



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-May-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2014	CAFC	Future	1,942	(16.5944)	50.7572	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	646.4439	533.0755	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	722.3357	598.1976	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	(161.7389)	(323.3162)	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	594.3126	489.0287	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	75.4113	62.0739	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>725 000.00</u>
		Total	5,000					0.00	0.00	5 000.00	725 000.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Future											
Jun 2014	CAFS	Future	5,000	78.8700	42.8046	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>220 750.00</u>
		Total	5,000					0.00	0.00	5 000.00	220 750.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	808.7408	734.0516	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	993.1831	911.1601	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1083.8829	998.7355	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	144.9301	163.1456	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	102.2943	116.3063	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	101.5148	115.1500	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	10.4647	10.5478	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.5113	10.5946	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.5130	10.5963	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.5626	10.6463	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,338	10.6161	10.7007	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.7538	10.8402	0.0000	0.0000	0	0.00		
			<u>7,564</u>					<u>0.00</u>	<u>0.00</u>	<u>2 085 345.00</u>	<u>19 146 304 816.60</u>
Option											
May 2014	DAUS	10.35 Put	1,500	4.8024	3.7403	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.36 Put	2,000	5.9269	4.3894	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.40 Call	1,500	63.5309	128.3368	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Call	1,500	7.3371	17.9262	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	2,000	68.2565	0.0000	0.0000	0.0000	4,000	251,880.00		
Jun 2014	DAUS	10.36 Call	10,000	147.2188	208.2806	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	113.9743	76.9961	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	68.6590	105.9350	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	145.5590	100.0350	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	116.3290	79.2332	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	72.4840	109.8464	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	147.7840	102.3464	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	111.1946	78.0710	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	122.5860	171.2112	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	116.1860	81.9112	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	87.6232	123.9978	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	171.2232	124.6978	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	84.3383	119.7406	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	DAUS	10.55 Put	2,500	177.9383	130.4406	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0034	0.0075	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	32.9257	49.1321	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	375.8880	310.5021	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.2063	0.3155	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.1592	0.1180	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	91.3068	110.4719	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	384.8735	321.5448	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.1695	1.4235	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	127.1272	97.6797	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	18.8950	23.2813	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	393.0771	335.1101	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	7.4477	10.4926	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.5931	0.5258	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	119.4543	139.9953	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	222.8333	185.0799	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	242.9936	202.9448	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	403.7116	348.9023	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	18.6464	21.4522	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	1.6431	1.5137	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	180.4569	204.7421	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	3.1171	2.8382	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	411.4268	359.0231	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	169.9430	189.2384	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	36.4817	39.2653	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	114.2368	95.7388	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	92.8345	102.6673	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	415.7993	364.1859	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	53.9169	54.7619	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	4.9998	4.3333	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	217.3785	239.1325	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	419.1164	370.1059	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	64.9592	65.6676	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	5.5689	5.3587	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	271.2115	295.7922	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	6.8246	6.6464	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	424.7982	378.2914	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	333.4659	360.4949	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	79.4184	87.3551	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	427.6718	381.9732	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	81.9485	91.4129	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	8.2155	8.0034	0.0000	0.0000	0	0.00		

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Feb 2015	DAUS	11.15 Call	5,000	398.8381	428.9336	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	427.6684	383.6737	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	84.2173	90.2471	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	426.0118	383.4473	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	87.2283	96.7259	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	423.0935	382.5462	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	91.2715	94.0355	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	425.5973	385.9791	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	84.4879	93.6983	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	426.7959	388.9576	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	87.7430	97.3560	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	425.9105	392.0406	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	89.4007	94.3838	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	425.1473	395.0481	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	90.5504	98.8666	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	427.8675	397.4889	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	99.2777	105.2484	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	427.9592	398.2914	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	90.6636	100.8445	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	426.6081	398.4781	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	88.3898	92.7093	0.0000	0.0000	0	0.00		
			<u>246,358</u>					<u>4,000.00</u>	<u>251,880.00</u>	<u>3 662 037.00</u>	<u>235 189 773.96</u>
Total			253,922					4,000.00	251,880.00	5 747 382.00	19 381 494 590.56
Future											
Jun 2014	EUUS	Future	300	1.3614	1.3600	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3614	1.3601	0.0000	0.0000	0	0.00		
			<u>425</u>					<u>0.00</u>	<u>0.00</u>	<u>10 908.00</u>	<u>150 211 601.00</u>
Total			425					0.00	0.00	10 908.00	150 211 601.00
Future											
Jun 2014	ZAAD	Future	5,016	9.6847	9.6872	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	11,270	9.7693	9.7708	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	450	9.8567	9.8588	0.0000	0.0000	0	0.00		
			<u>16,736</u>					<u>0.00</u>	<u>0.00</u>	<u>2 269 380.00</u>	<u>17 518 650 036.20</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	3.0380	3.6843	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	72.4937	79.2851	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.4291	0.4209	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	158.5046	157.5689	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	254.3090	254.1076	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	99.3168	98.8975	0.0000	0.0000	0	0.00		

