



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-May-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	49.3847	49.6127	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	533.2598	535.3517	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	3,116	598.6207	600.4910	0.0000	0.0000	0	0.00		
			<u>3,116</u>					<u>0.00</u>	<u>0.00</u>	<u>2 139.00</u>	<u>1 400 700.35</u>
		Total	3,116					0.00	0.00	2 139.00	1 400 700.35
Future											
Dec 2014	CAFJ	Future	4,362	(321.4189)	(319.3949)	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	488.9442	491.5945	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	60.4206	59.1261	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											
Jun 2014	CAFS	Future	5,000	42.2069	46.5101	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>220 750.00</u>
		Total	5,000					0.00	0.00	5 000.00	220 750.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	713.2524	782.9074	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	887.3071	965.2854	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	973.8796	1055.1230	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	163.4416	148.9737	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	115.7128	105.7185	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	114.5362	104.8273	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
Future											
Jun 2014	DAUS	Future	201	10.5061	10.4081	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.5552	10.4541	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	2,088	10.5569	10.4558	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.6046	10.5044	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,338	10.6592	10.5578	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.7992	10.6949	0.0000	0.0000	0	0.00		
			<u>9,304</u>					<u>0.00</u>	<u>0.00</u>	<u>2 083 105.00</u>	<u>19 122 597 016.60</u>
Option											
May 2014	DAUS	10.80 Put	500	342.6000	444.7445	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	0.0000	0.0032	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.42 Put	2,000	16.7152	83.1663	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.35 Put	1,500	9.9048	40.5974	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.36 Put	2,000	11.3483	46.2557	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.40 Call	1,500	101.6468	50.1885	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Call	1,500	14.2607	7.0161	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.36 Call	10,000	179.2164	0.0000	0.0000	0.0000	10,000	1,228,000.00		
Jun 2014	DAUS	10.47 Put	2,500	95.2210	153.4411	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	89.4218	55.4971	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	123.7218	188.8971	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	98.6929	155.0356	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	92.5077	58.3747	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	125.2077	190.1747	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	95.2950	144.3366	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	147.9726	100.3768	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	99.7726	150.5768	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	106.1199	71.6456	0.0000	0.0000	0	0.00		

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Jun 2014	DAUS	10.54 Put	10,000	147.9199	211.8456	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	102.3777	68.9715	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	154.1777	219.1715	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0032	0.0075	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	41.7636	27.5513	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	343.7961	425.7705	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.2699	0.1895	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.1369	0.1977	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	100.6090	77.7532	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	350.8467	427.8032	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.2631	1.1028	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	111.2120	147.1164	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	21.9035	17.5946	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	363.8644	434.1240	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	9.1602	6.6542	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.5911	0.7269	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	129.9107	106.6078	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	201.4142	248.9558	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	219.8161	269.9682	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	375.0155	441.8583	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	20.7480	18.6857	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	1.6248	1.8556	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	192.3391	164.1642	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	3.0215	3.4595	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	382.8200	447.3552	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	178.6445	156.4306	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	39.9177	37.7850	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	103.0767	131.0416	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	97.0787	86.2447	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	386.3647	449.6275	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	55.7571	52.6535	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	4.8999	5.4988	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	226.8552	201.6043	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	391.2124	451.4178	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	64.9839	63.7807	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	5.7323	6.3211	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	282.8477	252.3722	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	7.1539	7.2877	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	399.0926	452.8049	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	346.7116	312.2800	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	79.8326	74.8867	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	405.6627	454.1642	0.0000	0.0000	0	0.00		

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Feb 2015	DAUS	14.50 Call	300	83.3692	79.3564	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	9.5960	8.5272	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	364.2450	374.8596	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	407.8641	453.9014	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	86.3912	76.6145	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	408.5466	452.0469	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	88.7512	82.3414	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	408.4052	450.1527	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	90.6150	81.2870	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	411.4202	447.5421	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	85.4925	80.8863	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	413.8038	444.3390	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	92.1392	82.2457	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	414.9539	439.8847	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	89.5588	83.7669	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	416.5757	435.4719	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	90.8013	84.7525	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	419.8965	432.8826	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	101.4859	90.0998	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	419.5680	430.5940	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	93.0605	84.8015	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	419.6328	427.6485	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	89.6473	78.9519	0.0000	0.0000	0	0.00		
				<u>247,358</u>				<u>10,000.00</u>	<u>1,228,000.00</u>	<u>3 658 037.00</u>	<u>234 937 893.96</u>
		Total	256,662					10,000.00	1,228,000.00	5 741 142.00	19 357 534 910.56
Future											
Jun 2014	EUUS	Future	375	1.3619	1.3651	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3620	1.3652	0.0000	0.0000	0	0.00		
			<u>500</u>					<u>0.00</u>	<u>0.00</u>	<u>10 683.00</u>	<u>147 148 676.00</u>
		Total	500					0.00	0.00	10 683.00	147 148 676.00
Future											
Jun 2014	ZAAD	Future	5,016	9.6802	9.5898	9.6778	9.6583	2,000	19,336,100.00		
Sep 2014	ZAAD	Future	11,270	9.7613	9.6715	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	450	9.8496	9.7577	0.0000	0.0000	0	0.00		
			<u>16,736</u>					<u>2,000.00</u>	<u>19,336,100.00</u>	<u>2 269 380.00</u>	<u>17 518 650 036.20</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	4.0145	7.4606	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	76.9426	45.9835	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.4331	0.3072	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	157.6158	187.8558	0.0000	0.0000	0	0.00		

