



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	13.9492	11.4442	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	589.8559	593.0992	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	660.2354	663.5908	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	(136.2769)	(113.1599)	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	544.6841	548.0343	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	79.2631	78.6092	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	784.0112	807.0656	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	955.4012	980.6267	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1039.9969	1066.1554	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	192.2771	189.6174	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	137.7709	136.1419	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	136.4132	134.8091	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	10.3994	10.4017	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.5575	10.5598	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	669	10.6123	10.6143	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,750	10.7536	10.7553	0.0000	0.0000	0	0.00		
			<u>13,898</u>					<u>0.00</u>	<u>0.00</u>	<u>2 066 399.00</u>	<u>18 948 695 273.70</u>
<b>Option</b>											
May 2014	DAUS	10.10 Call	1,000	281.6001	282.8025	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.40 Call	1,000	11.2459	29.8584	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.90 Call	1,500	0.0000	0.1382	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.37 Put	4,000	43.6928	0.0000	0.0000	0.0000	8,000	344,000.00		
May 2014	DAUS	10.52 Call	1,100	13.6445	21.9192	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.75 Call	1,100	1.0888	3.3068	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.38 Call	5,000	70.7501	80.9372	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.67 Call	5,000	6.2668	10.7659	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0016	0.0085	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	273.0892	279.2437	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	402.8675	403.5074	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	0.0050	0.0214	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0093	0.0156	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	46.6952	51.0116	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	397.2010	399.4291	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.4625	0.6365	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.2925	0.3603	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	103.9191	108.3388	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	404.2747	406.5888	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.7641	2.0914	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	146.9458	149.4341	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	24.5345	26.3820	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	415.1166	417.3191	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	10.0709	11.0429	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	1.0394	1.1752	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>
Aug 2014	DAUS	10.96 Call	5,000	134.9897	139.1508	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	425.0287	427.2959	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	24.9508	26.4940	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	2.3996	2.6066	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	196.8721	200.9141	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	4.2482	4.5196	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	432.4897	434.8060	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	184.8747	188.4479	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	43.4026	45.2968	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	129.6805	131.5451	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	102.9022	105.7217	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	437.6152	439.8036	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	59.4711	61.5811	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	5.5299	5.8131	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	235.2935	238.8504	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	440.9748	443.0324	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	71.1261	73.3520	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	6.4697	6.7523	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	290.6533	294.2462	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	7.9339	8.2157	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	446.5053	448.3098	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	354.1765	357.7860	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	87.0379	89.2798	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	450.6526	452.1589	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	90.4430	92.6113	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	454.2987	455.8303	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	92.0420	94.0625	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	455.8019	457.3447	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	96.0464	97.9605	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	458.6595	460.0707	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	97.3919	99.2317	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	461.8703	463.1615	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	90.0341	91.6969	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	463.1492	464.2439	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	97.6760	99.3697	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	464.1219	465.0740	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	94.4508	96.0543	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	464.3298	465.1432	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	95.4450	97.0072	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	466.3551	467.0454	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	99.7792	101.3460	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	468.3697	468.9452	0.0000	0.0000	0	0.00		

