.0497	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	41.6945	37.3092	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	234.8161	259.4256	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	245.5552	270.8503	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	210.4525	200.5859	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>182,743</b>					<b>2,909.00</b>	<b>43,644,861.00</b>	<b>6 776 731.00</b>	<b>57 042 659 536.66</b>
<b>Future</b>											
Jun 2014	ZAFR	Future	2,720	12.1020	12.0409	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	125	12.7511	12.6972	0.0000	0.0000	0	0.00		
			<u>2,845</u>					<u>0.00</u>	<u>0.00</u>	<u>387 297.00</u>	<u>3 384 748 860.00</u>
	<b>Total</b>		<b>2,845</b>					<b>0.00</b>	<b>0.00</b>	<b>387 297.00</b>	<b>3 384 748 860.00</b>
<b>Future</b>											
Jun 2014	ZAGB	Future	41,872	17.7680	17.6980	17.8570	17.7951	14,404	257,016,562.20		
Sep 2014	ZAGB	Future	7,196	18.0409	17.9823	18.1328	18.0691	2,140	38,764,981.00		
Dec 2014	ZAGB	Future	6,970	18.3127	18.2541	18.3986	18.3972	1,570	28,884,608.00		
			<u>56,038</u>					<u>18,114.00</u>	<u>324,666,151.20</u>	<u>3 566 651.00</u>	<u>48 751 239 350.80</u>
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	7.3920	8.7847	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	48.6149	57.2960	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	61.6847	72.2022	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	88.4404	107.7202	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	167.8454	198.2737	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	486.2316	540.7549	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	875.5788	940.2599	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	50.4763	54.0721	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	38.8923	42.2291	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	1011.7847	1044.4214	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>106,401</b>					<b>18,114.00</b>	<b>324,666,151.20</b>	<b>4 088 337.00</b>	<b>48 902 825 354.70</b>
<b>Future</b>											
Jun 2014	ZAJY	Future	15,594	0.1032	0.1032	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1087	0.1087	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>
			15,644					0.00	0.00	530 095.00	5 430 571 129.70
	<b>Total</b>		<b>15,644</b>					<b>0.00</b>	<b>0.00</b>	530 095.00	5 430 571 129.70
<b>Future</b>											
Jun 2014	ZAUM	Future	1,328	10.6842	10.6302	10.7302	10.7163	14	15,015,240.00		
Sep 2014	ZAUM	Future	103	10.8562	10.8088	10.9030	10.8931	35	38,142,300.00		
Dec 2014	ZAUM	Future	25	11.0287	10.9807	11.0739	11.0711	12	13,286,340.00		
			1,456					61.00	66,443,880.00	57 935.00	52 703 565 550.00
<b>Option</b>											
Jun 2014	ZAUM	10.93 Put	250	41497.7557	45388.6030	0.0000	0.0000	0	0.00		
			250					0.00	0.00	2 883.00	85 303 924.38
	<b>Total</b>		<b>1,706</b>					<b>61.00</b>	<b>66,443,880.00</b>	60 818.00	52 788 869 474.38
<b>Future</b>											
Jun 2014	ZAUS	Future	1,321,744	10.6842	10.6302	10.7380	10.6692	121,322	1,297,800,476.20		
Sep 2014	ZAUS	Future	33,863	10.8562	10.8088	10.9020	10.8600	8,100	88,140,570.00		
Dec 2014	ZAUS	Future	29,771	11.0287	10.9807	11.0739	11.0450	1,099	12,166,430.00		
Mar 2015	ZAUS	Future	50	11.2237	11.1758	0.0000	0.0000	0	0.00		
			1,385,428					130,521.00	1,398,107,476.20	59 156 270.00	533 387 175 973.80
<b>Option</b>											
Jun 2014	ZAUS	8.64 Put	24,582	1.1772	1.0871	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.5086	1.4120	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	1.5637	1.4665	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	12.9418	16.0036	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	14.6424	18.0038	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	30.3966	36.2040	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	33.8442	40.1314	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	35.0618	41.5150	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	52.6342	63.5088	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	56.1446	68.0691	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	165.2288	187.6432	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	196.5203	221.0975	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	225.8979	253.5941	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	236.2059	265.3662	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	393.5835	431.7964	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	163.6770	149.0322	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	19,500	150.7079	137.1286	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	466.5079	506.9286	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	148.2443	134.8671	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	474.0443	514.6671	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	145.8206	132.6459	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	11.10 Call	6,000	127.8683	116.1902	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	123.7536	112.4222	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	121.7499	110.5879	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	112.2350	102.0948	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	108.6550	98.9586	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	68.9115	63.0509	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	884.7115	932.8509	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	59.7346	54.6890	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	34.1083	31.4209	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1349.9083	1401.2209	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	31.8624	29.4350	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	24.8089	23.1805	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	9.8645	9.3792	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	11.4705	11.0405	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	11.9089	11.4969	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	14.3506	14.0548	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	58.5633	63.5353	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	92.7769	100.4219	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	133.3286	143.8867	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	138.2681	149.1636	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	143.3430	154.5839	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	191.1529	208.4702	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	239.9371	259.8086	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	262.1464	283.0732	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	232.3303	221.6268	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	155.4616	148.1368	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	126.5451	120.5767	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	119.3724	113.7425	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	115.9929	110.5205	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	111.9521	106.6689	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	90.8134	86.5177	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	32.4369	30.0830	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	57.1804	57.0815	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	95.3084	99.9982	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	109.9542	116.6421	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	133.8407	142.4346	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	237.5773	252.9704	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	304.3635	323.0171	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	375.5833	396.9854	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	438.0848	461.6396	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	499.4811	524.9507	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	540.5014	567.1508	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	11.10 Put	4,955	602.4431	630.5245	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	608.7947	637.0148	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	667.1830	696.6263	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	294.3623	283.7835	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	249.5728	240.6994	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	170.6520	164.7304	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	165.7163	159.9790	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	154.0696	148.7550	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	153.6142	148.3134	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	99.2736	95.5495	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	188.7946	200.3245	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	502.6462	525.8690	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	226.2942	222.4387	0.0000	0.0000	0	0.00		
			<u>1,269,545</u>					<u>0.00</u>	<u>0.00</u>	<u>9 835 689.00</u>	<u>2 773 628 126.29</u>
	<b>Total</b>		<b><u>2,654,973</u></b>					<b><u>130,521.00</u></b>	<b><u>1,398,107,476.20</u></b>	<b><u>68 991 959.00</u></b>	<b><u>536 160 804 100.09</u></b>

---

<b>Grand Total</b>	<b><u>3,251,797</u></b>	<b><u>152,655.00</u></b>	<b><u>1 895 155 733.40</u></b>	<b><u>94,876,676</u></b>	<b><u>770,718,171,599.80</u></b>
--------------------	-------------------------	--------------------------	--------------------------------	--------------------------	----------------------------------

---