



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-February-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	(208.1397)	(241.7965)	0.0000	0.0000	682	(178,002.00)		
			<u>1,942</u>					<u>682.00</u>	<u>(178,002.00)</u>	<u>3 028.00</u>	<u>-439 577.64</u>
		<b>Total</b>	<b>1,942</b>					<b>682.00</b>	<b>(178,002.00)</b>	<b>3 028.00</b>	<b>-439 577.64</b>
<b>Future</b>											
	Dec 2014 CAFE	Future	26,600	824.2927	858.0573	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	899.9144	936.9075	0.0000	0.0000	0	0.00		
			<u>3,784</u>					<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>3,784</b>					<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Future</b>											
	Mar 2014 CAFI	Future	2,500	87.1261	91.9369	0.0000	0.0000	0	0.00		
			<u>2,500</u>					<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>387 500.00</u>
		<b>Total</b>	<b>2,500</b>					<b>0.00</b>	<b>0.00</b>	<b>2 500.00</b>	<b>387 500.00</b>
<b>Future</b>											
	Dec 2014 CAFJ	Future	4,362	446.3897	421.6513	0.0000	0.0000	116	38,860.00		
			<u>4,362</u>					<u>116.00</u>	<u>38,860.00</u>	<u>9 102.00</u>	<u>780 961.90</u>
		<b>Total</b>	<b>4,362</b>					<b>116.00</b>	<b>38,860.00</b>	<b>9 102.00</b>	<b>780 961.90</b>
<b>Future</b>											
	Dec 2014 CAFK	Future	1,871	791.6948	826.3180	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>

