



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	26.8814	10.8695	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	567.9282	591.2901	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	636.7723	662.9395	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	(203.4295)	(155.4674)	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	523.0067	544.0419	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	73.2510	77.8049	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	825.5743	809.7390	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1005.4027	987.2432	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1093.8141	1074.6496	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	174.5170	171.7475	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	125.5170	122.5604	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	124.2957	121.3388	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	10.3599	10.4013	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.4663	10.5062	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.5188	10.5584	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,338	10.5735	10.6130	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.7143	10.7534	0.0000	0.0000	0	0.00		
			<u>17,165</u>					<u>0.00</u>	<u>0.00</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	45.1819	28.7420	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.52 Call	1,100	3.9198	9.0493	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.75 Call	1,100	0.2737	0.8671	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.29 Put	3,000	24.4756	18.6103	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.38 Call	5,000	41.9020	63.3200	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.67 Call	5,000	3.1491	4.5275	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.38 Call	10,000	56.7404	78.9470	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.69 Call	10,000	5.6452	7.7858	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0000	0.0089	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	235.1776	273.1149	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	441.2375	400.4662	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	0.0161	0.0156	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	168.1187	140.7257	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	79.3071	89.9484	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	202.2071	172.5484	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	169.4297	142.4638	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	82.1638	93.2219	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	203.3638	174.1219	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0097	0.0092	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	42.0295	46.0355	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	430.2231	394.7258	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.4869	0.4834	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.4070	0.2803	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	95.5140	102.3195	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>
Jul 2014	DAUS	10.80 Put	500	433.7065	401.0512	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	2.0405	3.5949	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	156.5590	141.2047	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	23.6472	24.8883	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	439.6603	409.0166	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	9.2662	12.0090	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	1.0575	0.8115	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	124.0861	130.5384	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	256.3527	235.4205	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	445.9853	416.4515	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	21.6482	25.7316	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	2.6159	2.0109	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	182.3572	189.5861	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	4.8462	3.7682	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	450.3543	421.1523	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	172.4693	176.6842	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	39.8238	40.9826	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	135.0447	121.9061	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	96.6592	97.8287	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	452.5507	424.4536	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	55.4109	57.5147	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	6.8952	5.7043	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	219.3206	223.9989	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	454.6140	426.7659	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	66.7299	68.2723	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	7.9110	6.2896	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	271.4742	277.3190	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	8.7691	7.5894	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	457.1937	430.5023	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	332.5261	338.4279	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	80.5583	82.2631	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	458.7648	432.0802	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	84.9347	84.5133	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	457.7681	431.2236	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	80.9945	85.6052	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	454.8542	428.8705	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	87.3692	87.6017	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	454.5000	428.1505	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	85.7901	90.4083	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	458.4246	431.0354	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	84.0340	83.2963	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	460.4655	432.8129	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	16.15 Call	300	87.0219	86.0345	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	461.9302	432.4406	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	87.2736	87.3458	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	462.7254	432.3292	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	88.3649	88.1105	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	464.6016	434.2376	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	94.0700	91.9827	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	464.8358	436.2872	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	84.7287	87.7527	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	466.6720	435.4211	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	82.6991	80.3666	0.0000	0.0000	0	0.00		
			<u>219,058</u>					<u>0.00</u>	<u>0.00</u>	<u>3 414 037.00</u>	<u>205 985 850.76</u>