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			1,206					0.00	0.00	3 113.00	533 249.65
		Total	17,942					0.00	0.00	2 272 493.00	17 519 183 285.85
Future											
Sep 2014	ZACA	Future	100	9.7521	9.8057	0.0000	0.0000	0	0.00		
			100					0.00	0.00	27 301.00	207 037 535.60
		Total	100					0.00	0.00	27 301.00	207 037 535.60
Future											
Jun 2014	ZAEU	Future	84,939	14.2080	14.3060	14.2300	14.2002	1,591	22,676,212.40		
Sep 2014	ZAEU	Future	14,254	14.4261	14.5269	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	Future	9,098	14.6460	14.7495	14.6552	14.6550	400	5,862,030.00		
Mar 2015	ZAEU	Future	1,000	14.8972	15.0031	0.0000	0.0000	0	0.00		
			109,291					1,991.00	28,538,242.40	4 818 363.00	58 308 081 641.30
Option											
Jun 2014	ZAEU	13.80 Put	27,500	19.1185	13.1761	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	24.7314	17.1304	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	97.6409	70.3228	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	250.5233	186.1126	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	47.6153	75.9001	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	650.3545	557.3182	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	3.6210	5.1063	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.0713	0.1041	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.0624	0.0898	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	62.9346	52.4625	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	173.6648	145.0667	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	298.6573	257.2757	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	313.4255	270.7353	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	37.1775	46.6867	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	104.7524	87.0981	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	151.7610	129.8091	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	147.9667	163.7341	0.0000	0.0000	0	0.00		
			118,974					0.00	0.00	2 114 549.00	296 102 215.36
		Total	228,265					1,991.00	28,538,242.40	6 932 912.00	58 604 183 856.66
Future											
Jun 2014	ZAFR	Future	1,181	11.6456	11.7119	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.2470	12.3184	0.0000	0.0000	0	0.00		
			1,281					0.00	0.00	388 911.00	3 403 567 856.00
		Total	1,281					0.00	0.00	388 911.00	3 403 567 856.00

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Future											
Jun 2014	ZAGB	Future	32,815	17.4470	17.5735	17.5221	17.4606	1,040	18,166,279.00		
Sep 2014	ZAGB	Future	13,662	17.7012	17.8300	17.7000	17.7000	25	442,500.00		
Dec 2014	ZAGB	Future	7,006	17.9528	18.0844	0.0000	0.0000	0	0.00		
			<u>53,483</u>					<u>1,065.00</u>	<u>18,608,779.00</u>	<u>3 702 023.00</u>	<u>51 139 284 961.50</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.0266	0.0353	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	2.4961	2.1131	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	5.0764	4.0999	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	10.0581	7.6182	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	15.3338	11.2340	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	60.0023	41.2011	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	104.8426	163.3201	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	485.6278	382.7563	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	8.1423	15.0691	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	1008.1438	886.1780	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.2477	0.6048	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.1465	0.3225	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	63.5927	55.2480	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	270.0848	225.5760	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	11,200	192.0737	226.5039	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	995.4670	909.8170	0.0000	0.0000	0	0.00		
			<u>85,963</u>					<u>0.00</u>	<u>0.00</u>	<u>562 686.00</u>	<u>157 780 185.90</u>
	Total		139,446					1,065.00	18,608,779.00	4 264 709.00	51 297 065 147.40
Future											
Jun 2014	ZAJY	Future	15,604	0.1028	0.1034	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1079	0.1086	0.0000	0.0000	0	0.00		
			<u>15,654</u>					<u>0.00</u>	<u>0.00</u>	<u>530 180.00</u>	<u>5 431 441 995.70</u>
	Total		15,654					0.00	0.00	530 180.00	5 431 441 995.70
Future											
Jun 2014	ZAUM	Future	1,342	10.4364	10.5191	10.5279	10.4239	55	57,517,250.00		
Sep 2014	ZAUM	Future	183	10.5963	10.6807	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	31	10.7557	10.8421	0.0000	0.0000	0	0.00		
			<u>1,556</u>					<u>55.00</u>	<u>57,517,250.00</u>	<u>62 816.00</u>	<u>57 825 179 700.00</u>
Option											
Jun 2014	ZAUM	10.93 Put	250	49810.7361	42038.0467	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	40715.4165	44874.8428	0.0000	0.0000	0	0.00		
			<u>450</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>
	Total		2,006					55.00	57,517,250.00	65 899.00	57 918 756 424.38

