



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-March-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	(168.4112)	(219.1982)	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	782.9812	835.2933	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	855.7941	911.6688	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	58.8052	72.3110	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	396.3823	409.4325	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	750.2004	803.4659	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	92.2348	97.9380	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	758.9433	674.5407	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	911.0405	818.1509	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	986.1167	889.4518	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	479.2995	518.5696	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	384.3019	415.4203	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	381.7985	412.6973	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	10.75 Put	50	14901.3637	0.0000	0.0000	0.0000	150	1,105,000.00		
May 2014	DAUM	11.41 Put	200	75740.5164	67107.0808	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>150.00</u>	<u>1,105,000.00</u>	<u>200.00</u>	<u>8 145 000.00</u>
		<b>Total</b>	<b>250</b>					<b>150.00</b>	<b>1,105,000.00</b>	<b>200.00</b>	<b>8 145 000.00</b>
<b>Future</b>											
May 2014	DAUS	Future	10,150	10.7611	10.8675	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	10.79 Call	10,000	15.9945	47.6675	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	8.30 Put	6,000	0.0001	0.0027	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.10 Call	6,000	564.0292	667.0375	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	10.80 Put	500	227.8603	165.5081	0.0000	0.0000	0	0.00		
Mar 2014	DAUS	11.75 Call	500	4.0117	7.1860	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.68 Call	10,000	153.4282	213.7466	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.72 Call	10,000	137.2568	191.8501	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	8.30 Put	6,000	0.0563	0.0409	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	9.94 Call	6,000	782.9891	884.5990	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	10.80 Put	500	275.2774	219.3170	0.0000	0.0000	0	0.00		
Apr 2014	DAUS	12.00 Call	500	20.1874	26.9643	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.2894	0.2875	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	679.6993	775.4396	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	307.3892	256.7371	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	44.2950	53.1492	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	1.0764	0.9733	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	344.1057	403.0754	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	10.80 Put	500	334.1281	287.4290	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	68.8920	79.9736	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	2.3403	2.1320	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	423.0189	484.4872	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	354.7817	308.6599	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	11.10 Put	201	540.8469	479.9043	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.09 Call	201	130.7007	150.2823	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	87.1357	99.7088	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	163.1507	143.5546	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	168.3757	191.7618	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	369.3733	324.4985	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	104.7819	118.6174	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	4.1805	3.7739	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	438.6927	495.7115	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	383.1414	339.9888	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	119.6763	133.8103	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	7.6574	6.5247	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	515.3008	575.1358	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	398.7454	353.1005	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	144.2424	154.8539	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	158.4556	138.0004	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	319.2122	352.8641	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	407.5067	361.5172	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	165.5316	169.9252	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	413.1333	367.0807	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	178.9843	185.8026	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	423.5943	379.4789	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	216.0562	219.8105	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	428.1332	386.1057	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	241.6261	245.1167	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	435.4096	394.5002	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	256.6373	271.5913	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	442.4405	401.2786	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	263.5121	292.4007	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	447.5098	407.0355	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	261.0650	283.6145	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	451.6415	411.5302	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	254.9690	271.1727	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	454.7232	415.3796	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	261.0184	285.1585	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	456.2688	416.4795	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	260.1083	278.0581	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