	<b>Total</b>		<b>236,223</b>					<b>0.00</b>	<b>0.00</b>	<b>5 484 703.00</b>	<b>19 199 676 246.96</b>
<b>Future</b>											
Jun 2014	EUUS	Future	525	1.3703	1.3712	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3704	1.3713	0.0000	0.0000	0	0.00		
			<u>650</u>					<u>0.00</u>	<u>0.00</u>	<u>10 533.00</u>	<u>145 105 076.00</u>
	<b>Total</b>		<b>650</b>					<b>0.00</b>	<b>0.00</b>	<b>10 533.00</b>	<b>145 105 076.00</b>
<b>Future</b>											
Jun 2014	ZAAD	Future	7,797	9.7181	9.7315	9.7720	9.7318	1,001	9,745,122.00		
Sep 2014	ZAAD	Future	9,850	9.8035	9.8154	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	600	9.8942	9.9052	0.0000	0.0000	0	0.00		
			<u>18,247</u>					<u>1,001.00</u>	<u>9,745,122.00</u>	<u>2 259 879.00</u>	<u>17 426 283 239.40</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	5.0404	5.0629	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	110.5587	115.9812	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	1.0023	0.9565	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	158.9132	152.1332	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	283.5387	281.5920	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	116.3158	113.4488	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>19,453</b>					<b>1,001.00</b>	<b>9,745,122.00</b>	<b>2 262 992.00</b>	<b>17 426 816 489.05</b>
<b>Future</b>											
Sep 2014	ZACA	Future	100	9.6707	9.7082	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>

<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	Future	80,873	14.2380	14.3029	14.3008	14.2551	1,020	14,585,800.00		
Sep 2014	ZAEU	Future	11,311	14.4626	14.5262	14.5177	14.5177	500	7,258,850.00		
Dec 2014	ZAEU	Future	9,023	14.6879	14.7512	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	1,100	14.9420	15.0052	0.0000	0.0000	0	0.00		
			<u>102,307</u>					<u>1,520.00</u>	<u>21,844,650.00</u>	<u>4 794 884.00</u>	<u>57 970 903 901.80</u>
<b>Option</b>											
Jun 2014	ZAEU	13.80 Put	27,500	27.2013	20.0824	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	34.2640	25.2337	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	113.8089	86.3876	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	251.7305	203.3221	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	75.3496	89.0782	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	627.7660	564.7775	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	7.1254	7.1781	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.2669	0.2588	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.2378	0.2287	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	282.9402	246.4053	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	297.1121	259.4558	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	41.0449	42.3121	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	100.2158	87.3317	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	145.7287	127.2761	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	155.5974	155.2012	0.0000	0.0000	0	0.00		
			<u>91,974</u>					<u>0.00</u>	<u>0.00</u>	<u>2 087 549.00</u>	<u>293 709 265.36</u>
	<b>Total</b>		<b>194,281</b>					<b>1,520.00</b>	<b>21,844,650.00</b>	<b>6 882 433.00</b>	<b>58 264 613 167.16</b>
<b>Future</b>											
Jun 2014	ZAFR	Future	2,720	11.6589	11.7237	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.2718	12.3367	0.0000	0.0000	0	0.00		
			<u>2,820</u>					<u>0.00</u>	<u>0.00</u>	<u>387 372.00</u>	<u>3 385 670 825.00</u>
	<b>Total</b>		<b>2,820</b>					<b>0.00</b>	<b>0.00</b>	<b>387 372.00</b>	<b>3 385 670 825.00</b>
<b>Future</b>											
Jun 2014	ZAGB	Future	36,558	17.4845	17.5119	17.5845	17.4931	3,265	57,236,900.00		
Sep 2014	ZAGB	Future	8,476	17.7456	17.7704	17.7740	17.7740	1,000	17,774,000.00		
Dec 2014	ZAGB	Future	7,006	18.0044	18.0284	0.0000	0.0000	0	0.00		
			<u>52,040</u>					<u>4,265.00</u>	<u>75,010,900.00</u>	<u>3 677 725.00</u>	<u>50 711 528 530.50</u>
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	0.2067	0.1902	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	9.1553	8.5458	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	14.5655	13.7240	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	25.2057	22.8391	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	35.0732	31.2312	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	ZAGB	17.20 Put	7,500	98.8552	86.1194	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	179.0490	181.2642	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	489.3048	461.0905	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	22.3715	21.5543	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	980.7643	952.6621	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	1.8687	1.6151	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	1.0198	0.8668	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	1004.5450	978.8606	0.0000	0.0000	0	0.00		
			<u>60,363</u>					<i>0.00</i>	<i>0.00</i>	<i>537 086.00</i>	<i>154 881 785.90</i>
	<b>Total</b>		<b>112,403</b>					<b>4,265.00</b>	<b>75,010,900.00</b>	<b>4 214 811.00</b>	<b>50 866 410 316.40</b>
<b>Future</b>											
Jun 2014	ZAJY	Future	15,594	0.1024	0.1027	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1076	0.1079	0.0000	0.0000	0	0.00		
			<u>15,644</u>					<i>0.00</i>	<i>0.00</i>	<i>530 120.00</i>	<i>5 430 824 879.70</i>
	<b>Total</b>		<b>15,644</b>					<b>0.00</b>	<b>0.00</b>	<b>530 120.00</b>	<b>5 430 824 879.70</b>
<b>Future</b>											
Jun 2014	ZAUM	Future	1,692	10.3902	10.4308	10.4513	10.4129	247	257,577,720.00		
Sep 2014	ZAUM	Future	92	10.5535	10.5930	10.6091	10.5540	35	37,066,820.00		
Dec 2014	ZAUM	Future	34	10.7163	10.7553	0.0000	0.0000	0	0.00		
			<u>1,818</u>					<i>282.00</i>	<i>294,644,540.00</i>	<i>61 048.00</i>	<i>55 975 502 630.00</i>
<b>Option</b>											
Jun 2014	ZAUM	10.93 Put	250	55242.2781	51326.1582	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	40155.7574	41466.9565	0.0000	0.0000	0	0.00		
			<u>450</u>					<i>0.00</i>	<i>0.00</i>	<i>3 083.00</i>	<i>93 576 724.38</i>
	<b>Total</b>		<b>2,268</b>					<b>282.00</b>	<b>294,644,540.00</b>	<b>64 131.00</b>	<b>56 069 079 354.38</b>
<b>Future</b>											
Jun 2014	ZAUS	Future	818,235	10.3902	10.4308	10.4600	10.3958	25,649	267,550,456.80		
Sep 2014	ZAUS	Future	57,832	10.5535	10.5930	10.6167	10.5700	5,156	54,595,593.80		
Dec 2014	ZAUS	Future	46,998	10.7163	10.7553	10.7602	10.7560	383	4,119,736.60		
Mar 2015	ZAUS	Future	6,400	10.8994	10.9378	10.9364	10.9364	50	546,820.00		
Jun 2015	ZAUS	Future	900	11.0862	11.1245	0.0000	0.0000	0	0.00		
			<u>930,365</u>					<i>31,238.00</i>	<i>326,812,607.20</i>	<i>60 866 385.00</i>	<i>551 503 854 388.50</i>
<b>Option</b>											
