



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	(96.7169)	(71.7322)	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	744.1600	710.3096	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	818.4618	782.6869	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>
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	<b>803.00</b>	<b>621 267.29</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,362	230.5618	141.5751	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	703.5334	670.0448	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	106.6109	98.4209	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>Future</b>											
Apr 2014	CAFO	Future	7,000	67.8252	49.4684	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<u>0.00</u>	<u>0.00</u>	<u>7 000.00</u>	<u>322 700.00</u>
		<b>Total</b>	<b>7,000</b>					<b>0.00</b>	<b>0.00</b>	<b>7 000.00</b>	<b>322 700.00</b>
<b>Future</b>											
Apr 2014	CAFR	Future	3,000	67.9290	56.7044	0.0000	0.0000	0	0.00		
			<u>3,000</u>					<u>0.00</u>	<u>0.00</u>	<u>3 000.00</u>	<u>127 200.00</u>
		<b>Total</b>	<b>3,000</b>					<b>0.00</b>	<b>0.00</b>	<b>3 000.00</b>	<b>127 200.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	723.3860	752.1681	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	877.0637	908.7482	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	953.5591	987.0934	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	362.8229	354.9695	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	283.1064	276.9791	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	281.0400	274.9567	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>											
May 2014	DAUS	Future	10,150	10.6590	10.6004	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.8286	10.7683	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	669	10.8867	10.8257	0.0000	0.0000	0	0.00		
			<u>12,148</u>					<u>0.00</u>	<u>0.00</u>	<u>2 063 649.00</u>	<u>18 918 649 148.70</u>
<b>Option</b>											
Apr 2014	DAUS	8.30 Put	0	0.0000	0.0000	0.0000	0.0000	6,000	0.60		
Apr 2014	DAUS	9.94 Call	0	670.1221	610.1257	0.0000	0.0000	6,000	0.60		
Apr 2014	DAUS	10.80 Put	500	193.3932	253.6092	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	0.0083	0.0098	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.57 Call	10,000	81.8763	53.4303	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.54 Call	1,500	136.4468	105.0298	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.87 Call	1,500	22.8969	17.9042	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.10 Call	1,000	540.0879	483.3652	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.40 Call	1,000	271.2480	227.8617	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.90 Call	1,500	38.7658	32.5903	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0011	0.0175	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	534.0884	481.9449	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	247.5268	291.9815	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	2.1771	2.0164	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.2612	0.3351	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	189.9978	168.1929	0.0000	0.0000	0	0.00		

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Jun 2014	DAUS	10.80 Put	500	284.1516	330.1183	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	15.2528	14.7969	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	1.1610	1.2633	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	270.3369	250.5350	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	308.8698	347.8752	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	0	512.3124	559.1122	0.0000	0.0000	201	104,721.00		
Jul 2014	DAUS	12.09 Call	0	53.6968	51.7089	0.0000	0.0000	201	8,442.00		
Jul 2014	DAUS	12.62 Call	500	31.1015	30.6471	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	126.4443	145.7696	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	84.6188	81.2589	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	330.9386	367.0808	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	47.8168	46.5799	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	2.6688	2.9257	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	300.4881	280.9536	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	349.0634	382.1358	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	62.3528	64.8680	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	4.2543	4.4866	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	374.9211	353.4846	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	5.6626	5.9304	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	363.6230	396.5462	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	345.0412	327.4324	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	86.7999	86.1547	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	126.8421	139.5794	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	211.9456	203.0736	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	375.9982	407.6072	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	106.3394	105.9245	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	7.5657	7.4972	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	410.6401	391.2987	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	383.2227	413.9879	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	120.7167	120.6833	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	10.7269	0.0000	0.0000	0.0000	5,000	0.50		
