



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	(85.7400)	(66.2896)	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	811.5500	765.8038	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	2,913	896.5686	848.9536	0.0000	0.0000	0	0.00		
			<u>2,913</u>					<u>0.00</u>	<u>0.00</u>	<u>2 545.00</u>	<u>1 740 977.07</u>
		Total	2,913					0.00	0.00	2 545.00	1 740 977.07
Future											
Dec 2014	CAFJ	Future	4,362	15.2595	(34.5825)	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	754.7597	708.8285	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	120.0080	106.9611	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	170.2606	130.2373	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	53.8298	33.3117	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	412.4599	510.1261	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	539.2858	651.5976	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	604.5508	723.4401	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	237.1614	198.8146	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	164.8321	137.8604	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	163.0526	136.3633	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	51,000	10.7616	10.6964	0.0000	0.0000	21,000	227,394,300.00		
Jun 2014	DAUS	Future	201	10.7785	10.7133	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.8274	10.7619	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	4,872	10.8291	10.7636	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.8806	10.8148	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.9351	10.8690	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0783	11.0106	0.0000	0.0000	0	0.00		
			<u>62,542</u>					<u>21,000.00</u>	<u>227,394,300.00</u>	<u>2 178 999.00</u>	<u>20 153 121 763.00</u>
Option											
Jun 2014	DAUS	10.36 Call	10,000	400.4410	340.4185	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	2.3386	8.1855	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	244.2825	191.1496	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	4.3825	13.3496	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	5,000	6.3014	17.7114	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.73 Call	1,500	72.2485	48.6487	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	7,000	60.4674	41.9739	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	4.4715	12.7513	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	247.3968	192.3644	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	7.4968	19.2644	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.60 Call	5,000	187.5916	140.8268	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Put	20,000	36.9872	60.9915	0.0000	0.0000	0	0.00		

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Jun 2014	DAUS	10.70 Call	10,000	113.3253	78.4611	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	35,000	82.5440	58.6681	0.0000	0.0000	20,000	1,470,000.00		
Jun 2014	DAUS	10.79 Call	35,000	65.1642	0.0000	0.0000	0.0000	35,000	2,782,500.00		
Jun 2014	DAUS	10.79 Put	35,000	93.5642	0.0000	0.0000	0.0000	35,000	2,782,500.00		
Jun 2014	DAUS	10.80 Call	5,000	61.3153	43.2336	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.74 Put	3,000	76.5594	114.0977	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	12.8194	21.1265	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	333.6277	277.2398	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	13.7277	22.5398	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	254.7853	204.0620	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	24.8853	39.3620	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	246.4193	196.4556	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	26.5193	41.7556	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	82.8180	62.3037	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	121.5656	163.8922	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.2133	0.2042	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	246.2940	202.0540	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	127.1615	102.4999	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	164.6380	132.1800	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	336.0995	0.0000	0.0000	0.0000	3,000	1,048,590.00		
Jul 2014	DAUS	10.90 Call	1,000	107.7316	0.0000	0.0000	0.0000	2,000	216,570.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0109	0.0134	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	178.9001	152.0679	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	161.7349	199.1122	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.6277	1.3672	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	252.2902	217.4872	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	37.0321	47.9832	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	28.9221	25.9436	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	190.2692	221.8121	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	11.9612	11.0688	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.1067	0.1332	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	202.9070	179.7300	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	332.3396	295.8992	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	94.0125	113.1670	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	105.9357	126.6803	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	211.6822	243.1791	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	22.6556	20.8230	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.5345	0.6870	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	277.2644	250.5774	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	409.9461	372.0868	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	1.1741	1.5794	0.0000	0.0000	0	0.00		

