



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-April-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	(54.3427)	(61.3523)	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	695.4407	703.5376	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	769.4636	777.1561	0.0000	0.0000	0	0.00		
			<u>3,784</u>					<u>0.00</u>	<u>0.00</u>	<u>803.00</u>	<u>621 267.29</u>
		Total	3,784					0.00	0.00	803.00	621 267.29
Future											
Dec 2014	CAFJ	Future	4,362	157.2364	141.4645	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	650.5171	660.1376	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	102.6226	103.2473	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	0	0.0000	7.1243	0.0000	0.0000	7,000	0.00		
			0					7,000.00	0.00	14 000.00	322 700.00
		Total	0					7,000.00	0.00	14 000.00	322 700.00
Future											
Apr 2014	CAFR	Future	0	7.4000	38.5470	0.0000	0.0000	3,000	22,200.00		
			0					3,000.00	22,200.00	6 000.00	149 400.00
		Total	0					3,000.00	22,200.00	6 000.00	149 400.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	704.5072	728.9845	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	859.4292	884.0405	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	937.4950	960.8727	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	314.6786	329.8978	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	241.3169	254.5112	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	239.4347	252.5712	0.0000	0.0000	0	0.00		
			38,004					0.00	0.00	9 605.00	6 218 373.05
		Total	38,004					0.00	0.00	9 605.00	6 218 373.05
Option											
May 2014	DAUM	10.57 Put	50	7602.5162	1990.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	150.00	774 998.00
		Total	50					0.00	0.00	150.00	774 998.00
Future											
May 2014	DAUS	Future	10,150	10.5655	10.5821	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.7310	10.7492	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	669	10.7882	10.8065	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	500	10.9360	10.9557	0.0000	0.0000	0	0.00		
			12,648					0.00	0.00	2 065 149.00	18 935 047 148.70
Option											
May 2014	DAUS	10.54 Call	1,500	51.0730	73.0752	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.87 Call	1,500	2.8298	2.9444	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.55 Call	9,000	72.2556	0.0000	0.0000	0.0000	9,000	700,020.00		
May 2014	DAUS	10.87 Call	9,000	8.9201	0.0000	0.0000	0.0000	9,000	50,040.00		
May 2014	DAUS	10.10 Call	1,000	446.9579	462.5217	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.40 Call	1,000	176.7091	197.3058	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.90 Call	1,500	8.5904	11.3793	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0010	0.0059	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	439.5220	455.1164	0.0000	0.0000	0	0.00		

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May 2014	DAUS	10.80 Put	500	282.4811	275.1010	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	0.3047	0.4598	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.1542	0.1896	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	122.3118	136.0949	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	308.2573	305.3957	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	3.8565	7.7731	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.6394	0.9655	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	198.8496	212.1487	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	331.3084	327.0965	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	19.1381	19.7371	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	127.1230	131.9357	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	59.6665	62.1175	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	351.7618	351.6729	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	33.6652	34.1881	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	1.8911	2.5835	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	231.9992	246.0773	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	366.4302	369.4714	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	49.9121	47.7308	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	3.7609	4.6150	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	303.4189	319.5627	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	5.0716	6.1329	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	379.5342	383.0966	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	280.8639	295.1617	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	72.6790	68.5510	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	122.4612	134.6079	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	168.7195	176.9083	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	389.7284	393.4973	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	89.9558	86.3254	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	6.6187	8.3268	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	340.6943	357.0928	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	395.9167	399.1496	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	106.2184	99.4335	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	7.8151	10.7489	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	404.9658	423.0279	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	10.7597	15.0785	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	405.8431	408.8737	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	476.8634	496.6801	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	139.6969	130.2143	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	413.6513	413.1281	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	146.4200	152.3287	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	419.9088	414.9510	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	150.3478	160.0142	0.0000	0.0000	0	0.00		