Sep 2015	DAUS	10.80 Put	300	457.6609	416.2326	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	262.4995	287.6985	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	457.2793	420.2260	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	274.3580	300.1819	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	455.3281	423.0259	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	264.5647	286.6798	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	454.8679	426.7852	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	249.7804	272.5020	0.0000	0.0000	0	0.00		
				168,260				0.00	0.00	3 213 035.00	186 265 791.06
		<b>Total</b>	<b>178,410</b>					<b>0.00</b>	<b>0.00</b>	<b>5 266 686.00</b>	<b>18 998 142 039.76</b>
<b>Future</b>											
Mar 2014	EUUS	Future	790	1.3844	1.3724	0.0000	0.0000	0	0.00		
Jun 2014	EUUS	Future	225	1.3843	1.3724	0.0000	0.0000	150	2,075,250.00		
				1,015				150.00	2,075,250.00	1 880.00	25 671 971.00
		<b>Total</b>	<b>1,015</b>					<b>150.00</b>	<b>2,075,250.00</b>	<b>1 880.00</b>	<b>25 671 971.00</b>
<b>Future</b>											
Mar 2014	JYZA	Future	2,000	9.6936	9.5472	0.0000	0.0000	0	0.00		
Jun 2014	JYZA	Future	1,000	9.6892	9.5429	0.0000	0.0000	1,000	9,819,300.55		
				3,000				1,000.00	9,819,300.55	3 500.00	34 448 931.97
		<b>Total</b>	<b>3,000</b>					<b>1,000.00</b>	<b>9,819,300.55</b>	<b>3 500.00</b>	<b>34 448 931.97</b>
<b>Future</b>											
Mar 2014	ZAAD	Future	16,274	9.6511	9.6411	9.6611	9.6360	8,100	78,135,380.00		
Jun 2014	ZAAD	Future	2,936	9.7276	9.7179	9.7421	9.7280	237	2,308,818.00		
Sep 2014	ZAAD	Future	2,480	9.8272	9.8186	9.8394	9.8363	480	4,722,115.00		
				21,690				8,817.00	85,166,313.00	2 172 452.00	16 566 309 471.80
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	55.4901	57.9715	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	252.9138	249.2734	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	27.5210	27.0813	0.0000	0.0000	0	0.00		
				603				0.00	0.00	2 510.00	358 249.00
		<b>Total</b>	<b>22,293</b>					<b>8,817.00</b>	<b>85,166,313.00</b>	<b>2 174 962.00</b>	<b>16 566 667 720.80</b>
<b>Future</b>											
Mar 2014	ZACA	Future	75	9.6821	9.7067	0.0000	0.0000	0	0.00		
				75				0.00	0.00	27 125.00	205 310 489.60
		<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>27 125.00</b>	<b>205 310 489.60</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	ZACR	Future	250	1.7453	1.7539	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	78,991	14.7360	14.7513	14.7468	14.6474	5,082	74,541,930.90		
Jun 2014	ZAEU	Future	24,658	14.9411	14.9596	14.9568	14.8400	1,641	24,414,216.00		
Sep 2014	ZAEU	Future	12,778	15.1909	15.2115	15.1368	15.1096	1,130	17,085,431.00		
			116,427					7,853.00	116,041,577.90	4 414 784.00	52 275 682 064.70
<b>Option</b>											
Mar 2014	ZAEU	12.65 Put	500	0.0243	0.0007	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	12.85 Put	8,800	0.0339	0.0050	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.35 Call	5,500	10.5525	15.0954	0.0000	0.0000	0	0.00		
Mar 2014	ZAEU	15.70 Call	7,700	2.7261	4.0447	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.80 Put	27,500	56.4794	58.2674	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	8,800	62.5925	64.4347	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	111.5591	113.5269	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	10,000	180.6143	180.1985	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	370.4238	368.1832	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	111.4756	115.9388	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	106.9409	111.2055	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	228.0274	224.3364	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	236.2746	232.4204	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	308.1289	313.8991	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>217,977</b>					<b>7,853.00</b>	<b>116,041,577.90</b>	6 480 272.00	52 565 721 502.06
<b>Future</b>											
Mar 2014	ZAFR	Future	469	12.0670	12.0982	0.0000	0.0000	0	0.00		
Jun 2014	ZAFR	Future	2,501	12.2444	12.2779	0.0000	0.0000	0	0.00		
			2,970					0.00	0.00	385 757.00	3 365 698 875.50
		<b>Total</b>	<b>2,970</b>					<b>0.00</b>	<b>0.00</b>	385 757.00	3 365 698 875.50
<b>Future</b>											
Mar 2014	ZAGB	Future	38,895	17.7980	17.9629	17.8900	17.7927	3,075	54,753,901.40		
Jun 2014	ZAGB	Future	5,185	18.0342	18.2039	18.1280	18.0544	1,133	20,462,364.00		
Sep 2014	ZAGB	Future	3,741	18.3210	18.4940	18.3944	18.3880	490	9,011,952.00		
Dec 2014	ZAGB	Future	2,600	18.6056	18.7847	0.0000	0.0000	0	0.00		
			50,421					4,698.00	84,228,217.40	3 390 112.00	45 553 308 517.40
<b>Option</b>											
Mar 2014	ZAGB	12.85 Put	327	0.0000	0.0000	0.0000	0.0000	0	0.00		

