



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-June-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	(86.2286)	(101.6577)	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	802.7457	828.8322	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	887.0418	913.5147	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	74.4212	122.7125	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	746.8336	774.5122	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	116.5235	123.2955	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

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Future											
Jun 2014	CAFS	Future	5,000	181.7911	232.5597	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
Future											
Jun 2014	CAFT	Future	10,000	94.2443	146.6800	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>515 000.00</u>
		Total	10,000					0.00	0.00	10 000.00	515 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	647.1036	516.6097	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	809.0485	659.4256	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	891.5384	731.7381	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	190.9572	241.4163	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	136.6630	174.2838	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	135.3174	172.6103	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	10.5998	10.7714	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.6489	10.8201	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.6506	10.8219	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7015	10.8730	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.7556	10.9277	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.8947	11.0693	0.0000	0.0000	0	0.00		
			<u>7,018</u>					<u>0.00</u>	<u>0.00</u>	<u>2 087 475.00</u>	<u>19 169 377 816.60</u>
Option											
Jun 2014	DAUS	10.66 Put	1,500	112.3180	35.5665	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.36 Call	10,000	236.7761	397.5508	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	41.9931	18.7623	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	114.2658	255.1616	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	57.4658	26.1616	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	5,000	68.7943	31.6885	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.73 Call	1,500	31.1203	106.9992	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	7,000	27.4539	96.2025	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	45.0565	20.6125	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	119.0415	259.0972	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	60.8415	28.3972	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.60 Call	5,000	82.5822	0.0000	0.0000	0.0000	15,000	2,750,000.00		
Jun 2014	DAUS	10.70 Call	10,000	49.1987	0.0000	0.0000	0.0000	10,000	721,000.00		

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Jun 2014	DAUS	10.75 Call	15,000	37.5391	0.0000	0.0000	0.0000	15,000	705,900.00		
Jun 2014	DAUS	10.80 Call	15,000	28.4896	0.0000	0.0000	0.0000	15,000	712,500.00		
Jun 2014	DAUS	10.44 Put	10,000	50.3869	23.6700	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	193.9355	337.9856	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	53.1355	25.1856	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	134.3474	265.3892	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	83.5474	42.5892	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	128.4051	257.7870	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	87.6051	44.9870	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0001	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	42.8772	108.8308	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	254.3474	153.8443	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.2251	0.5054	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	142.8638	0.0000	0.0000	0.0000	10,000	1,695,000.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0105	0.0568	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	119.3118	201.4023	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	277.2360	191.1358	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.3187	3.5619	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	78.4752	50.0978	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	21.9939	39.5407	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	294.9559	216.9584	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	9.4418	17.5188	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.3706	0.3383	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	150.0155	225.2379	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	158.8479	113.3965	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	175.2958	126.5094	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	310.8505	237.9437	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	19.5382	28.9792	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	1.2566	1.2157	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	217.7259	298.1972	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	2.4462	2.2591	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	324.0838	253.6737	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	199.5094	263.7976	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	37.4956	44.8868	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	83.5562	62.9327	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	106.0937	140.9086	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	332.9853	262.5656	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	52.9112	59.1402	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	4.0302	3.4465	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	251.8377	320.1365	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	338.4330	268.0092	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	63.1145	69.9579	0.0000	0.0000	0	0.00		