Dec 2014	DAUS	11.20 Call	5,000	480.3700	0.0000	0.0000	0.0000	5,000	0.50		
Jan 2015	DAUS	8.30 Put	5,000	14.9362	0.0000	0.0000	0.0000	5,000	0.50		
Jan 2015	DAUS	10.80 Put	300	395.1837	424.4975	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	557.5640	0.0000	0.0000	0.0000	5,000	0.50		
Jan 2015	DAUS	14.27 Call	300	151.0472	154.3219	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	401.4038	431.4857	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	175.2222	176.1484	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	406.4442	435.6370	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	181.3600	172.0106	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	410.5859	438.8707	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	184.4294	181.6710	0.0000	0.0000	0	0.00		

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May 2015	DAUS	10.80 Put	300	417.4593	445.0128	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	180.1625	176.0824	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	425.0855	450.4741	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	177.6986	167.6918	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	429.1117	456.5947	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	182.3187	179.0007	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	432.8225	458.7468	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	181.3636	174.4770	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	435.6896	461.1855	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	182.4139	180.4319	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	438.2531	463.2821	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	197.6068	189.6642	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	439.1941	463.8593	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	183.2753	180.2453	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	439.0380	464.2751	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	170.8200	170.4463	0.0000	0.0000	0	0.00		
			<u>169,358</u>					<u>32,402.00</u>	<u>113,166.20</u>	<u>3 312 937.00</u>	<u>195 873 558.76</u>
	<b>Total</b>		<b>181,506</b>					<b>32,402.00</b>	<b>113,166.20</b>	<b>5 376 586.00</b>	<b>19 114 522 707.46</b>
<b>Future</b>											
Jun 2014	EUUS	Future	680	1.3823	1.3792	1.3854	1.3854	7	96,978.00		
Sep 2014	EUUS	Future	125	1.3820	1.3790	0.0000	0.0000	0	0.00		
			<u>805</u>					<u>7.00</u>	<u>96,978.00</u>	<u>10 038.00</u>	<u>138 272 651.00</u>
	<b>Total</b>		<b>805</b>					<b>7.00</b>	<b>96,978.00</b>	<b>10 038.00</b>	<b>138 272 651.00</b>
<b>Future</b>											
Jun 2014	ZAAD	Future	9,896	9.8948	9.9138	9.8760	9.8746	350	3,456,250.00		
Sep 2014	ZAAD	Future	9,480	9.9918	10.0166	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	350	10.0902	10.1149	0.0000	0.0000	0	0.00		
			<u>19,726</u>					<u>350.00</u>	<u>3,456,250.00</u>	<u>2 251 672.00</u>	<u>17 345 953 529.70</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	5.5632	5.6390	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	261.6016	277.8838	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	9.3090	10.9352	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	166.3449	164.1225	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	443.8156	461.1515	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	207.0511	217.5270	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>20,932</b>					<b>350.00</b>	<b>3,456,250.00</b>	<b>2 254 785.00</b>	<b>17 346 486 779.35</b>
<b>Future</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>
Sep 2014	ZACA	Future	100	9.8073	9.7542	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>
		<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>27 301.00</b>	<b>207 037 535.60</b>
<b>Future</b>											
Jun 2014	ZAEU	Future	80,993	14.7773	14.6534	14.8020	14.7500	1,410	20,836,352.30		
Sep 2014	ZAEU	Future	12,163	15.0164	14.8994	15.0166	15.0166	240	3,603,984.00		
Dec 2014	ZAEU	Future	5,810	15.2563	15.1378	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	100	15.5279	15.4065	0.0000	0.0000	0	0.00		
			<u>99,066</u>					<u>1,650.00</u>	<u>24,440,336.30</u>	<u>4 743 771.00</u>	<u>57 231 433 134.90</u>
<b>Option</b>											
Jun 2014	ZAEU	13.80 Put	27,500	18.0348	20.5531	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	20.1659	22.5300	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	46.2650	65.7805	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	103.2452	140.8549	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	446.0832	363.9688	0.0000	0.0000	1,000	481,000.00		
Jun 2014	ZAEU	14.85 Put	5,000	300.5447	380.2109	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	154.8462	0.0000	0.0000	0.0000	6,000	930,000.00		