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Oct 2014	DAUS	10.80 Put	500	230.9562	260.2694	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	245.4292	224.2824	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	38.0931	36.8277	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	54.1928	62.1843	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	125.6409	115.5067	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	242.0061	270.9021	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	52.2391	49.0582	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	2.1300	3.0552	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	303.9216	280.0965	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	248.0142	276.9349	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	63.3263	61.1715	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.7743	4.2204	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	369.0786	342.1022	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	4.0478	6.1659	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	261.0607	287.6702	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	443.7113	412.7295	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	89.1976	84.6422	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	266.9492	292.4769	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	104.7301	99.4688	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	5.6323	8.3674	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	524.1558	487.9334	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	270.9517	297.5779	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	113.0867	96.9958	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	274.9302	300.4749	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	115.9584	105.5409	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	280.7820	303.1460	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	112.1400	104.4903	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	288.7328	310.2779	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	111.0758	96.7281	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	296.3386	319.7087	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	113.6679	103.8306	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	303.0892	324.4559	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	112.4482	99.3049	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	309.4991	329.4315	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	110.6799	102.4723	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	313.2745	333.6606	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	121.6709	107.5292	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	317.1983	336.2343	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	110.3373	100.0593	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	319.1646	338.4105	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	102.0965	92.3273	0.0000	0.0000	0	0.00		
			<u>422,858</u>					<u>95,000.00</u>	<u>8,300,160.00</u>	<u>3 894 437.00</u>	<u>256 222 063.96</u>

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Total			485,400					116,000.00	235,694,460.00	6 073 436.00	20 409 343 826.96
Future											
Sep 2014	EUUS	Future	125	1.3535	1.3556	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>11 222.00</u>	<u>154 466 609.00</u>
Total			125					0.00	0.00	11 222.00	154 466 609.00
Future											
Jun 2014	ZAAD	Future	0	10.1217	10.0804	10.0951	10.0900	3,328	33,668,209.90		
Sep 2014	ZAAD	Future	11,515	10.1815	10.1600	10.1921	10.1921	323	3,289,204.30		
Dec 2014	ZAAD	Future	4,651	10.2731	10.2507	10.2900	10.2900	201	2,068,290.00		
Mar 2015	ZAAD	Future	100	10.3800	10.3557	0.0000	0.0000	25	259,187.50		
			<u>16,266</u>					<u>3,877.00</u>	<u>39,284,891.70</u>	<u>2 298 489.00</u>	<u>17 812 910 010.40</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	58.9334	66.3379	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	130.0217	0.0000	0.0000	0.0000	201	21,382.38		
Dec 2014	ZAAD	10.05 Call	201	440.1534	433.6624	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	168.6325	168.7115	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	157.6873	0.0000	0.0000	0.0000	201	25,516.95		
			<u>1,005</u>					<u>402.00</u>	<u>46,899.33</u>	<u>3 515.00</u>	<u>580 148.98</u>
Total			17,271					4,279.00	39,331,791.03	2 302 004.00	17 813 490 159.38
Future											
Sep 2014	ZACA	Future	75	10.0200	9.9746	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	0	14.5966	14.4984	14.6044	14.6040	37,586	545,331,918.80		
Sep 2014	ZAEU	Future	70,052	14.7730	14.7067	14.8462	14.8036	24,150	354,529,063.20		
Dec 2014	ZAEU	Future	12,482	15.0032	14.9340	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,525	15.2663	15.1927	0.0000	0.0000	100	1,520,440.00		
			<u>85,059</u>					<u>61,836.00</u>	<u>901,381,422.00</u>	<u>5 093 351.00</u>	<u>62 337 016 319.80</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	21.8916	24.3296	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	49.1624	54.1057	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	70.1912	78.5998	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	145.9823	161.1884	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	155.7427	171.7285	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	21,000	112.1419	98.8623	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	56.1432	49.2867	0.0000	0.0000	0	0.00		