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Dec 2014	DAUS	8.30 Put	5,000	4.9986	4.2685	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	310.0297	384.8715	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	6.0404	5.5834	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	346.6620	277.7444	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	376.9837	456.5572	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	88.8900	95.5337	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	350.0100	282.1838	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	95.8108	113.4136	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	7.2507	6.8206	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	447.6000	534.5174	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	353.1134	285.0893	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	97.2507	119.5942	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	354.7942	287.4897	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	98.1953	122.3585	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	354.1272	291.7762	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	101.9649	118.3213	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	356.7137	300.3463	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	96.2285	116.3011	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	360.0747	306.7663	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	99.0689	118.7392	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	364.9469	312.4669	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	93.6756	117.3031	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	369.7844	317.1971	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	98.8434	116.9270	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	371.6063	320.8913	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	104.5084	126.1993	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	373.4635	324.0784	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	98.0492	114.5311	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	374.3229	325.4267	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	89.3604	104.3407	0.0000	0.0000	0	0.00		
			<u>307,858</u>					<u>65,000.00</u>	<u>6,584,400.00</u>	<u>3 748 537.00</u>	<u>243 500 293.96</u>
	Total		314,876					65,000.00	6,584,400.00	5 836 012.00	19 412 878 110.56
Future											
Jun 2014	EUUS	Future	150	1.3636	1.3616	1.3632	1.3632	7	95,424.00		
Sep 2014	EUUS	Future	125	1.3638	1.3619	1.3662	1.3662	7	95,634.00		
			<u>275</u>					<u>14.00</u>	<u>191,058.00</u>	<u>11 072.00</u>	<u>152 435 609.00</u>
	Total		275					14.00	191,058.00	11 072.00	152 435 609.00
Future											
Jun 2014	ZAAD	Future	5,016	9.8591	9.9987	9.9854	9.9649	3,000	29,922,500.00		
Sep 2014	ZAAD	Future	10,881	9.9473	10.0862	0.0000	0.0000	0	0.00		

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Dec 2014	ZAAD	Future	460	10.0359	10.1754	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	25	10.1394	10.2822	0.0000	0.0000	0	0.00		
			<u>16,382</u>					<u>3,000.00</u>	<u>29,922,500.00</u>	<u>2 280 836.00</u>	<u>17 633 033 354.20</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	0.2784	0.1319	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	176.8538	307.9678	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.0584	0.8757	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	108.5808	89.9414	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	324.1842	410.9084	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	128.6548	169.9649	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		17,588					3,000.00	29,922,500.00	2 283 949.00	17 633 566 603.85
Future											
Sep 2014	ZACA	Future	75	9.7972	9.9334	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 326.00</u>	<u>207 286 285.60</u>
	Total		75					0.00	0.00	27 326.00	207 286 285.60
Future											
Jun 2014	ZAEU	Future	58,262	14.4149	14.6272	14.5836	14.4498	15,667	227,363,501.70		
Sep 2014	ZAEU	Future	32,019	14.6415	14.8540	14.6525	14.6525	14,307	210,693,404.10		
Dec 2014	ZAEU	Future	9,484	14.8654	15.0812	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	1,425	15.1246	15.3445	0.0000	0.0000	0	0.00		
			<u>101,190</u>					<u>29,974.00</u>	<u>438,056,905.80</u>	<u>4 913 364.00</u>	<u>59 695 703 461.90</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	0.6739	0.9150	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	1.1021	1.2527	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	15.2116	8.7187	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	80.3995	36.8028	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	73.3958	224.9125	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	441.2261	262.0296	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	1.3710	13.1564	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.0056	0.0698	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.0056	0.0540	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	33.2614	24.7150	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	99.4945	72.0086	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	192.1554	142.5418	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	203.7042	152.1051	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	21,000	95.4305	148.0106	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	48.4897	76.0497	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	71.9725	53.7123	0.0000	0.0000	0	0.00		

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Dec 2014	ZAEU	13.74 Put	650	105.6930	77.8607	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	170.4177	220.8721	0.0000	0.0000	0	0.00		
			<u>139,974</u>					<u>0.00</u>	<u>0.00</u>	<u>2 156 549.00</u>	<u>299 178 715.36</u>
	Total		241,164					29,974.00	438,056,905.80	7 069 913.00	59 994 882 177.26
Future											
Jun 2014	ZAFR	Future	1,181	11.8278	12.0016	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.4363	12.6197	0.0000	0.0000	0	0.00		
			<u>1,281</u>					<u>0.00</u>	<u>0.00</u>	<u>388 911.00</u>	<u>3 403 567 856.00</u>
	Total		1,281					0.00	0.00	388 911.00	3 403 567 856.00
Future											
Jun 2014	ZAGB	Future	16,862	17.7496	18.0400	17.9711	17.7771	2,234	40,111,955.00		
Sep 2014	ZAGB	Future	28,495	18.0127	18.3037	18.2178	18.0400	269	4,870,723.70		
Dec 2014	ZAGB	Future	7,006	18.2687	18.5640	18.5062	18.5062	400	7,402,480.00		