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Dec 2014	ZAAD	10.05 Call	201	247.3112	216.1087	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	94.9211	82.2450	0.0000	0.0000	0	0.00		
			1,206					0.00	0.00	3 113.00	533 249.65
	Total		17,942					2,000.00	19,336,100.00	2 272 493.00	17 519 183 285.85
Future											
Sep 2014	ZACA	Future	100	9.7652	9.6826	0.0000	0.0000	0	0.00		
			100					0.00	0.00	27 301.00	207 037 535.60
	Total		100					0.00	0.00	27 301.00	207 037 535.60
Future											
Jun 2014	ZAEU	Future	83,815	14.2710	14.1697	14.2865	14.2088	4,030	57,508,233.00		
Sep 2014	ZAEU	Future	15,004	14.4889	14.3868	0.0000	0.0000	1,406	20,356,068.00		
Dec 2014	ZAEU	Future	9,198	14.7122	14.6066	14.7350	14.6556	291	4,275,577.20		
Mar 2015	ZAEU	Future	1,100	14.9596	14.8590	0.0000	0.0000	0	0.00		
			109,117					5,727.00	82,139,878.20	4 813 802.00	58 241 922 470.40
Option											
Jun 2014	ZAEU	13.80 Put	27,500	19.1696	31.1955	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	23.5270	38.0927	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	77.7933	118.4429	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	208.3492	288.8158	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	66.3428	49.0577	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	595.0365	692.6237	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	7.9138	6.4753	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.2217	0.1818	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.1927	0.1585	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	49.2101	60.6713	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	136.8698	170.2021	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	253.1530	301.1473	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	267.1987	316.6435	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	38.5671	32.9255	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	78.1991	91.3066	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	121.9617	140.5744	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	148.7003	131.4230	0.0000	0.0000	0	0.00		
			118,974					0.00	0.00	2 114 549.00	296 102 215.36
	Total		228,091					5,727.00	82,139,878.20	6 928 351.00	58 538 024 685.76
Future											
Jun 2014	ZAFR	Future	1,181	11.6801	11.6102	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.2785	12.2087	0.0000	0.0000	0	0.00		
			1,281					0.00	0.00	388 911.00	3 403 567 856.00

