



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-May-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	29.9525	34.0176	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	557.3238	553.6220	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	625.9464	621.2489	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	(215.1069)	(224.2634)	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	511.6291	508.9994	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	68.8268	69.3425	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>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	1095.5250	847.6426	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1257.0203	1027.8854	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1336.0343	1116.4350	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	184.4977	164.7561	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	118.5425	117.1913	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	116.9222	116.0122	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	10.3506	10.3423	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.4551	10.4470	0.0000	0.0000	348	3,643,734.00		
Aug 2014	DAUS	Future	1,329	10.5068	10.4993	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,338	10.5609	10.5535	0.0000	0.0000	669	7,068,988.50		
Dec 2014	DAUS	Future	4,000	10.7000	10.6929	0.0000	0.0000	2,250	23,980,500.00		
			<u>17,165</u>					<u>3,267.00</u>	<u>34,693,222.50</u>	<u>2 070 666.00</u>	<u>18 993 690 396.20</u>
<b>Option</b>											
May 2014	DAUS	10.37 Put	4,000	63.5605	71.7967	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.52 Call	1,100	7.3050	7.3840	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.75 Call	1,100	0.9488	0.8543	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.29 Put	3,000	29.5236	0.0000	0.0000	0.0000	6,000	298,500.00		
May 2014	DAUS	10.38 Call	5,000	43.8246	43.2187	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.67 Call	5,000	3.5698	3.6297	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.38 Call	10,000	55.7410	55.6452	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.69 Call	10,000	5.8993	5.7703	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0078	0.0000	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	227.7420	220.6989	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	450.0332	458.2244	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	0.0159	0.0131	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0087	0.0098	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	38.3573	38.2189	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	437.0581	445.0339	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.4077	0.4170	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.3279	0.3557	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	89.8800	89.0187	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	439.1614	446.1640	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.6786	1.6721	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	157.7664	161.9996	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	21.8091	21.8789	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	444.3586	451.1804	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	8.4551	8.5193	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	8.30 Put	5,000	0.9516	1.0275	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	117.9028	117.6709	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	255.8371	0.0000	0.0000	0.0000	13,000	3,836,430.00		
Sep 2014	DAUS	10.80 Put	500	447.9414	456.8310	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	21.8746	22.7896	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	2.1150	2.3386	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	172.6541	174.3349	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	3.7197	4.1564	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	449.6554	460.4700	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	162.1037	165.1901	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	40.6166	41.7851	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	131.6368	139.7758	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	90.2116	92.4341	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	450.8546	461.6196	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	54.7139	55.9927	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	5.4349	5.7499	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	207.0795	210.2045	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	452.1617	461.4542	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	66.0071	67.0363	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	6.4533	6.7606	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	257.1151	259.0965	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	7.4631	7.7490	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	452.7890	459.1732	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	315.8173	316.1052	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	77.4921	78.0982	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	453.8882	459.7159	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	81.8548	82.5551	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	453.2971	460.2482	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	77.8900	79.0639	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	450.8111	458.8652	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	83.9614	85.6450	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	451.2399	459.9074	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	80.7227	82.5158	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	452.0046	460.5812	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	80.2127	81.7789	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	452.4846	460.8837	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	81.4471	82.9245	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	451.9914	460.2516	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	78.7388	80.0589	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	449.8278	457.8170	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	83.7810	85.0734	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	448.4914	456.2951	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	16.98 Call	300	89.1452	90.3454	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	448.6303	456.2938	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	79.8709	80.9334	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	449.1069	456.6077	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	77.9410	78.8571	0.0000	0.0000	0	0.00		
			<u>204,058</u>					<u>19,000.00</u>	<u>4,134,930.00</u>	<u>3 389 037.00</u>	<u>202 549 550.76</u>