<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>Future</b>											
Sep 2014	CAFM	Future	5,000	94.4549	101.1230	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>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	667.1286	691.2976	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	812.7605	834.7307	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	885.1007	905.8279	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	496.8909	562.3458	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	397.3916	454.1861	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	394.7748	451.3196	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>Option</b>											
Mar 2014	DAUM	10.86 Put	50	18055.5646	13311.5373	0.0000	0.0000	0	0.00		
May 2014	DAUM	11.41 Put	200	69631.8858	64530.5129	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		<b>Total</b>	<b>250</b>					<b>0.00</b>	<b>0.00</b>	<b>200.00</b>	<b>8 145 000.00</b>
<b>Future</b>											
May 2014	DAUS	Future	10,150	10.8438	10.9114	0.0000	0.0000	0	0.00		
			<u>10,150</u>					<u>0.00</u>	<u>0.00</u>	<u>2 053 651.00</u>	<u>18 811 876 248.70</u>
<b>Option</b>											
Mar 2014	DAUS	10.85 Call	3,500	13.5268	32.3902	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.09 Call	1,300	1.0979	4.2089	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.16 Call	3,500	0.5301	2.3232	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0004	0.0026	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	645.7692	711.5779	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	198.9696	164.3232	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	9.9535	13.6350	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	214.8197	0.0000	0.0000	0.0000	10,000	2,100,000.00		
Apr 2014	DAUS	10.72 Call	10,000	193.9972	0.0000	0.0000	0.0000	10,000	2,098,000.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0685	0.0525	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	864.1975	929.0394	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	241.6267	212.2678	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	28.5137	34.7597	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.4439	0.3849	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	761.0862	820.9907	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	276.5913	248.1542	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	54.4657	62.9321	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	8.30 Put	4,700	1.3028	1.1637	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	399.1326	438.3555	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	305.5110	277.2466	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	80.5802	89.9131	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.7056	2.3629	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	478.7754	518.1869	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	324.6823	296.2398	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	497.9205	461.1301	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	149.3740	163.5684	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	99.2983	108.8401	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	153.3322	137.6022	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	189.7306	205.6426	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	339.0145	309.6975	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	117.3729	126.9617	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	4.5842	3.9707	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	488.9825	525.5310	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	352.2419	325.2017	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	131.9541	142.2736	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	7.7172	6.9625	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	567.5447	607.0342	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	364.1095	338.8734	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	152.0793	163.6285	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	145.8249	134.1636	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	346.7572	372.2131	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	371.3690	346.4259	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	169.2229	176.2091	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	376.3450	352.7462	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	185.2893	195.1866	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	389.9543	364.9358	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	220.3919	229.5286	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	414.3926	372.5592	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	233.5333	252.1860	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	426.2497	379.6187	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	255.0139	278.0316	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	433.1594	386.2687	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	266.4198	301.3269	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	435.7631	391.5318	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	267.6525	293.9892	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	440.0239	395.8644	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	255.8973	288.2280	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	444.9232	397.8709	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	268.4470	293.4514	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Aug 2015	DAUS	10.80 Put	300	443.0746	400.1520	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	263.9793	283.3128	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	444.2002	399.8061	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	269.7893	292.3256	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	442.5794	405.4630	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	282.8971	312.0359	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	445.4547	408.0373	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	273.3816	289.6715	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	445.5464	409.6162	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	258.7203	275.2209	0.0000	0.0000	0	0.00		
				<u>166,560</u>							
				<b>Total</b>	<b>176,710</b>						
								<u>20,000.00</u>	<u>4,198,000.00</u>	<u>3 183 035.00</u>	<u>183 166 791.06</u>
								<b>20,000.00</b>	<b>4,198,000.00</b>	<b>5 236 686.00</b>	<b>18 995 043 039.76</b>
<b>Future</b>											
Mar 2014	EUUS	Future	790	1.3796	1.3681	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	75	1.3796	1.3681	0.0000	0.0000	0	0.00		
				<u>865</u>							
				<b>Total</b>	<b>865</b>			<u>0.00</u>	<u>0.00</u>	<u>1 730.00</u>	<u>23 596 721.00</u>
								<b>0.00</b>	<b>0.00</b>	<b>1 730.00</b>	<b>23 596 721.00</b>
<b>Future</b>											
Mar 2014	JYZA	Future	2,000	9.5519	9.4808	0.0000	0.0000	0	0.00		
				<u>2,000</u>							
				<b>Total</b>	<b>2,000</b>			<u>0.00</u>	<u>0.00</u>	<u>2 500.00</u>	<u>24 629 631.42</u>
								<b>0.00</b>	<b>0.00</b>	<b>2 500.00</b>	<b>24 629 631.42</b>
<b>Future</b>											
Mar 2014	ZAAD	Future	16,407	9.5671	9.6319	9.6075	9.5900	50	479,937.50		
Jun 2014	ZAAD	Future	2,936	9.6471	9.7117	9.6700	9.6625	65	628,362.50		
Sep 2014	ZAAD	Future	2,000	9.7492	9.8152	0.0000	0.0000	0	0.00		
				<u>21,343</u>							
								<u>115.00</u>	<u>1,108,300.00</u>	<u>2 163 204.00</u>	<u>16 476 976 230.90</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	76.8192	64.2426	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	221.9753	253.6322	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	26.0253	30.4589	0.0000	0.0000	0	0.00		
				<u>603</u>							
				<b>Total</b>	<b>21,946</b>			<u>0.00</u>	<u>0.00</u>	<u>2 510.00</u>	<u>358 249.00</u>
								<b>115.00</b>	<b>1,108,300.00</b>	<b>2 165 714.00</b>	<b>16 477 334 479.90</b>
<b>Future</b>											
Mar 2014	ZACA	Future	75	9.6700	9.6780	0.0000	0.0000	0	0.00		
				<u>75</u>							
				<b>Total</b>	<b>75</b>			<u>0.00</u>	<u>0.00</u>	<u>27 125.00</u>	<u>205 310 489.60</u>
								<b>0.00</b>	<b>0.00</b>	<b>27 125.00</b>	<b>205 310 489.60</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Mar 2014	ZACR	Future	250	1.7519	1.7671	0.0000	0.0000	0	0.00		
			250					0.00	0.00	450.00	7 932 800.00
		<b>Total</b>	<b>250</b>					<b>0.00</b>	<b>0.00</b>	450.00	7 932 800.00
<b>Future</b>											
Mar 2014	ZAEU	Future	78,280	14.7935	14.7622	14.8066	14.6485	1,750	25,717,400.00		
Jun 2014	ZAEU	Future	24,480	15.0066	14.9747	14.9958	14.9000	2,783	41,615,048.00		
Sep 2014	ZAEU	Future	11,920	15.2613	15.2309	0.0000	0.0000	0	0.00		
			114,680					4,533.00	67,332,448.00	4 404 989.00	52 130 549 495.60
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	0.1233	0.1179	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.2256	0.2209	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	30.2049	29.9921	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	9.5356	9.9952	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	58.5657	64.6822	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	64.5238	71.0596	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	111.6030	121.0020	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	174.7327	187.7623	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	352.5707	373.7422	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	124.2342	124.0134	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	119.1392	118.9831	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	223.4863	233.0277	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	231.3534	241.1556	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	331.0291	328.9544	0.0000	0.0000	0	0.00		
			101,550					0.00	0.00	2 065 488.00	290 039 437.36
		<b>Total</b>	<b>216,230</b>					<b>4,533.00</b>	<b>67,332,448.00</b>	6 470 477.00	52 420 588 932.96
<b>Future</b>											
Mar 2014	ZAFR	Future	469	12.1629	12.1332	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	1,857	12.3474	12.3168	0.0000	0.0000	0	0.00		
			2,326					0.00	0.00	384 069.00	3 344 789 747.00
		<b>Total</b>	<b>2,326</b>					<b>0.00</b>	<b>0.00</b>	384 069.00	3 344 789 747.00
<b>Future</b>											
Mar 2014	ZAGB	Future	37,272	17.9114	17.9869	17.8861	17.8500	7	125,077.90		
Jun 2014	ZAGB	Future	6,016	18.1572	18.2329	18.2200	18.1260	389	7,085,368.00		
Sep 2014	ZAGB	Future	3,251	18.4500	18.5279	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	2,600	18.7443	18.8257	0.0000	0.0000	0	0.00		
			49,139					396.00	7,210,445.90	3 374 000.00	45 262 746 265.80
<b>Option</b>											