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Apr 2015	DAUS	10.80 Put	300	424.7133	416.1080	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	151.5681	163.0570	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	430.4446	424.9296	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	149.1878	158.3275	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	433.6485	432.7109	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	148.5256	157.3549	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	437.0238	437.3503	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	153.9527	169.1111	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	442.5475	440.7952	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	154.2644	163.2418	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	445.7516	443.3472	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	156.6505	165.6879	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	447.9800	445.8532	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	171.8008	181.2371	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	449.3353	446.7147	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	157.8842	168.8836	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	449.9579	446.4509	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	156.4197	157.9718	0.0000	0.0000	0	0.00		
			<u>176,358</u>					<u>18,000.00</u>	<u>750,060.00</u>	<u>3 330 937.00</u>	<u>196 623 618.76</u>
Total			189,006					18,000.00	750,060.00	5 396 086.00	19 131 670 767.46
Future											
Jun 2014	EUUS	Future	675	1.3863	1.3821	1.3872	1.3820	40	553,885.00		
Sep 2014	EUUS	Future	125	1.3861	1.3819	0.0000	0.0000	0	0.00		
			<u>800</u>					<u>40.00</u>	<u>553,885.00</u>	<u>10 083.00</u>	<u>138 895 676.00</u>
Total			800					40.00	553,885.00	10 083.00	138 895 676.00
Future											
Jun 2014	ZAAD	Future	9,646	9.7900	9.8158	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	9,480	9.8832	9.9101	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	600	9.9785	10.0075	0.0000	0.0000	0	0.00		
			<u>19,726</u>					<u>0.00</u>	<u>0.00</u>	<u>2 252 672.00</u>	<u>17 355 835 654.70</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	5.9000	6.7722	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	182.4514	198.5251	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	3.8336	3.8018	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	182.5685	175.7466	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	374.1337	384.6988	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	166.6901	169.1718	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			20,932					0.00	0.00	2 255 785.00	17 356 368 904.35

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Future											
Sep 2014	ZACA	Future	100	9.7791	9.8034	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>27 301.00</u>	<u>207 037 535.60</u>
		Total	100					0.00	0.00	27 301.00	207 037 535.60
Future											
Jun 2014	ZAEU	Future	81,630	14.6900	14.6702	14.6950	14.6950	22	323,290.00		
Sep 2014	ZAEU	Future	12,167	14.9244	14.9046	14.9171	14.8800	94	1,399,239.40		
Dec 2014	ZAEU	Future	6,310	15.1608	15.1422	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	100	15.4279	15.4112	0.0000	0.0000	0	0.00		
			<u>100,207</u>					<u>116.00</u>	<u>1,722,529.40</u>	<u>4 752 551.00</u>	<u>57 361 823 332.90</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	9.8876	18.0213	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	11.0483	20.2465	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	35.7804	48.4922	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	92.1086	112.0445	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	348.3133	349.7439	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	311.3715	334.0761	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	93.9400	95.9130	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	5.6102	5.7121	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	5.0639	5.1159	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	173.2308	192.4342	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	182.9469	202.5228	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	130.4340	126.9261	0.0000	0.0000	0	0.00		
			<u>87,850</u>					<u>0.00</u>	<u>0.00</u>	<u>2 081 688.00</u>	<u>292 666 837.36</u>
		Total	188,057					116.00	1,722,529.40	6 834 239.00	57 654 490 170.26
Future											
Jun 2014	ZAFR	Future	2,720	12.0386	12.0172	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.6803	12.6614	0.0000	0.0000	0	0.00		
			<u>2,820</u>					<u>0.00</u>	<u>0.00</u>	<u>387 372.00</u>	<u>3 385 670 825.00</u>
		Total	2,820					0.00	0.00	387 372.00	3 385 670 825.00
Future											
Jun 2014	ZAGB	Future	36,852	17.8773	17.8735	17.8900	17.8900	10	178,900.00		
Sep 2014	ZAGB	Future	7,151	18.1513	18.1484	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	7,010	18.4237	18.4229	0.0000	0.0000	0	0.00		
			<u>51,013</u>					<u>10.00</u>	<u>178,900.00</u>	<u>3 622 421.00</u>	<u>49 741 207 108.50</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.3904	0.5741	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	10.8253	16.8641	0.0000	0.0000	0	0.00		