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Total			1,281					0.00	0.00	388 911.00	3 403 567 856.00
Future											
Jun 2014	ZAGB	Future	32,860	17.6092	17.4846	17.6222	17.5468	3,301	58,104,772.60		
Sep 2014	ZAGB	Future	12,662	17.8635	17.7378	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	7,006	18.1204	17.9900	0.0000	0.0000	0	0.00		
			52,528					3,301.00	58,104,772.60	3 699 443.00	51 093 613 687.50
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.0393	0.0551	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	2.0619	3.3069	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	3.9745	6.3941	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	7.2718	11.7172	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	10.6430	17.0860	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	38.2187	59.3699	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	187.7774	125.3075	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	355.1486	458.1594	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	17.1918	12.0328	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	851.7666	973.4119	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.7037	0.5463	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.3705	0.2954	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	53.0051	59.3466	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	211.2166	251.9489	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	11,200	228.4190	199.4183	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	882.0676	965.7482	0.0000	0.0000	0	0.00		
			85,963					0.00	0.00	562 686.00	157 780 185.90
Total			138,491					3,301.00	58,104,772.60	4 262 129.00	51 251 393 873.40
Future											
Jun 2014	ZAJY	Future	15,604	0.1029	0.1019	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1080	0.1070	0.0000	0.0000	0	0.00		
			15,654					0.00	0.00	530 180.00	5 431 441 995.70
Total			15,654					0.00	0.00	530 180.00	5 431 441 995.70
Future											
Jun 2014	ZAUM	Future	1,342	10.4795	10.3800	10.4681	10.4134	261	272,612,220.00		
Sep 2014	ZAUM	Future	183	10.6390	10.5382	10.6236	10.5897	20	21,200,450.00		
Dec 2014	ZAUM	Future	31	10.8011	10.6968	0.0000	0.0000	0	0.00		
			1,556					281.00	293,812,670.00	62 646.00	57 646 208 950.00
Option											
Jun 2014	ZAUM	10.93 Put	250	45856.4234	55428.6082	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	42771.2744	37779.7873	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>
			450					0.00	0.00	3 083.00	93 576 724.38
	Total		2,006					281.00	293,812,670.00	65 729.00	57 739 785 674.38
Future											
Jun 2014	ZAUS	Future	772,372	10.4795	10.3800	10.4859	10.4048	60,434	631,112,313.60		
Sep 2014	ZAUS	Future	68,775	10.6390	10.5382	10.6325	10.5821	8,017	85,146,354.80		
Dec 2014	ZAUS	Future	52,664	10.8011	10.6968	10.8034	10.7805	17,030	183,737,745.00		
Mar 2015	ZAUS	Future	14,950	10.9800	10.8784	10.9839	10.9839	50	549,195.00		
Jun 2015	ZAUS	Future	3,100	11.1648	11.0668	0.0000	0.0000	0	0.00		
			911,861					85,531.00	900,545,608.40	61 276 429.00	555 808 061 004.00
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.0058	0.0087	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0086	0.0139	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0091	0.0148	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	0.8041	1.4383	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	0.9946	1.7455	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	3.7803	6.6824	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	4.6816	8.4229	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	5.0249	9.0875	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	5.3921	9.7990	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	11.4933	21.5359	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	13.1342	24.6413	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	297.7194	214.0965	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	23,800	85.5801	50.4790	0.0000	0.0000	1,000	92,400.00		
Jun 2014	ZAUS	10.50 Put	15,000	106.0801	170.4790	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	150.7711	224.4130	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	51.5600	29.0730	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	194.4732	274.5072	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	209.9849	291.8453	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	430.0993	524.9799	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	7.1806	3.8837	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	6.8138	3.6986	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	5.5337	3.0501	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	526.0337	623.0501	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	4.9922	2.7745	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	3.3329	1.9211	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	3.0190	1.7575	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	2.8742	1.6817	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	2.2557	1.3548	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	2.0505	1.2451	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.5503	0.3870	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	1021.0503	1120.3870	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	11.60 Call	250	0.3685	0.2599	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.0925	0.0647	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1520.5925	1620.0647	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.0796	0.0556	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0471	0.0324	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	2.6429	3.0413	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	3.0169	3.5014	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	3.1194	3.6282	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	3.6943	4.3443	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	23.1835	32.2676	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	47.0471	62.7760	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	64.8153	86.8231	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	86.4020	113.3537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	91.8063	119.9090	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	97.4371	126.7093	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	103.3015	133.7545	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	118.9926	152.4633	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	147.2410	185.6669	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	393.9164	332.7999	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	188.1132	232.8442	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	16,362	336.0367	281.2296	0.0000	0.0000	11,362	3,700,479.00		
Sep 2014	ZAUS	10.50 Put	10,000	197.0367	243.0296	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	330.5919	276.9398	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	220.4320	272.1960	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	299.2246	252.4844	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	230.2246	284.2844	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	240.2611	296.6101	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	284.3724	241.0572	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	245.3724	302.8572	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	274.6282	334.9416	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	255.7501	216.3557	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Put	100	286.7501	348.1557	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	172.6173	145.2635	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	155.4964	130.7337	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	81.1694	68.8464	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	79.1257	67.1354	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	78.1288	66.3009	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	77.1463	65.4796	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	42.6859	36.2709	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	31.9133	27.2414	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	29.4377	25.1629	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	28.2979	24.2058	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	12.44 Call	15,296	26.9584	23.0801	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	19.7089	14.3852	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	17.9913	20.6621	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	31.7807	36.5643	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	57.5327	68.0684	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	70.8083	83.6325	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	89.9761	105.9928	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	810.0912	724.8588	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	108.9912	128.0588	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	661.2473	590.9601	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	174.3996	210.3067	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	181.8067	218.6606	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	189.4004	227.2057	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	213.2978	253.9614	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	15,000	238.8678	282.3872	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	261.4443	307.3233	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	335.9325	388.7436	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	423.1157	373.9884	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	418.5644	370.2164	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	403.2235	464.6835	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	473.1464	539.0748	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	520.0082	588.5801	0.0000	0.0000	30,000	15,355,000.00		
Dec 2014	ZAUS	11.10 Put	4,955	589.8803	661.9603	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	662.9074	738.1842	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	190.7042	170.9160	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	20,000	130.3912	117.7109	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	129.3476	116.7901	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	120.4284	108.9419	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	104.1812	94.6279	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	103.4119	93.9512	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	35,000	66.4732	64.2105	0.0000	0.0000	20,000	1,074,100.00		
Dec 2014	ZAUS	13.06 Call	7,471	65.9434	63.7905	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	64.6686	62.8081	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	64.5536	62.7227	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	30.6772	25.7397	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	142.6125	158.8823	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	200.5623	222.6781	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	461.9122	513.0830	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	133.6717	127.2140	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	117.4911	112.9056	0.0000	0.0000	0	0.00		
			<u>1,618,128</u>					<u>62,362.00</u>	<u>20,221,979.00</u>	<u>10 702 166.00</u>	<u>2 971 039 374.78</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>
		Total	2,529,989				147,893.00	920,767,587.40	71 978 595.00	558 779 100 378.78

Grand Total		3,276,611					169,202.00	1 375 389 008.20	98,657,926	802,720,343,849.23
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