			<u>52,363</u>					<u>2,903.00</u>	<u>52,385,158.70</u>	<u>3 774 080.00</u>	<u>52 432 179 736.70</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	0.0002	0.0689	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	0.0048	0.1426	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	0.0577	0.2840	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	0.1876	0.4440	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	2.7380	2.2868	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	231.8933	504.9037	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	197.8622	74.4481	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	6.0398	46.0436	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	703.4622	436.2393	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.0155	0.1761	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.0010	0.0501	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	39.5479	29.6743	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	112.6446	0.0000	0.0000	0.0000	15,000	1,222,050.00		
Sep 2014	ZAGB	17.35 Put	3,200	152.8262	101.1577	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	11,200	257.6918	370.7329	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	15,000	83.6060	0.0000	0.0000	0.0000	15,000	1,245,000.00		
Dec 2014	ZAGB	18.50 Put	500	790.4229	638.0108	0.0000	0.0000	0	0.00		
			<u>115,963</u>					<u>30,000.00</u>	<u>2,467,050.00</u>	<u>592 686.00</u>	<u>160 247 235.90</u>
	Total		168,326					32,903.00	54,852,208.70	4 366 766.00	52 592 426 972.60
Future											
Jun 2014	ZAJY	Future	15,604	0.1031	0.1049	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1083	0.1102	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
			15,654					0.00	0.00	530 205.00	5 431 701 995.70
		Total	15,654					0.00	0.00	530 205.00	5 431 701 995.70
Future											
	Jun 2014	ZAUM	Future	1,064	10.5709	10.7423	10.6885	10.6885	30	32,065,500.00	
	Sep 2014	ZAUM	Future	176	10.7355	10.9072	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUM	Future	31	10.8967	11.0713	0.0000	0.0000	0	0.00	
				1,271					30.00	32,065,500.00	63 641.00 58 708 599 250.00
Option											
	Jun 2014	ZAUM	10.93 Put	250	36346.0082	21513.5858	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUM	10.72 Call	200	47351.2199	58379.7843	0.0000	0.0000	0	0.00	
				450					0.00	0.00	3 083.00 93 576 724.38
		Total		1,721					30.00	32,065,500.00	66 724.00 58 802 175 974.38
Future											
	Jun 2014	ZAUS	Future	424,742	10.5709	10.7423	10.6900	10.5757	65,655	699,145,395.40	
	Sep 2014	ZAUS	Future	424,317	10.7355	10.9072	10.8545	10.7298	57,085	614,478,275.40	
	Dec 2014	ZAUS	Future	72,746	10.8967	11.0713	11.0130	10.9833	21,372	234,665,376.60	
	Mar 2015	ZAUS	Future	16,750	11.0822	11.2604	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	Future	3,636	11.2697	11.4529	0.0000	0.0000	286	3,238,378.00	
				942,191					144,398.00	1,551,527,425.40	63 056 917.00 574 877 750 450.40
Option											
	Jun 2014	ZAUS	8.64 Put	24,582	0.0063	0.0000	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	8.78 Put	15,489	0.0071	0.0000	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	8.80 Put	920	0.0072	0.0000	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	9.75 Put	250	0.0585	0.0314	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	9.78 Put	920	0.0715	0.0407	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	9.97 Put	24,582	0.2777	0.2094	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.00 Put	10,000	0.3492	0.2708	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.01 Put	50	0.3849	0.2951	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.02 Put	6,000	0.4246	0.3214	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.13 Put	15,489	1.2467	0.8189	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.15 Put	47,500	1.5149	0.9692	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.20 Call	1,500	373.3593	543.7733	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.50 Call	16,500	107.5620	259.5694	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.50 Put	15,000	36.6620	17.2694	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.57 Put	11,250	64.5816	28.5013	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.60 Call	1,000	53.2345	177.2614	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.63 Put	11,250	102.0968	42.6029	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.65 Put	2,350	116.2755	48.4198	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.90 Put	7,000	334.5883	190.8368	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	3.7433	24.2033	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	3.4695	22.7083	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	2.5667	17.5506	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	431.6667	275.2506	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	2.2112	15.4084	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	1.2334	9.0938	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	1.0954	7.9615	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	1.0333	7.4485	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	0.7781	5.3352	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	0.6975	4.6679	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.1731	0.9080	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.1192	0.5921	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.0300	0.1261	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	500	1429.1300	1257.8261	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.0261	0.1035	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0162	0.0514	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	2.0278	1.9432	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	2.3213	2.1906	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	2.4018	2.2577	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	2.8534	2.6294	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	14.7006	9.8228	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	32.4631	21.8778	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	45.0865	31.0073	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	59.6104	41.6889	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	61.4441	0.0000	0.0000	0.0000	86,450	4,479,345.50		