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Jun 2014	ZAGB	16.65 Put	18,000	13.6294	20.2009	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	17.1039	24.1854	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	19.9236	27.3303	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	49.4225	53.1688	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	452.9996	467.1561	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	269.5491	301.3092	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	114.7037	136.8682	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	659.5725	683.0229	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	14.0017	14.3583	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	9.7635	9.3045	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	826.5662	858.1571	0.0000	0.0000	0	0.00		
			<u>60,363</u>					<u>0.00</u>	<u>0.00</u>	<u>537 086.00</u>	<u>154 881 785.90</u>
	Total		111,376					10.00	178,900.00	4 159 507.00	49 896 088 894.40
Future											
Jun 2014	ZAJY	Future	15,594	0.1037	0.1035	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1091	0.1090	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
Future											
Jun 2014	ZAUM	Future	1,394	10.5967	10.6143	10.6435	10.5988	64	68,111,600.00		
Sep 2014	ZAUM	Future	103	10.7672	10.7855	10.7628	10.7628	5	5,381,400.00		
Dec 2014	ZAUM	Future	31	10.9380	10.9578	0.0000	0.0000	0	0.00		
			<u>1,528</u>					<u>69.00</u>	<u>73,493,000.00</u>	<u>59 183.00</u>	<u>54 032 376 640.00</u>
Option											
Jun 2014	ZAUM	10.93 Put	250	39856.7064	39138.9140	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		1,778					69.00	73,493,000.00	62 066.00	54 117 680 564.38
Future											
Jun 2014	ZAUS	Future	860,637	10.5967	10.6143	10.6530	10.5900	13,143	139,981,167.00		
Sep 2014	ZAUS	Future	49,352	10.7672	10.7855	10.7839	10.7500	1,725	18,556,693.00		
Dec 2014	ZAUS	Future	36,133	10.9380	10.9578	0.0000	0.0000	4,000	43,982,400.00		
Mar 2015	ZAUS	Future	550	11.1297	11.1516	0.0000	0.0000	0	0.00		
			<u>946,672</u>					<u>18,868.00</u>	<u>202,520,260.00</u>	<u>60 399 392.00</u>	<u>546 609 158 279.70</u>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.0627	0.2061	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.1088	0.3226	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.1178	0.3440	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	4.3580	7.7169	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	9.78 Put	920	4.7964	8.4588	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	9.0554	15.3387	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	10.0576	16.8860	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	10.4187	17.4380	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	10.7949	18.0092	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	19.8370	25.7659	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	22.3135	27.5185	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	15,500	211.5025	236.2659	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	114.8025	121.9659	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	146.9147	153.3904	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	180.0402	183.8983	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	192.4240	194.7931	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.67 Put	100	205.1768	206.0437	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.75 Put	201	259.6011	256.9133	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	374.0807	367.6049	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	61.8392	71.8082	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	60.1965	69.9435	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	54.0665	62.9564	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	457.3665	448.6564	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	52.6395	61.3221	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	465.9395	457.0221	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	51.2522	59.7318	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	41.4582	48.4325	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	39.3374	45.9688	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	38.3218	44.7858	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	33.7345	39.3314	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	32.0947	37.3495	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	15.8470	18.3013	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	919.1470	904.0013	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	12.7603	14.6852	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	3.8861	5.0351	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1407.1861	1390.7351	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	3.3241	4.3221	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	1.8357	2.4136	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	6.6098	8.8590	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	7.5474	10.0995	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	7.8025	10.4359	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	9.2192	12.2974	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	37.9663	45.0995	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	65.4312	74.5854	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	100.6161	112.2116	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	105.6164	116.9006	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 2014	ZAUS	10.23 Put	23,934	111.3147	121.7387	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	160.4863	164.8778	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	535.1140	557.8376	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	208.1515	212.6625	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	230.2054	234.7050	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	148.3321	156.1302	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	92.1169	96.2977	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	72.5792	75.4124	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	67.8897	70.3925	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	65.7029	68.0516	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	63.1062	65.2722	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	49.8902	51.1174	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	22.2392	23.7159	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	41.1733	45.6137	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	72.3200	81.6431	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	86.7917	95.9518	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	107.8124	116.9800	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	202.7884	214.8991	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	10,000	250.7349	255.1949	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	272.4340	276.8587	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	343.4774	347.6604	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	406.5195	410.3704	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	469.5731	472.3578	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	513.0173	513.9358	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	577.8492	576.8794	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	0	584.5039	583.4263	0.0000	0.0000	14,942	8,322,694.00		
Dec 2014	ZAUS	11.20 Put	250	645.7305	643.6674	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	10,000	303.5682	317.8395	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	211.1753	220.2916	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	175.1743	182.7483	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	115.3535	119.0919	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	111.7605	115.2540	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	107.6275	104.8022	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	107.3973	104.1237	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	61.0202	68.2399	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	160.8731	167.7212	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	470.0359	467.1713	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	178.9247	168.8136	0.0000	0.0000	0	0.00		
			<u>1,309,375</u>					<u>14,942.00</u>	<u>8,322,694.00</u>	<u>9 971 439.00</u>	<u>2 810 523 738.69</u>
	Total		2,256,047					33,810.00	210,842,954.00	70 370 831.00	549 419 682 018.39

<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>
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Grand Total

2,868,173

62,045.00

287 563 528.40

96,485,591

787,127,499,896.68