



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-April-2014

<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											
Dec 2014	CAFC	Future	1,942	(124.1893)	(103.3369)	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	759.1042	733.6398	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	832.5435	805.7262	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	242.1661	214.3462	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	722.0656	696.5846	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	99.6542	95.2329	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>
Future											
	Apr 2014	CAFO	Future	7,000	48.6975	45.3753	0.0000	0.0000	7,000	322,700.00	
				<u>7,000</u>					<u>7,000.00</u>	<u>322,700.00</u>	<u>7 000.00</u>
			Total	7,000					7,000.00	322,700.00	7 000.00
Future											
	Apr 2014	CAFP	Future	5	2520.5462	2600.0000	0.0000	0.0000	5	130,000.00	
				<u>5</u>					<u>5.00</u>	<u>130,000.00</u>	<u>5.00</u>
			Total	5					5.00	130,000.00	5.00
Option											
	Jan 2015	DAGB	18.22 Put	9,605	820.0439	859.2148	0.0000	0.0000	0	0.00	
	Jan 2015	DAGB	18.50 Put	4,700	980.4080	1023.9401	0.0000	0.0000	0	0.00	
	Jan 2015	DAGB	18.63 Put	4,697	1060.1640	1105.3771	0.0000	0.0000	0	0.00	
	Jan 2015	DAGB	21.04 Call	9,605	385.9175	377.1861	0.0000	0.0000	0	0.00	
	Jan 2015	DAGB	21.70 Call	4,700	305.3521	299.0680	0.0000	0.0000	0	0.00	
	Jan 2015	DAGB	21.72 Call	4,697	303.2479	297.0274	0.0000	0.0000	0	0.00	
				<u>38,004</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>
			Total	38,004					0.00	0.00	9 605.00
Option											
	Apr 2014	DAUM	10.58 Put	50	5032.0662	7918.7778	0.0000	0.0000	0	0.00	
				<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>150.00</u>
			Total	50					0.00	0.00	150.00
Future											
	May 2014	DAUS	Future	10,150	10.6996	10.6534	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>
Option											
	Apr 2014	DAUS	10.77 Call	3,000	25.7693	20.7286	0.0000	0.0000	0	0.00	
	Apr 2014	DAUS	11.05 Call	3,000	4.3569	3.0062	0.0000	0.0000	0	0.00	
	Apr 2014	DAUS	8.30 Put	6,000	0.0007	0.0006	0.0000	0.0000	0	0.00	
	Apr 2014	DAUS	9.94 Call	6,000	711.5934	665.7802	0.0000	0.0000	0	0.00	
	Apr 2014	DAUS	10.80 Put	500	232.1906	269.5373	0.0000	0.0000	0	0.00	
	Apr 2014	DAUS	12.00 Call	500	1.2504	1.0082	0.0000	0.0000	0	0.00	
	Apr 2014	DAUS	10.57 Call	10,000	187.6693	165.5840	0.0000	0.0000	0	0.00	
	May 2014	DAUS	8.30 Put	5,500	0.1847	0.2184	0.0000	0.0000	0	0.00	
	May 2014	DAUS	10.14 Call	5,500	592.5842	553.8270	0.0000	0.0000	0	0.00	
	May 2014	DAUS	10.80 Put	500	275.1968	308.3180	0.0000	0.0000	0	0.00	
	May 2014	DAUS	12.20 Call	500	12.4322	12.8371	0.0000	0.0000	0	0.00	
	Jun 2014	DAUS	8.30 Put	4,700	0.9221	0.9942	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	10.82 Call	4,700	253.1945	239.3163	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	307.2897	339.4393	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	34.6614	33.9415	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.2959	2.4483	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	334.8956	319.2861	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	332.5780	362.6751	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	528.5563	564.3771	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	83.5512	81.5783	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	52.3754	51.4801	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	145.9493	161.4012	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	117.7116	114.6957	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	353.6677	379.9808	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	69.6256	68.6253	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	3.9994	4.1709	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	357.3545	342.7988	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	368.7571	394.5780	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	83.9980	82.9577	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	5.5662	5.6279	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	429.5224	412.4340	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	7.0880	7.2057	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	384.9704	410.6798	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	398.7936	385.8203	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	108.7683	109.4135	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	143.8083	154.1477	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	254.8287	248.4170	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	395.1439	421.0695	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	129.6722	130.0757	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	10.7869	11.0080	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	463.9871	449.7311	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	400.8533	427.1437	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	145.0392	145.3848	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	413.3325	440.0722	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	178.1505	178.4422	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	420.3946	446.2705	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	205.2841	202.8540	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	424.4398	451.4151	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	212.2134	207.8565	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	432.4826	456.8011	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	213.7377	209.7913	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	439.3209	461.8148	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	214.8301	205.9971	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	444.8520	467.2267	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 2015	DAUS	15.88 Call	300	205.5192	203.9193	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	448.5867	469.1708	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	218.3439	210.0232	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	451.2554	470.9855	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	213.0807	209.8530	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	452.6383	471.8542	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	219.9643	212.1332	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	454.3606	472.1748	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	231.2367	227.6853	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	453.5308	472.2537	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	216.1171	213.1735	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	452.2877	469.9639	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	209.2765	202.2493	0.0000	0.0000	0	0.00		