Jun 2014	ZAUS	8.64 Put	24,582	0.0367	0.0309	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0644	0.0536	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0698	0.0580	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	2.7852	2.4418	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	3.1314	2.7597	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	9.97 Put	24,582	9.2573	7.8538	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	11.7090	9.7594	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	12.6371	10.4783	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	13.6251	11.2421	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	29.2459	23.3188	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	33.1957	26.3932	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	235.0586	266.3516	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	27,800	75.8754	88.2972	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	185.6754	157.4972	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	236.9600	205.6522	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	50.5333	58.6744	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	284.4374	250.9393	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	300.8778	266.7464	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	524.2261	485.3446	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	11.5456	12.8211	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	11.0420	12.2415	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	9.2370	10.1700	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	619.0370	579.3700	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	8.4483	9.2683	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	5.9163	6.3908	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	5.4138	5.8237	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	5.1791	5.5595	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	4.1519	4.4092	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	3.8020	4.0195	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	1.1054	1.0895	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	1110.9054	1070.2895	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.8180	0.7931	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.2936	0.2690	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1610.0936	1569.4690	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.2632	0.2396	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.1794	0.1598	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	4.2429	3.6920	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	4.8656	4.3341	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	5.0365	4.5121	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	5.9960	5.5242	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	37.0528	34.5953	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	69.2038	63.0625	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	121.7050	108.9763	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	128.4257	115.1824	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	135.3819	121.6186	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	161.6041	145.9864	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	195.1684	177.3915	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Sep 2014	ZAUS	10.40 Call	2,000	357.6590	378.8418	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	242.5036	222.0365	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	252.6820	231.6808	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	301.3575	319.5928	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	279.1373	256.8241	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	274.5906	290.2898	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	303.2689	277.9862	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Put	100	354.1430	326.5509	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	163.7648	170.9817	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	80.6359	82.7294	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	78.7197	80.7182	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	76.8609	78.7665	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	43.8324	44.8926	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	33.2783	34.1513	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	30.8227	31.6574	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	29.6886	30.5066	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	28.3511	29.1498	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	20.7394	22.7451	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	23.6147	20.9050	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	40.1326	37.3021	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	72.5599	67.3224	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	88.6856	82.2735	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	111.6966	103.6636	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	134.2548	124.7006	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	216.6169	199.0745	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	224.9234	206.9580	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	233.4113	215.0233	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	10,000	288.1118	267.2180	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	312.7838	290.8656	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	393.1832	368.3242	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	393.7890	0.0000	0.0000	0.0000	3,900	1,619,280.00		
Dec 2014	ZAUS	10.82 Put	41,000	467.9780	439.4174	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	541.2309	511.0312	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	589.9851	558.8401	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	662.2755	629.9028	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	737.4034	703.9441	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	10,000	194.3594	197.2790	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	128.3787	129.3803	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	6,581	119.8948	120.6883	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	104.3626	104.8042	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	70.7709	69.2460	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	70.2056	68.7657	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>
Dec 2014	ZAUS	13.24 Call	41,000	68.8229	67.6286	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	68.6959	67.5290	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	28.3253	31.3023	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	165.0363	153.1346	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	516.1085	487.9655	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	118.5598	120.4829	0.0000	0.0000	0	0.00		
			<u>1,432,716</u>					<u>3,900.00</u>	<u>1,619,280.00</u>	<u>10 149 414.00</u>	<u>2 845 252 486.58</u>
	<b>Total</b>		<b><u>2,363,081</u></b>					<b><u>35,138.00</u></b>	<b><u>328,431,887.20</u></b>	<b><u>71 015 799.00</u></b>	<b><u>554 349 106 875.08</u></b>

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<b>Grand Total</b>	<b><u>3,028,486</u></b>		<b><u>42,206.00</u></b>	<b><u>729 677 099.20</u></b>	<b><u>97,326,271</u></b>	<b><u>795,689,465,559.47</u></b>
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