Jun 2014	ZAEU	16.35 Call	4,200	15.8987	11.8532	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	14.4532	10.9396	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	177.2296	209.9055	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	186.7575	220.6717	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	166.1838	148.8604	0.0000	0.0000	0	0.00		
			<u>87,850</u>					<u>7,000.00</u>	<u>1,411,000.00</u>	<u>2 081 688.00</u>	<u>292 666 837.36</u>
		<b>Total</b>	<b>186,916</b>					<b>8,650.00</b>	<b>25,851,336.30</b>	<b>6 825 459.00</b>	<b>57 524 099 972.26</b>
<b>Future</b>											
Jun 2014	ZAFR	Future	2,720	12.1246	12.0016	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.7801	12.6572	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>
		<b>Total</b>	<b>2,820</b>					<b>0.00</b>	<b>0.00</b>	<b>387 372.00</b>	<b>3 385 670 825.00</b>
<b>Future</b>											
Jun 2014	ZAGB	Future	38,866	17.9246	17.8607	17.9534	17.9500	115	2,064,092.20		
Sep 2014	ZAGB	Future	6,996	18.2038	18.1496	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	7,010	18.4806	18.4258	0.0000	0.0000	0	0.00		
			<u>52,872</u>					<u>115.00</u>	<u>2,064,092.20</u>	<u>3 617 619.00</u>	<u>49 654 810 675.10</u>
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	0.9848	1.1600	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	18.8678	21.6155	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	22.3891	26.6691	0.0000	0.0000	0	0.00		

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Jun 2014	ZAGB	16.79 Put	6,000	26.5363	32.7122	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	29.7711	37.4641	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	65.7271	80.7204	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	534.4353	495.2771	0.0000	0.0000	1,000	577,510.00		
Jun 2014	ZAGB	17.90 Put	4,000	314.3026	348.8190	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	189.9795	0.0000	0.0000	0.0000	6,000	1,123,020.00		
Jun 2014	ZAGB	18.45 Put	400	679.7811	729.2404	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	24.8888	24.4703	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	16.8399	16.9612	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	853.5451	887.8000	0.0000	0.0000	0	0.00		
			<u>60,363</u>					<u>7,000.00</u>	<u>1,700,530.00</u>	<u>537 086.00</u>	<u>154 881 785.90</u>
	<b>Total</b>		<b>113,235</b>					<b>7,115.00</b>	<b>3,764,622.20</b>	<b>4 154 705.00</b>	<b>49 809 692 461.00</b>
<b>Future</b>											
Jun 2014	ZAJY	Future	15,594	0.1045	0.1036	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1100	0.1091	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>
	<b>Total</b>		<b>15,644</b>					<b>0.00</b>	<b>0.00</b>	<b>530 095.00</b>	<b>5 430 571 129.70</b>
<b>Future</b>											
Jun 2014	ZAUM	Future	1,267	10.6905	10.6245	10.7033	10.6811	35	37,400,750.00		
Sep 2014	ZAUM	Future	104	10.8654	10.8046	10.8722	10.8524	20	21,722,750.00		
Dec 2014	ZAUM	Future	31	11.0399	10.9783	0.0000	0.0000	0	0.00		
			<u>1,402</u>					<u>55.00</u>	<u>59,123,500.00</u>	<u>58 917.00</u>	<u>53 748 074 570.00</u>
<b>Option</b>											
Jun 2014	ZAUM	10.93 Put	250	35883.6314	41037.3425	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>1,652</b>					<b>55.00</b>	<b>59,123,500.00</b>	<b>61 800.00</b>	<b>53 833 378 494.38</b>
<b>Future</b>											
Jun 2014	ZAUS	Future	873,965	10.6905	10.6245	10.7130	10.6555	19,868	212,098,912.30		
Sep 2014	ZAUS	Future	48,160	10.8654	10.8046	10.8732	10.8483	1,533	16,646,458.70		
Dec 2014	ZAUS	Future	34,633	11.0399	10.9783	11.0422	11.0297	4,100	45,173,220.00		
Mar 2015	ZAUS	Future	550	11.2366	11.1730	0.0000	0.0000	0	0.00		
			<u>957,308</u>					<u>25,501.00</u>	<u>273,918,591.00</u>	<u>60 306 598.00</u>	<u>545 615 759 280.80</u>
<b>Option</b>											
Jun 2014	ZAUS	8.64 Put	24,582	0.4100	0.5103	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.5633	0.6991	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.5897	0.7316	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	7.0280	9.0719	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	7.8197	10.0357	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	9.97 Put	24,582	15.2833	18.9916	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	16.9693	20.9941	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	17.5702	21.7065	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	18.1910	22.4426	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	26.5738	36.0705	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	28.4497	39.4164	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	6,000	305.4285	266.0565	0.0000	0.0000	5,000	1,459,000.00		
Jun 2014	ZAUS	10.50 Put	15,000	114.9285	141.5565	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	143.0959	173.2473	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	170.3940	205.0961	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	180.1414	216.8614	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.67 Put	100	190.2093	228.9370	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.75 Put	201	236.0053	280.1681	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	336.9415	387.4109	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	114.2155	100.4307	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	102.3414	90.1370	0.0000	0.0000	5,000	511,000.00		