Sep 2014	ZAUS	10.21 Put	15,296	63.6521	44.4241	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	68.2327	47.3009	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	73.0385	50.3240	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	86.0652	58.5529	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	110.0258	74.9495	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	452.1325	587.1835	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	145.5872	102.3832	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	16,362	388.9627	515.7639	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	153.4627	108.5639	0.0000	0.0000	2,838	378,021.60		
Sep 2014	ZAUS	10.51 Call	5,000	382.9975	508.9439	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	174.2736	125.0562	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	348.5458	469.2745	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	183.0458	132.0745	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	192.0755	139.3323	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	332.1837	450.2511	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	196.6837	143.0511	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	220.6812	162.5616	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	10.67 Call	5,000	296.2196	407.9907	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	251.5431	187.9791	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	323.3707	245.2996	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	225.3778	317.6586	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Put	100	349.7204	266.2868	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	196.2919	277.8363	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	176.3820	251.7507	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	149.3258	215.7253	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	98.0736	0.0000	0.0000	0.0000	6,138	653,066.71		
Sep 2014	ZAUS	11.47 Call	3,350	89.1755	131.8711	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	86.8175	128.5067	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	85.6657	126.8618	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	850.1657	719.6618	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	84.5342	125.2421	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	45.6303	69.6469	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	500	1310.1303	1162.4469	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	33.1159	51.0879	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	30.2709	46.8176	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	28.9674	44.8541	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	27.4394	42.5461	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	26,275	20.0093	31.2308	0.0000	0.0000	16,275	257,145.00		
Dec 2014	ZAUS	9.09 Put	1,402	15.4722	12.5834	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	26.8358	22.1854	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	45.9844	38.3508	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	56.5706	45.0222	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	72.9115	56.1214	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	886.0088	1040.6044	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	89.3088	69.3044	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	727.6475	874.4750	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	140.8536	111.3026	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	143.4485	0.0000	0.0000	0.0000	5,000	522,100.00		
Dec 2014	ZAUS	10.36 Put	2,490	146.7506	115.5499	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	153.4929	119.9224	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	174.8495	133.8108	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	178.5753	0.0000	0.0000	0.0000	5,000	660,600.00		
Dec 2014	ZAUS	10.50 Put	22,500	197.9043	148.9259	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	218.4136	165.9901	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	253.6567	0.0000	0.0000	0.0000	2,359	543,796.68		
Dec 2014	ZAUS	10.70 Put	1,902	286.9147	224.0233	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	468.5449	578.1585	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	463.6130	572.5260	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	349.0284	277.7807	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.86 Call	1,000	407.8206	508.4177	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	412.3221	332.6227	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	456.7383	370.1955	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	523.3882	428.7233	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	593.4913	492.4982	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	208.5180	263.0119	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	141.7905	179.0873	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	140.6239	177.6453	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	130.6700	165.3294	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	112.5579	142.3945	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	111.6999	141.2998	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	69.0807	86.4896	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	66.6142	83.3031	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	63.7928	74.7399	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	63.6348	74.1810	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	32.2435	44.8230	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	116.5716	93.4612	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	168.0663	135.4337	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	224.1573	183.2216	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	326.6395	262.4970	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	403.4506	330.2451	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	263.7461	313.1786	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	181.0155	214.6484	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	142.3028	167.7784	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	118.5485	126.4154	0.0000	0.0000	0	0.00		
			<u>1,836,771</u>					<u>124,060.00</u>	<u>7,494,075.49</u>	<u>11 100 935.00</u>	<u>3 053 006 976.42</u>
	Total		<u>2,778,962</u>					<u>268,458.00</u>	<u>1,559,021,500.89</u>	<u>74 157 852.00</u>	<u>577 930 757 426.82</u>
	Grand Total		<u>3,635,817</u>					<u>399,379.00</u>	<u>2 120 694 073.39</u>	<u>101,201,142</u>	<u>825,908,318,988.97</u>