			<u>161,260</u>					<u>0.00</u>	<u>0.00</u>	<u>3 267 535.00</u>	<u>194 222 142.56</u>
	Total		171,410					0.00	0.00	5 327 686.00	19 075 510 791.26
Future											
Jun 2014	EUUS	Future	680	1.3768	1.3794	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3766	1.3793	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>
	Total		805					0.00	0.00	10 031.00	138 175 673.00
Future											
Jun 2014	ZAAD	Future	10,858	9.8675	9.8281	9.8887	9.8887	250	2,472,175.00		
Sep 2014	ZAAD	Future	10,898	9.9607	9.9223	9.9774	9.9774	250	2,494,350.00		
Dec 2014	ZAAD	Future	300	10.0587	10.0190	0.0000	0.0000	0	0.00		
			<u>22,056</u>					<u>500.00</u>	<u>4,966,525.00</u>	<u>2 242 770.00</u>	<u>17 257 477 305.90</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	24.5334	26.0602	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	296.2272	273.4036	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	23.5100	18.8699	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	160.3471	170.7878	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	411.0901	392.8469	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	187.1491	177.9747	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					500.00	4,966,525.00	2 245 883.00	17 258 010 555.55
Future											
Sep 2014	ZACA	Future	75	9.8385	9.8050	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

<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	ZAEU	Future	85,095	14.7734	14.7374	14.8180	14.7999	350	5,181,775.00		
Sep 2014	ZAEU	Future	12,878	15.0090	14.9736	15.0253	15.0253	250	3,756,325.00		
Dec 2014	ZAEU	Future	5,970	15.2488	15.2118	0.0000	0.0000	0	0.00		
			<u>103,943</u>					<u>600.00</u>	<u>8,938,100.00</u>	<u>4 711 843.00</u>	<u>56 761 558 199.30</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	40.6337	43.7855	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	45.7604	49.1137	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	93.6789	101.0460	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	166.2772	177.0224	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	375.3268	395.5370	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	48.5611	44.8849	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	45.4879	41.6945	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	226.5065	234.8161	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	236.9056	245.5552	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	217.9552	210.4525	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			182,993					600.00	8,938,100.00	6 777 331.00	57 051 597 636.66
Future											
Jun 2014	ZAFR	Future	2,720	12.1160	12.1020	12.1393	12.1393	50	606,965.00		
Mar 2015	ZAFR	Future	125	12.7650	12.7511	0.0000	0.0000	0	0.00		
			<u>2,845</u>					<u>50.00</u>	<u>606,965.00</u>	<u>387 347.00</u>	<u>3 385 355 825.00</u>
Total			2,845					50.00	606,965.00	387 347.00	3 385 355 825.00
Future											
Jun 2014	ZAGB	Future	41,972	17.8381	17.7680	17.8972	17.8758	684	12,231,682.30		
Sep 2014	ZAGB	Future	6,996	18.1108	18.0409	18.1372	18.1372	200	3,627,440.00		
Dec 2014	ZAGB	Future	6,970	18.3855	18.3127	0.0000	0.0000	0	0.00		
			<u>55,938</u>					<u>884.00</u>	<u>15,859,122.30</u>	<u>3 567 535.00</u>	<u>48 767 098 473.10</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	6.8467	7.3920	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	43.3840	48.6149	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	54.9301	61.6847	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	78.6081	88.4404	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	146.7331	167.8454	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	441.6941	486.2316	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	817.9476	875.5788	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	52.0846	50.4763	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	39.3163	38.8923	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	967.2662	1011.7847	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
			50,363					0.00	0.00	521 686.00	151 586 003.90
		Total	106,301					884.00	15,859,122.30	4 089 221.00	48 918 684 477.00
Future											
	Jun 2014 ZAJY	Future	15,594	0.1035	0.1032	0.0000	0.0000	0	0.00		
	Mar 2015 ZAJY	Future	50	0.1089	0.1087	0.0000	0.0000	0	0.00		
			15,644					0.00	0.00	530 095.00	5 430 571 129.70
		Total	15,644					0.00	0.00	530 095.00	5 430 571 129.70
Future											
	Jun 2014 ZAUM	Future	1,313	10.7306	10.6842	10.7556	10.7382	30	32,232,900.00		
	Sep 2014 ZAUM	Future	103	10.9026	10.8562	0.0000	0.0000	0	0.00		
	Dec 2014 ZAUM	Future	30	11.0767	11.0287	11.0918	11.0918	5	5,545,900.00		
			1,446					35.00	37,778,800.00	57 970.00	52 741 344 350.00
Option											
	Jun 2014 ZAUM	10.93 Put	250	37914.1304	41497.7557	0.0000	0.0000	0	0.00		
			250					0.00	0.00	2 883.00	85 303 924.38
		Total	1,696					35.00	37,778,800.00	60 853.00	52 826 648 274.38
Future											
	Jun 2014 ZAUS	Future	1,210,152	10.7306	10.6842	10.7625	10.7150	123,478	1,321,184,917.00		
	Sep 2014 ZAUS	Future	47,863	10.9026	10.8562	10.8999	10.8999	14,000	152,731,400.00		
	Dec 2014 ZAUS	Future	32,271	11.0767	11.0287	0.0000	0.0000	2,500	27,678,750.00		
	Mar 2015 ZAUS	Future	50	11.2723	11.2237	0.0000	0.0000	0	0.00		
			1,290,336					139,978.00	1,501,595,067.00	59 296 248.00	534 888 771 040.80