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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	0.0170	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	14.50 Put	327	0.0208	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	15.40 Put	7,500	0.0448	0.0000	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	17.00 Put	300	9.0387	4.6156	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.00 Put	300	294.4153	194.8677	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.40 Call	4,700	25.9050	49.6502	0.0000	0.0000	0	0.00		
Mar 2014	ZAGB	18.72 Call	7,000	9.0097	18.0220	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	15.00 Put	1,123	11.7186	10.9780	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	54.6779	39.5657	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	71.4452	53.2285	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	104.9853	81.2886	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	174.2573	138.1113	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	449.8496	376.4301	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	787.6289	681.1063	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	149.1176	177.6172	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	121.3926	144.8210	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	907.6975	815.2014	0.0000	0.0000	0	0.00		
			<u>71,471</u>					<u>0.00</u>	<u>0.00</u>	<u>521 686.00</u>	<u>151 586 003.90</u>
	<b>Total</b>		<b>121,892</b>					<b>4,698.00</b>	<b>84,228,217.40</b>	<b>3 911 798.00</b>	<b>45 704 894 521.30</b>
<b>Future</b>											
Mar 2014	ZAJY	Future	135	0.1033	0.1049	0.0000	0.0000	0	0.00		
Jun 2014	ZAJY	Future	12,884	0.1048	0.1064	0.1060	0.1060	25	265,000.00		
			<u>13,019</u>					<u>25.00</u>	<u>265,000.00</u>	<u>524 129.00</u>	<u>5 367 386 438.20</u>
	<b>Total</b>		<b>13,019</b>					<b>25.00</b>	<b>265,000.00</b>	<b>524 129.00</b>	<b>5 367 386 438.20</b>
<b>Future</b>											
Mar 2014	ZAUM	Future	758	10.6444	10.7486	0.0000	0.0000	0	0.00		
Jun 2014	ZAUM	Future	697	10.7929	10.9000	10.8600	10.8100	4	4,332,000.00		
Sep 2014	ZAUM	Future	77	10.9727	11.0820	0.0000	0.0000	0	0.00		
			<u>1,532</u>					<u>4.00</u>	<u>4,332,000.00</u>	<u>52 937.00</u>	<u>47 232 161 220.00</u>
<b>Option</b>											
Mar 2014	ZAUM	10.33 Put	200	1384.8036	658.2441	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.87 Put	160	25929.5784	18497.7934	0.0000	0.0000	0	0.00		
Mar 2014	ZAUM	10.88 Put	160	26766.4771	19223.4700	0.0000	0.0000	0	0.00		
			<u>520</u>					<u>0.00</u>	<u>0.00</u>	<u>2 633.00</u>	<u>76 829 311.88</u>
	<b>Total</b>		<b>2,052</b>					<b>4.00</b>	<b>4,332,000.00</b>	<b>55 570.00</b>	<b>47 308 990 531.88</b>
<b>Future</b>											
Mar 2014	ZAUS	Future	1,419,117	10.6444	10.7486	10.7300	10.6385	91,114	974,504,727.80		