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Dec 2014	ZAEU	13.50 Put	1,737	57.0647	61.1396	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	86.3798	92.1999	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	188.7345	172.5510	0.0000	0.0000	0	0.00		
			82,374					0.00	0.00	2 212 549.00	302 425 035.36
	Total		167,433					61,836.00	901,381,422.00	7 305 900.00	62 639 441 355.16
Future											
Jun 2014	ZAFR	Future	0	11.9869	11.9072	0.0000	0.0000	233	2,786,970.20		
Sep 2014	ZAFR	Future	3	12.1343	12.0845	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.3298	12.2785	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.5540	12.4999	0.0000	0.0000	75	938,227.50		
			1,065					308.00	3,725,197.70	391 947.00	3 440 626 367.70
	Total		1,065					308.00	3,725,197.70	391 947.00	3 440 626 367.70
Future											
Jun 2014	ZAGB	Future	0	18.2768	18.0107	18.2606	18.1798	9,091	166,149,057.40		
Sep 2014	ZAGB	Future	39,691	18.4924	18.2522	18.5748	18.4878	267	4,942,697.70		
Dec 2014	ZAGB	Future	7,051	18.7525	18.5126	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	170	19.0403	18.8014	19.1000	19.0624	170	3,240,392.00		
			46,912					9,528.00	174,332,147.10	3 830 684.00	53 462 815 542.10
Option											
Sep 2014	ZAGB	16.50 Put	11,200	20.5493	26.4102	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	52.2160	70.3022	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	64.5512	86.9921	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	102.8012	163.0005	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	0	401.1236	309.5537	0.0000	0.0000	11,200	3,976,000.00		
Sep 2014	ZAGB	19.01 Call	2,750	257.3512	196.7774	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	168.8899	124.2581	0.0000	0.0000	21,200	2,925,600.00		
Sep 2014	ZAGB	19.70 Call	20,000	127.7871	93.1043	0.0000	0.0000	30,000	3,112,300.00		
Dec 2014	ZAGB	18.50 Put	500	509.9390	623.3620	0.0000	0.0000	0	0.00		
			76,600					62,400.00	10,013,900.00	706 286.00	179 781 875.70
	Total		123,512					71,928.00	184,346,047.10	4 536 970.00	53 642 597 417.80
Future											
Jun 2014	ZAJY	Future	0	0.1056	0.1050	0.1056	0.1056	195	2,053,890.00		
Sep 2014	ZAJY	Future	2,775	0.1070	0.1066	0.1069	0.1069	25	267,150.00		
Dec 2014	ZAJY	Future	13,484	0.1087	0.1083	0.1090	0.1090	725	7,898,485.00		
Mar 2015	ZAJY	Future	50	0.1106	0.1102	0.0000	0.0000	0	0.00		
			16,309					945.00	10,219,525.00	564 919.00	5 801 397 771.70
	Total		16,309					945.00	10,219,525.00	564 919.00	5 801 397 771.70

<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	ZAUM	Future	0	10.7781	10.6978	0.0000	0.0000	250	268,875,000.00		
Sep 2014	ZAUM	Future	1,189	10.9147	10.8487	0.0000	0.0000	750	818,462,500.00		
Dec 2014	ZAUM	Future	31	11.0802	11.0124	0.0000	0.0000	0	0.00		
			<u>1,220</u>					<u>1,000.00</u>	<u>1,087,337,500.00</u>	<u>68 266.00</u>	<u>63 685 899 310.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	57450.6339	53193.8101	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>
		Total	1,420					1,000.00	1,087,337,500.00	71 349.00	63 779 476 034.38
Future											
Jun 2014	ZAUS	Future	0	10.7781	10.6978	10.7768	10.7151	463,883	4,990,477,451.40		
Sep 2014	ZAUS	Future	687,718	10.9147	10.8487	10.9600	10.8602	154,434	1,682,390,231.20		
Dec 2014	ZAUS	Future	105,567	11.0802	11.0124	11.0811	11.0811	34,102	376,632,637.20		
Mar 2015	ZAUS	Future	23,025	11.2682	11.1976	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	5,486	11.4596	11.3867	0.0000	0.0000	850	9,722,725.00		
			<u>821,796</u>					<u>653,269.00</u>	<u>7,059,223,044.80</u>	<u>64 947 561.00</u>	<u>595 297 564 679.90</u>
Option											
Sep 2014	ZAUS	8.80 Put	920	0.9043	1.0777	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	1.0652	1.2653	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	1.1100	1.3175	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.3654	1.6145	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	7.6614	9.3146	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	16.7940	20.8093	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	23.7368	29.2320	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	31.9867	39.1541	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	33.0394	40.4139	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	34.1215	41.7075	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	36.3765	44.4003	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	38.7567	47.2356	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	45.2892	54.9936	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	58.8973	73.1578	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	577.9776	526.9761	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	83.0869	101.1867	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	11,362	503.3310	456.2360	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	88.6310	107.5360	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	496.1934	449.5078	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	94.4190	114.1417	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	103.5642	124.5310	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	454.6767	410.4812	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	109.9767	131.7812	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	116.6407	139.2916	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	10.60 Call	600	434.7673	391.8436	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	