<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	ZAUS	Future	741,615	10.4364	10.5191	10.5281	10.4237	109,494	1,145,185,297.80		
Sep 2014	ZAUS	Future	72,829	10.5963	10.6807	10.6430	10.5794	3,861	40,951,367.30		
Dec 2014	ZAUS	Future	54,666	10.7557	10.8421	10.7821	10.7650	15,500	167,244,130.00		
Mar 2015	ZAUS	Future	14,950	10.9367	11.0252	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	3,100	11.1252	11.2155	0.0000	0.0000	0	0.00		
			<u>887,160</u>					<u>128,855.00</u>	<u>1,353,380,795.10</u>	<u>61 467 755.00</u>	<u>557 821 913 393.40</u>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	0.6819	0.5181	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	0.8650	0.6461	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	3.8049	2.5754	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	4.7812	3.1921	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	5.1564	3.4419	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	5.5594	3.7103	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	12.4325	8.2930	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	14.3191	9.5539	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	256.6272	332.6140	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	23,800	63.5327	102.3782	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	127.1327	83.2782	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	176.3518	123.4837	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	35.8260	62.1973	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	223.5124	163.9956	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	240.0728	178.5882	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	468.8669	392.2453	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	4.0709	8.4071	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	3.8707	7.9162	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	3.1751	6.2200	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	566.7751	487.1200	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	2.8818	5.5122	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	1.9835	3.5861	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	1.8130	3.2531	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	1.7343	3.0997	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	1.3963	2.4447	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	1.2835	2.2277	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.3959	0.6340	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	1063.9959	981.5340	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.2514	0.4287	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.0497	0.1000	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	12.00 Put	1,000	1563.6497	1481.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.0414	0.0854	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0217	0.0488	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	2.8179	2.5327	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	3.2714	2.9209	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	3.3968	3.0277	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	4.1067	3.6297	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	27.3420	20.4651	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	53.7559	41.8263	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	73.4460	56.4354	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	97.4590	74.6166	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	103.4365	79.6792	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	109.6557	84.9723	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	116.1153	90.4992	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	133.3386	105.3586	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	164.1348	132.3142	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	368.7605	420.3758	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	208.2784	171.6404	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	16,362	314.1576	360.9634	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	217.8576	180.2634	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	309.0415	355.3706	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	242.8915	202.9213	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	279.6325	323.1233	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	253.3325	212.4233	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	264.0155	222.1740	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	265.7479	307.8433	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	269.4479	227.1433	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	299.8995	252.9021	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	238.7821	274.3303	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Put	100	312.4821	263.6303	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	160.7380	184.7302	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	144.7087	166.5248	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	75.2204	86.5661	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	73.3104	84.3733	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	72.3797	83.3030	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	71.4623	82.2497	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	39.1656	45.3426	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	29.0762	33.5609	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	26.7618	30.8591	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	25.6970	29.6175	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	24.4464	28.1579	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	17.2747	21.0038	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	9.09 Put	1,402	18.8731	16.5970	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	33.8918	29.6006	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	62.0198	52.6133	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	76.4090	65.1068	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	97.1463	83.2265	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	773.3722	843.3765	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	117.6722	101.2765	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	631.7293	688.7730	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	191.1513	160.2813	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	198.9930	167.3647	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	207.0217	174.6381	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	232.2290	197.5816	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	15,000	259.0994	222.2108	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	282.7500	244.0127	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	360.3707	316.2705	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	402.7603	444.0216	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	398.4049	439.3287	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	431.6519	381.2018	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	352.9380	386.6063	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	503.4662	448.4947	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	551.4373	494.3625	0.0000	0.0000	30,000	15,489,716.00		
Dec 2014	ZAUS	11.10 Put	4,955	622.7648	562.9134	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	697.1022	634.7309	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	183.2952	199.9311	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	125.8372	136.6939	0.0000	0.0000	5,000	627,400.00		
Dec 2014	ZAUS	12.01 Call	500	124.8423	135.5923	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	116.3381	126.1958	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	100.8321	109.0707	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	100.0991	108.2601	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	66.2369	67.7890	0.0000	0.0000	5,000	270,850.00		
Dec 2014	ZAUS	13.06 Call	7,471	65.7370	67.1849	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	64.5348	65.7478	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	64.4262	65.6155	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	29.2550	32.5769	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	148.9343	131.6759	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	208.3457	185.8707	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	484.0977	436.5432	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	131.1364	137.7902	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	116.7690	120.5177	0.0000	0.0000	0	0.00		
			<u>1,615,128</u>					<u>40,000.00</u>	<u>16,387,966.00</u>	<u>10 758 166.00</u>	<u>2 991 819 960.78</u>
	Total		2,502,288					168,855.00	1,369,768,761.10	72 225 921.00	560 813 733 354.18

<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		3,247,224					175,966.00	1 474 684 912.50	98,919,028	805,072,800,624.53
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