	<b>Total</b>		<b>221,223</b>					<b>22,267.00</b>	<b>38,828,152.50</b>	<b>5 459 703.00</b>	<b>19 196 239 946.96</b>
<b>Future</b>											
Jun 2014	EUUS	Future	525	1.3707	1.3705	0.0000	0.0000	150	2,054,100.00		
Sep 2014	EUUS	Future	125	1.3707	1.3705	0.0000	0.0000	0	0.00		
			<u>650</u>					<u>150.00</u>	<u>2,054,100.00</u>	<u>10 533.00</u>	<u>145 105 076.00</u>
	<b>Total</b>		<b>650</b>					<b>150.00</b>	<b>2,054,100.00</b>	<b>10 533.00</b>	<b>145 105 076.00</b>
<b>Future</b>											
Jun 2014	ZAAD	Future	8,796	9.7196	9.6954	9.7564	9.7550	2,260	22,046,654.00		
Sep 2014	ZAAD	Future	9,850	9.8025	9.7798	9.8414	9.7774	1,250	12,269,750.00		
Dec 2014	ZAAD	Future	600	9.8914	9.8692	0.0000	0.0000	0	0.00		
			<u>19,246</u>					<u>3,510.00</u>	<u>34,316,404.00</u>	<u>2 258 878.00</u>	<u>17 416 538 117.40</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	3.9774	5.1589	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	110.8464	101.1429	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.9429	0.8765	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	157.2528	172.3095	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	280.0407	279.4434	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	114.0965	115.1521	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>20,452</b>					<b>3,510.00</b>	<b>34,316,404.00</b>	<b>2 261 991.00</b>	<b>17 417 071 367.05</b>
<b>Future</b>											
Sep 2014	ZACA	Future	100	9.6376	9.6315	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	80,128	14.2276	14.2146	14.2587	14.1570	3,226	45,966,259.20		
Sep 2014	ZAEU	Future	11,644	14.4488	14.4361	14.4764	14.4764	500	7,238,200.00		
Dec 2014	ZAEU	Future	8,323	14.6703	14.6578	14.7094	14.6880	825	12,122,950.00		
Mar 2015	ZAEU	Future	1,100	14.9211	14.9082	0.0000	0.0000	1,000	14,879,200.00		
			<u>101,195</u>					<u>5,551.00</u>	<u>80,206,609.20</u>	<u>4 791 866.00</u>	<u>57 927 351 227.00</u>
<b>Option</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>
Jun 2014	ZAEU	13.80 Put	27,500	26.9399	30.0686	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	33.7933	37.3907	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	112.0144	118.9916	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	254.6849	263.8463	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	68.5624	65.0490	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	635.7459	647.2291	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	6.2127	5.6833	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.2015	0.2399	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.1795	0.2146	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	281.7017	292.8516	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	296.1416	307.3935	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	33.1936	36.0611	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	90.5601	104.7868	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	139.6107	149.4094	0.0000	0.0000	0	0.00		
			<u>91,324</u>					<i>0.00</i>	<i>0.00</i>	<i>2 086 899.00</i>	<i>293 611 765.36</i>
	<b>Total</b>		<b>192,519</b>					<b>5,551.00</b>	<b>80,206,609.20</b>	<b>6 878 765.00</b>	<b>58 220 962 992.36</b>
<b>Future</b>											
Jun 2014	ZAFR	Future	2,720	11.6658	11.6594	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.2729	12.2646	0.0000	0.0000	0	0.00		
			<u>2,820</u>					<i>0.00</i>	<i>0.00</i>	<i>387 372.00</i>	<i>3 385 670 825.00</i>
	<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	36,323	17.4093	17.4568	17.4481	17.3563	3,513	61,267,863.50		
Sep 2014	ZAGB	Future	7,476	17.6660	17.7156	17.6930	17.6740	1,950	34,493,700.00		
Dec 2014	ZAGB	Future	7,006	17.9209	17.9708	0.0000	0.0000	0	0.00		
			<u>50,805</u>					<i>5,463.00</i>	<i>95,761,563.50</i>	<i>3 657 960.00</i>	<i>50 366 475 880.50</i>
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	0.2145	0.2203	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	10.8129	10.3099	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	18.3119	16.4456	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	30.4190	26.9980	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	41.4681	36.6237	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	111.8201	98.5265	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	137.8870	154.8120	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	543.5511	502.5098	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	15.9727	16.6132	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	1052.5728	1005.5174	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	1.3322	1.4638	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.7427	0.8142	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	1048.6524	1020.6673	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>
			60,363					0.00	0.00	537 086.00	154 881 785.90
		<b>Total</b>	<b>111,168</b>					<b>5,463.00</b>	<b>95,761,563.50</b>	4 195 046.00	50 521 357 666.40
<b>Future</b>											
	Jun 2014 ZAJY	Future	15,594	0.1020	0.1014	0.0000	0.0000	0	0.00		
	Mar 2015 ZAJY	Future	50	0.1071	0.1066	0.0000	0.0000	0	0.00		
			15,644					0.00	0.00	530 120.00	5 430 824 879.70
		<b>Total</b>	<b>15,644</b>					<b>0.00</b>	<b>0.00</b>	530 120.00	5 430 824 879.70
<b>Future</b>											
	Jun 2014 ZAUM	Future	1,600	10.3798	10.3716	10.4045	10.3327	287	297,101,640.00		
	Sep 2014 ZAUM	Future	88	10.5411	10.5336	10.5569	10.4884	20	21,067,500.00		
	Dec 2014 ZAUM	Future	34	10.7019	10.6948	10.7287	10.7287	3	3,218,610.00		
			1,722					310.00	321,387,750.00	60 656.00	55 566 401 090.00
<b>Option</b>											
	Jun 2014 ZAUM	10.93 Put	250	56170.8303	57000.7252	0.0000	0.0000	0	0.00		
	Dec 2014 ZAUM	10.72 Call	200	38376.0843	0.0000	0.0000	0.0000	200	8,272,800.00		
			450					200.00	8,272,800.00	3 083.00	93 576 724.38
		<b>Total</b>	<b>2,172</b>					<b>510.00</b>	<b>329,660,550.00</b>	63 739.00	55 659 977 814.38
<b>Future</b>											
	Jun 2014 ZAUS	Future	825,484	10.3798	10.3716	10.4063	10.3290	40,370	419,277,662.70		
	Sep 2014 ZAUS	Future	53,699	10.5411	10.5336	10.5569	10.4889	4,016	42,220,795.00		
	Dec 2014 ZAUS	Future	44,648	10.7019	10.6948	10.7283	10.6554	2,805	30,011,027.00		
	Mar 2015 ZAUS	Future	6,350	10.8829	10.8764	10.8796	10.8796	200	2,175,920.00		
	Jun 2015 ZAUS	Future	300	11.0699	11.0643	0.0000	0.0000	300	3,309,450.00		
			930,481					47,691.00	496,994,854.70	60 817 084.00	550 987 864 577.10
<b>Option</b>											