120.0673	143.1436	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	138.1701	163.3888	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	390.5634	350.6454	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	162.0298	189.8421	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	216.7576	249.7155	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	296.4370	263.8173	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	255.4466	228.7856	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	229.1035	205.0819	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	314.4035	356.3819	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	193.1458	172.8468	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	133.8384	119.9565	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	124.1879	111.3750	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	112.0771	100.8519	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	108.9487	98.0662	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	107.4245	96.7098	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	692.7245	748.0098	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	105.9257	95.3745	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	67.3342	0.0000	0.0000	0.0000	10,850	674,270.00		
Sep 2014	ZAUS	12.00 Call	35,500	56.0318	50.6749	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	1,000	1141.3318	1201.9749	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	40.1702	36.5135	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	36.5955	33.3173	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	34.9627	31.8554	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	33.0524	30.1454	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	23.8362	21.8769	0.0000	0.0000	32,550	312,221.23		
Dec 2014	ZAUS	9.09 Put	1,402	9.1959	12.7405	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	17.8983	21.9707	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	33.5507	37.4827	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	40.2140	43.9103	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	49.8637	56.3653	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1042.1105	981.9708	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	61.9105	69.5708	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	873.4219	816.0564	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	100.7993	111.8661	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	102.7695	113.9974	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	104.7701	116.1610	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	108.8620	120.5859	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	121.9005	134.6668	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	124.1867	137.1336	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	136.1323	153.5223	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	148.9496	171.0780	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.63 Put	2,359	177.3106	201.6061	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	204.6441	230.7835	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	567.2638	526.3850	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	561.4967	520.8781	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	256.8496	286.0811	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	495.9337	458.3673	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	310.5227	342.4812	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	347.4801	381.1095	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	403.9019	443.1754	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	467.3596	509.1139	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	246.9316	228.0532	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	164.3139	152.2964	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	162.9116	151.0087	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	150.9680	140.0502	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	129.1618	119.7848	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	128.1258	118.8284	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	76.9588	71.6600	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	74.0328	68.9617	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	66.2064	62.8360	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	65.4174	62.6433	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	43.4059	35.7334	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	87.7205	94.5728	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	126.6340	138.6827	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	172.0434	187.6035	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	248.2365	272.3128	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	265.0118	0.0000	0.0000	0.0000	1,112	295,769.76		
Mar 2015	ZAUS	10.90 Put	46,165	314.2912	341.8934	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	300.8175	279.7946	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	203.5618	188.6863	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	157.9531	146.2157	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	118.9831	111.2728	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1231.4597	0.0000	0.0000	0.0000	500	656,000.00		
			<u>1,474,382</u>					<u>45,012.00</u>	<u>1,938,260.98</u>	<u>11 235 013.00</u>	<u>3 072 846 294.84</u>
	Total		2,296,178					698,281.00	7,061,161,305.78	76 182 574.00	598 370 410 974.75
	Grand Total		3,204,480					954,577.00	9 523 197 248.61	103,930,465	856,605,517,056.35