Jun 2014	ZAUS	11.00 Put	5,000	411.8414	465.6370	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Call	50	100.1180	88.2110	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.01 Put	50	419.6180	473.7110	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	97.9443	86.3272	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	82.1779	72.6727	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	78.6580	69.6243	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	76.9559	68.1495	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	69.0016	61.4557	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	66.0630	59.0345	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	35.9387	33.1592	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	845.4387	908.6592	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	29.7091	27.6907	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	11.8673	10.1814	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1321.3673	1385.6814	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	10.4144	8.9079	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	6.3150	5.3331	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	8.1835	8.6965	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	9.3678	9.9543	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	9.6898	10.2959	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	11.4714	12.1897	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	42.8694	48.4826	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	70.6578	79.8285	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	105.9631	118.2757	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	110.3557	123.0329	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	114.8866	127.9325	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	155.3236	177.6723	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	10.40 Call	2,000	627.7576	589.8660	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	200.4132	226.1000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	221.2415	248.2994	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	194.3745	184.3532	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	123.4167	117.9656	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	97.9628	94.1754	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	91.7708	88.3769	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	88.8708	85.6584	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	85.4191	82.4223	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	67.6656	65.7359	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	25.1095	26.4595	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	45.8739	48.7949	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	79.0724	84.6063	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	92.1056	98.6680	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	111.7116	121.5640	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	205.7885	222.9883	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	10,000	244.4823	267.6116	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	265.2000	289.6306	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	332.9999	361.3147	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	393.1578	424.5192	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	452.7255	486.7915	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	492.7399	528.4696	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	553.3025	591.8286	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	559.5978	598.3297	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	617.5858	658.1086	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	10,000	366.5890	350.7576	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	258.1567	248.5347	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	215.6718	208.1702	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	142.4794	138.7854	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	138.0063	134.5344	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	125.7763	124.6323	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	124.9564	124.2847	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	81.6870	79.1906	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	164.3752	174.3334	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	454.9065	486.3134	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	194.3948	194.0796	0.0000	0.0000	0	0.00		
			<u>1,304,346</u>					<u>10,000.00</u>	<u>1,970,000.00</u>	<u>9 920 997.00</u>	<u>2 796 429 824.69</u>
	<b>Total</b>		<b>2,261,654</b>					<b>35,501.00</b>	<b>275,888,591.00</b>	<b>70 227 595.00</b>	<b>548 412 189 105.49</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>
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Grand Total		2,876,827					84,080.00	368 294 443.70	96,297,812	785,590,467,874.38
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