	Jun 2014 ZAUS	8.64 Put	24,582	0.0257	0.0282	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.78 Put	15,489	0.0451	0.0502	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.80 Put	920	0.0489	0.0545	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.75 Put	250	2.1624	2.4779	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.78 Put	920	2.4489	2.8035	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.97 Put	24,582	8.0027	8.9565	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.00 Put	10,000	10.3696	11.5248	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.01 Put	50	11.2757	12.5038	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.02 Put	6,000	12.2453	13.5493	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.13 Put	15,489	27.9991	30.3166	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.15 Put	47,500	32.0569	34.5901	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.20 Call	1,500	223.9243	218.8275	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.50 Call	27,800	70.0116	68.3935	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	10.50 Put	15,000	190.2116	196.7935	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	242.6926	249.8557	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	46.3352	45.5019	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	291.0794	298.6220	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	307.7960	315.4431	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	533.4608	541.7669	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	10.4653	10.5591	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	9.9792	10.0700	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	8.2437	8.3233	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	628.4437	636.7233	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	7.4905	7.5641	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	5.0972	5.1488	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	4.6284	4.6749	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	4.4102	4.4545	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	3.4639	3.4973	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	3.1448	3.1744	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.8075	0.8086	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	1121.0075	1129.2086	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.5974	0.5969	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.2172	0.2146	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1620.4172	1628.6146	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.1952	0.1925	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.1346	0.1319	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	3.6109	3.9347	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	4.1549	4.5218	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	4.3047	4.6831	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	5.1481	5.5918	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	35.6278	37.9476	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	67.2181	70.9789	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	119.4917	124.6880	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	126.2108	131.5576	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	133.1728	138.6666	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	159.4531	165.4472	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	193.1688	199.7001	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	343.3112	342.4722	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	240.8257	0.0000	0.0000	0.0000	4,000	1,167,080.00		
Sep 2014	ZAUS	10.50 Put	10,000	251.0848	258.3349	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	287.9013	0.0000	0.0000	0.0000	5,000	1,462,200.00		
Sep 2014	ZAUS	10.55 Put	10,000	280.2697	287.7236	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	263.4538	263.4813	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	304.6654	312.2627	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Put	100	356.0910	363.9288	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	10.93 Call	7,700	155.1547	155.9282	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	75.6681	76.4280	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	73.8528	74.6021	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	72.0912	72.8313	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	40.8584	41.4345	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	31.0201	31.5052	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	28.7371	29.1975	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	27.6835	28.1316	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	26.4420	26.8754	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	19.4880	20.3615	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	20.8889	22.0703	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	36.8996	39.1893	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	68.5809	72.6269	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	84.2318	88.9228	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	106.6961	112.2139	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	128.8416	135.0808	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	211.2348	0.0000	0.0000	0.0000	2,490	517,920.00		
Dec 2014	ZAUS	10.36 Put	2,490	219.5954	227.4887	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	228.1464	236.1463	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	10,000	283.3412	291.9261	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	308.2711	317.0722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	389.6314	398.9583	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	465.4054	474.9119	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	539.6207	549.2110	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	589.0040	598.6143	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	662.2030	671.8046	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	738.2390	747.7971	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	10,000	183.1194	185.3914	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	120.3941	122.1946	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	6,581	112.3944	114.1111	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	97.7884	99.3343	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	66.6263	67.7168	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	66.1867	67.2731	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	65.1551	66.2272	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	65.0636	66.1356	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	26.9469	27.5742	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	159.2510	163.6496	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	512.1618	518.8478	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	114.6020	115.8293	0.0000	0.0000	0	0.00		
			<u>1,428,816</u>					<u>11,490.00</u>	<u>3,147,200.00</u>	<u>10 145 514.00</u>	<u>2 843 633 206.58</u>
	<b>Total</b>		<b>2,359,297</b>					<b>59,181.00</b>	<b>500,142,054.70</b>	<b>70 962 598.00</b>	<b>553 831 497 783.68</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		3,007,608					96,632.00	1 080 969 433.90	97,223,244	794,360,870,681.27
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