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Mar 2014	ZAGB	12.85 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	13.00 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.25 Put	327	0.0201	0.0093	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0444	0.0280	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.2230	0.2212	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	12.5222	8.0776	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	255.6512	223.3626	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	56.8678	77.1094	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	20.8661	29.5571	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	13.2450	11.8121	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	49.8827	40.0872	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	65.0792	54.2405	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	95.4821	83.3028	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	155.3021	141.9451	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	403.7185	379.3326	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	715.7159	679.9349	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	173.5090	195.5819	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	142.0307	160.8693	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	820.4033	830.3128	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<i>0.00</i>	<i>0.00</i>	<i>521 686.00</i>	<i>151 586 003.90</i>
<b>Total</b>			<b>120,610</b>					<b>396.00</b>	<b>7,210,445.90</b>	<b>3 895 686.00</b>	<b>45 414 332 269.70</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	135	0.1049	0.1057	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,859	0.1065	0.1073	0.0000	0.0000	0	0.00		
			<u>12,994</u>					<i>0.00</i>	<i>0.00</i>	<i>524 104.00</i>	<i>5 367 121 438.20</i>
<b>Total</b>			<b>12,994</b>					<b>0.00</b>	<b>0.00</b>	<b>524 104.00</b>	<b>5 367 121 438.20</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	778	10.7231	10.7903	10.7491	10.6853	70	75,023,100.00		
Jun 2014	ZAUM	Future	677	10.8775	10.9452	10.9227	10.8646	85	92,590,900.00		
Sep 2014	ZAUM	Future	77	11.0613	11.1307	0.0000	0.0000	0	0.00		
			<u>1,532</u>					<i>155.00</i>	<i>167,614,000.00</i>	<i>52 863.00</i>	<i>47 151 811 970.00</i>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	1568.7736	1057.7113	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	22301.3018	18149.7363	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	23023.2907	18805.3225	0.0000	0.0000	0	0.00		
			<u>520</u>					<i>0.00</i>	<i>0.00</i>	<i>2 633.00</i>	<i>76 829 311.88</i>
<b>Total</b>			<b>2,052</b>					<b>155.00</b>	<b>167,614,000.00</b>	<b>55 496.00</b>	<b>47 228 641 281.88</b>
<b>Future</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>
Mar 2014	ZAUS	Future	1,512,316	10.7231	10.7903	10.7590	10.6840	76,295	818,994,674.90		
Jun 2014	ZAUS	Future	218,392	10.8775	10.9452	10.9215	10.8465	20,083	218,270,992.10		
Sep 2014	ZAUS	Future	13,117	11.0613	11.1307	11.0576	11.0124	365	4,034,379.90		
Dec 2014	ZAUS	Future	10,308	11.2470	11.3190	0.0000	0.0000	9,200	103,390,300.00		
			<u>1,754,133</u>					<u>105,943.00</u>	<u>1,144,690,346.90</u>	<u>53 280 386.00</u>	<u>469 328 318 553.60</u>