<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	Future	310,896	10.7929	10.9000	10.8936	10.8000	104,978	1,138,694,711.50		
Sep 2014	ZAUS	Future	14,867	10.9727	11.0820	11.0157	11.0144	1,350	14,915,289.00		
Dec 2014	ZAUS	Future	12,380	11.1524	11.2656	0.0000	0.0000	0	0.00		
			<u>1,757,260</u>					<u>197,442.00</u>	<u>2,128,114,728.30</u>	<u>53 798 420.00</u>	<u>474 938 130 368.00</u>

Option

Mar 2014	ZAUS	9.60 Put	16,000	0.0684	0.0820	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	0.1293	0.1341	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	0.1789	0.1698	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.80 Put	7,500	0.2483	0.2163	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.90 Put	7,500	0.4837	0.3568	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Call	13,600	645.3549	749.2039	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.00 Put	2,500	0.9549	0.6039	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Call	500	449.1740	550.4817	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.20 Put	33,901	4.7740	1.8817	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.25 Put	200	7.3176	3.1199	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.30 Call	40,000	355.3740	453.6191	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.33 Call	2,000	328.2480	425.1824	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.34 Call	2,000	319.3380	415.7881	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.35 Put	3,100	16.0999	7.8408	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.40 Put	2,200	23.1073	11.9038	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.45 Call	0	226.8449	316.1782	0.0000	0.0000	3,793	824,029.25		
Mar 2014	ZAUS	10.45 Put	1,750	32.4449	17.5782	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	2,500	188.9753	273.8710	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Put	2,600	44.5753	25.2710	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.55 Call	50	154.3354	234.0032	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Call	750	123.3014	196.9813	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.60 Put	200	78.9014	48.3813	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.61 Call	7,500	117.5528	189.9514	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	406	96.1438	163.1641	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Put	3,350	101.7438	64.5641	0.0000	0.0000	2,000	162,160.00		
Mar 2014	ZAUS	10.68 Call	11,000	83.9176	144.5323	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.70 Call	24,000	76.5243	132.8315	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.74 Call	3,000	63.4258	111.1965	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Call	500	60.4805	106.1595	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.75 Put	201	166.0805	107.5595	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.76 Call	1,000	57.6592	101.8589	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.84 Put	400	234.6799	163.8914	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.85 Call	1,700	37.2002	69.4026	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Call	100	29.0278	55.6711	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.90 Put	500	284.6278	207.0711	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Call	200	17.5993	35.4525	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.00 Put	1,000	373.1993	286.8525	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	11.06 Call	1,000	13.0333	26.9372	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.10 Call	400	10.6767	22.4137	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	8.3341	17.8107	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Put	500	513.9341	419.2107	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.20 Call	3,650	6.5173	14.1607	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.25 Call	1,000	4.8505	11.2716	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.50 Call	2,350	1.0589	2.9369	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.64 Put	24,582	1.3182	1.1564	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	1.9275	1.6342	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	2.0357	1.7267	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	24.5805	20.3935	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	26.8601	21.9386	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	28.4783	23.0288	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	45.8621	37.4685	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	15,000	49.6963	40.6743	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	51.0319	41.7918	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	69.4762	57.3013	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	73.0174	60.2927	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.45 Call	0	499.8087	0.0000	0.0000	0.0000	3,793	1,895,747.85		
Jun 2014	ZAUS	10.50 Put	15,000	176.3056	144.1244	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	205.7727	169.8598	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	233.1652	194.0068	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	242.7314	202.4844	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.75 Put	2,000	293.7518	248.0650	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	314.1145	372.8249	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	383.3288	326.1801	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	5,000	242.9435	287.7603	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	450.0435	387.7603	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	213.7994	253.8624	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	208.4267	247.5858	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	205.7934	244.5089	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	193.1582	229.7069	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	188.3404	224.0498	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	5,000	130.7207	155.2777	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	837.8207	755.2777	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	116.4947	138.3312	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	49,182	75.5361	89.3992	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	300	1282.6361	1189.3992	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	71.7624	84.8638	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	59.4725	70.0844	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	14.1995	12.5538	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	16.2128	14.4122	0.0000	0.0000	0	0.00		



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Sep 2014	ZAUS	8.90 Put	15,296	16.7569	14.9151	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	19.7417	17.6598	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	67.1307	61.5740	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	82.2949	73.8156	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	37,500	99.5577	85.6645	0.0000	0.0000	2,500	216,612.00		
Sep 2014	ZAUS	10.19 Put	2,870	139.7718	122.4610	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	144.6150	126.9173	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	23,934	149.5778	131.4929	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	190.8431	169.6781	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	236.0960	205.3982	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	257.2436	221.6979	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	484.3051	544.1361	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	308.6868	348.3905	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	215.2591	242.9357	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	178.6661	201.8633	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	169.3941	191.3195	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	165.0012	186.3188	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	159.7257	180.3110	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	131.7271	148.3596	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	66.4625	59.4801	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	104.2907	94.0849	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	118.4327	107.0637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	20,006	137.5162	124.6033	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	238.2572	211.9259	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	297.7531	267.3009	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	500	363.1765	323.1040	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	423.0805	376.4402	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	481.9530	431.8601	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	673.7159	734.6778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	32,500	521.3159	469.0778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	579.9905	524.7849	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.11 Put	7,471	586.0130	530.5164	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	641.4925	583.3480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	366.7695	401.5596	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	37,455	220.1775	240.7496	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	214.1296	234.0483	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	197.4044	215.5074	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	195.6694	213.5838	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	137.7843	158.7480	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	192.5435	176.3860	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	481.2508	434.1051	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	265.3859	270.6621	0.0000	0.0000	0	0.00		

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		1,435,189					12,086.00	3,098,549.10	9 748 968.00	2 751 114 301.55
	<b>Total</b>	<b>3,192,449</b>					<b>209,528.00</b>	<b>2,131,213,277.40</b>	<b>63 547 388.00</b>	<b>477 689 244 669.55</b>
	<b>Grand Total</b>	<b>3,839,715</b>					<b>232,225.00</b>	<b>2 434 245 936.24</b>	<b>88,799,580</b>	<b>697,948,108,439.90</b>