Option											
	Jun 2014 ZAUS	8.64 Put	24,582	1.0489	1.1772	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.78 Put	15,489	1.3273	1.5086	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.80 Put	920	1.3734	1.5637	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.75 Put	250	10.6177	12.9418	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.78 Put	920	12.0351	14.6424	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.97 Put	24,582	25.3272	30.3966	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.00 Put	15,000	28.2683	33.8442	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.01 Put	50	29.3098	35.0618	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.13 Put	15,489	44.4612	52.6342	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.15 Put	47,500	47.5121	56.1446	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.50 Put	15,000	143.9587	165.2288	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.57 Put	11,250	172.4115	196.5203	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.63 Put	11,250	199.3682	225.8979	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.65 Put	2,350	208.8802	236.2059	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.90 Put	7,000	358.4870	393.5835	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	10.95 Call	5,000	173.7641	163.6770	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	19,500	159.6737	150.7079	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	429.0737	466.5079	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	156.9957	148.2443	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	436.3957	474.0443	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	154.3631	145.8206	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	134.8559	127.8683	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	130.3866	123.7536	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	128.2098	121.7499	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	117.8810	112.2350	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	113.9965	108.6550	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	71.2929	68.9115	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	840.6929	884.7115	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	61.5139	59.7346	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	34.6572	34.1083	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1304.0572	1349.9083	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	32.3386	31.8624	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	25.0789	24.8089	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	9.8781	9.8645	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	11.4231	11.4705	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	11.8441	11.9089	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	14.1791	14.3506	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	54.7776	58.5633	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	85.9032	92.7769	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	123.6474	133.3286	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	128.2569	138.2681	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	132.9979	143.3430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	174.7873	191.1529	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	220.7698	239.9371	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	241.8073	262.1464	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	240.1185	232.3303	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	159.6521	155.4616	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	129.4790	126.5451	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	122.0093	119.3724	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	118.4900	115.9929	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	114.2837	111.9521	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	92.3219	90.8134	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	30.5392	32.4369	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	53.8862	57.1804	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	89.9541	95.3084	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	103.8352	109.9542	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	122.8258	133.8407	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	10.38 Put	500	222.7622	237.5773	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	281.3313	304.3635	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	350.1845	375.5833	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	410.9480	438.0848	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	470.8602	499.4811	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	510.9919	540.5014	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	570.8976	602.4431	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	577.1213	608.7947	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	634.3944	667.1830	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	301.7723	294.3623	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	255.6382	249.5728	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	173.8244	170.6520	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	168.7184	165.7163	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	154.6844	154.0696	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	153.2341	153.6142	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	107.0682	99.2736	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	178.5884	188.7946	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	473.2969	502.6462	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	222.6792	226.2942	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>
	Total		<u>2,559,881</u>					<u>139,978.00</u>	<u>1,501,595,067.00</u>	<u>69 131 937.00</u>	<u>537 662 399 167.09</u>
Grand Total			<u>3,153,530</u>				<u>149,052.00</u>	<u>1 570 197 279.30</u>	<u>95,025,728</u>	<u>772,288,368,879.10</u>	