Option

Mar 2014	ZAUS	9.60 Put	16,000	0.3925	0.2604	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.5974	0.4281	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.7218	0.5324	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.8759	0.6641	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	1.3084	1.0434	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	725.0947	791.9612	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	1.9947	1.6612	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	529.0356	594.6815	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	5.9356	4.3815	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	8.7872	5.6279	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	435.8094	498.7108	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	408.7877	470.8771	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	399.8988	461.6939	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	17.9729	12.2616	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	24.8720	17.4414	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	3,793	306.8111	364.5366	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Put	1,750	33.7111	24.2366	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	267.8898	323.2391	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	44.7898	32.9391	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	231.4863	284.1323	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	197.8411	247.4777	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	74.7411	57.1777	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	191.4598	240.4606	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	167.1387	213.4950	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	94.0387	73.1950	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.68 Call	11,000	150.1837	194.4612	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	139.5009	182.3549	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	117.4250	154.1637	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	2,000	144.3250	113.8637	0.0000	0.0000	402	57,084.00		
Mar 2014	ZAUS	10.84 Put	400	201.9257	162.4700	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	81.9567	109.0047	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	68.0440	91.7698	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	244.9440	201.4698	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	46.4662	64.4357	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	323.3662	274.1357	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	31.4584	44.8497	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>
Mar 2014	ZAUS	11.15 Call	250	25.8341	37.3443	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	452.7341	397.0443	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	3,650	21.2018	31.0745	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	17.3961	25.8510	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	7.0179	10.5362	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.5902	1.4876	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	2.2322	2.0271	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.3551	2.1361	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	25.5500	22.2973	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	27.3984	23.8975	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	28.6994	25.0237	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	45.2730	38.9611	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	48.8948	42.1756	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	50.1543	43.2943	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	67.4467	58.7322	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	70.7478	61.6938	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	160.3164	140.8315	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	187.1076	165.5839	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	212.0939	188.8023	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	220.8380	196.9530	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	370.4396	409.8138	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	347.2347	315.9940	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	5,000	287.0880	318.9696	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	409.5880	373.7696	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	253.7849	282.8532	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	247.6103	276.1391	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	244.5810	272.8430	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	229.9958	256.9540	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	224.4159	250.8691	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	156.3159	175.8180	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	778.8159	730.6180	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	139.4740	157.0855	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	90.5478	102.3329	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1213.0478	1157.1329	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	86.0284	97.2614	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	71.2605	80.6453	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	14.5062	12.9627	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	16.5259	14.8312	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	17.0739	15.3362	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	20.0766	18.0664	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	66.8080	60.8754	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	79.6111	72.6615	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	10.00 Put	37,500	93.9136	84.0352	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	2,870	131.4457	118.8526	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	135.9647	123.0631	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	140.5975	127.3834	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	179.1080	163.4320	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	214.9700	197.1581	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	234.5807	212.5580	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	537.4882	575.8855	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	343.7383	370.2640	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	239.9870	258.8246	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	199.4240	215.2687	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	189.0225	204.0640	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	184.0884	198.7462	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	178.1601	192.3544	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	146.6169	158.3035	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	63.7505	59.2892	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	98.8442	92.6933	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	111.9105	105.1653	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,506	129.5201	121.9908	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	218.6368	205.0542	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	272.9918	257.5957	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	330.7481	310.6175	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	386.8995	361.8168	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	442.3615	415.3908	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	726.5727	770.4275	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	32,500	479.5727	451.4275	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	535.2312	505.4461	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	540.9553	511.0076	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	593.7117	562.3315	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	395.1614	422.5453	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	37,455	236.4247	253.5285	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	229.8541	246.4681	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	211.6767	226.9236	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	209.7916	224.8925	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	147.8762	165.7172	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	182.0501	173.0328	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	440.6491	417.7142	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	270.7945	278.8161	0.0000	0.0000	0	0.00		
			<u>1,431,281</u>					<u>402.00</u>	<u>57,084.00</u>	<u>9 725 882.00</u>	<u>2 746 662 952.45</u>
	<b>Total</b>		<b>3,185,414</b>					<b>106,345.00</b>	<b>1,144,747,430.90</b>	<b>63 006 268.00</b>	<b>472 074 981 506.05</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

3,825,785

132,342.00

1 392 071 482.80

88,190,168

691,637,530,785.76