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Nov 2015	DAUS	17.45 Call	300	95.3290	96.8182	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	467.3389	467.7993	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	88.9202	90.3149	0.0000	0.0000	0	0.00		
			<u>171,558</u>					<u>8,000.00</u>	<u>344,000.00</u>	<u>3 350 037.00</u>	<u>197 374 620.76</u>
	<b>Total</b>		<b>185,456</b>					<b>8,000.00</b>	<b>344,000.00</b>	<b>5 416 436.00</b>	<b>19 146 069 894.46</b>
<b>Future</b>											
Jun 2014	EUUS	Future	675	1.3758	1.3761	1.3773	1.3773	150	2,065,950.00		
Sep 2014	EUUS	Future	125	1.3756	1.3760	0.0000	0.0000	0	0.00		
			<u>800</u>					<u>150.00</u>	<u>2,065,950.00</u>	<u>10 383.00</u>	<u>143 050 976.00</u>
	<b>Total</b>		<b>800</b>					<b>150.00</b>	<b>2,065,950.00</b>	<b>10 383.00</b>	<b>143 050 976.00</b>
<b>Future</b>											
Jun 2014	ZAAD	Future	10,796	9.7457	9.7308	9.7308	9.7288	1,162	11,303,611.60		
Sep 2014	ZAAD	Future	9,730	9.8316	9.8193	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	600	9.9226	9.9097	0.0000	0.0000	0	0.00		
			<u>21,126</u>					<u>1,162.00</u>	<u>11,303,611.60</u>	<u>2 255 298.00</u>	<u>17 381 546 619.40</u>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	2.4159	3.6158	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	125.0376	121.1832	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.6310	0.8250	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	160.7421	166.4702	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	304.1837	300.7635	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	126.4098	125.5833	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>22,332</b>					<b>1,162.00</b>	<b>11,303,611.60</b>	<b>2 258 411.00</b>	<b>17 382 079 869.05</b>
<b>Future</b>											
Sep 2014	ZACA	Future	100	9.6912	9.6869	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>27 301.00</u>	<u>207 037 535.60</u>
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>27 301.00</b>	<b>207 037 535.60</b>
<b>Future</b>											
Jun 2014	ZAEU	Future	85,002	14.3476	14.3537	14.3606	14.3447	8,348	119,707,554.60		
Sep 2014	ZAEU	Future	12,108	14.5711	14.5774	14.5834	14.5834	37	539,585.80		
Dec 2014	ZAEU	Future	6,398	14.7952	14.8015	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	100	15.0487	15.0564	0.0000	0.0000	0	0.00		
			<u>103,608</u>					<u>8,385.00</u>	<u>120,247,140.40</u>	<u>4 772 646.00</u>	<u>57 652 215 174.60</u>
<b>Option</b>											
Jun 2014	ZAEU	13.80 Put	27,500	15.2972	17.6788	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	19.7507	22.4786	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
Jun 2014	ZAEU	14.15 Put	8,800	75.2772	79.6611	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	181.3178	184.9852	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	109.6201	119.0095	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	527.3326	526.0590	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	10.1376	12.8993	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.3696	0.6134	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.3330	0.5575	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	238.7739	240.4966	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	251.5631	253.2579	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	45.7135	48.5190	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	86.7326	87.7843	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	171.8734	176.3190	0.0000	0.0000	0	0.00		
			<u>91,324</u>					<u>0.00</u>	<u>0.00</u>	<u>2 086 899.00</u>	<u>293 611 765.36</u>
	<b>Total</b>		<b>194,932</b>					<b>8,385.00</b>	<b>120,247,140.40</b>	<b>6 859 545.00</b>	<b>57 945 826 939.96</b>
<b>Future</b>											
Jun 2014	ZAFR	Future	2,720	11.7465	11.7732	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.3598	12.3857	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	37,213	17.5993	17.5615	17.5970	17.5704	17,383	305,359,090.00		
Sep 2014	ZAGB	Future	7,151	17.8608	17.8231	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	7,006	18.1190	18.0802	0.0000	0.0000	0	0.00		
			<u>51,370</u>					<u>17,383.00</u>	<u>305,359,090.00</u>	<u>3 651 949.00</u>	<u>50 261 143 907.00</u>
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	0.1960	0.3862	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	7.0663	10.5340	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	10.1192	14.6827	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	16.9220	23.5267	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	23.2560	31.4952	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	66.0178	82.1419	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	223.0156	212.0113	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	393.1615	428.3751	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	27.3035	27.9124	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	868.0666	906.6589	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	2.0695	2.5789	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	1.1574	1.5052	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	939.6786	966.6431	0.0000	0.0000	0	0.00		
			<u>60,363</u>					<u>0.00</u>	<u>0.00</u>	<u>537 086.00</u>	<u>154 881 785.90</u>

<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>Total</b>			<b>111,733</b>					<b>17,383.00</b>	<b>305,359,090.00</b>	4 189 035.00	50 416 025 692.90
<b>Future</b>											
Jun 2014	ZAJY	Future	15,594	0.1021	0.1025	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1074	0.1078	0.0000	0.0000	0	0.00		
			<u>15,644</u>					<u>0.00</u>	<u>0.00</u>	530 095.00	5 430 571 129.70
<b>Total</b>			<b>15,644</b>					<b>0.00</b>	<b>0.00</b>	530 095.00	5 430 571 129.70
<b>Future</b>											
Jun 2014	ZAUM	Future	1,424	10.4289	10.4310	10.4251	10.3959	85	88,524,950.00		
Sep 2014	ZAUM	Future	93	10.5922	10.5943	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	31	10.7555	10.7572	0.0000	0.0000	0	0.00		
			<u>1,548</u>					<u>85.00</u>	<u>88,524,950.00</u>	59 638.00	54 509 678 090.00
<b>Option</b>											
Jun 2014	ZAUM	10.93 Put	250	51639.0973	51736.0192	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	2 883.00	85 303 924.38
<b>Total</b>			<b>1,798</b>					<b>85.00</b>	<b>88,524,950.00</b>	62 521.00	54 594 982 014.38
<b>Future</b>											
Jun 2014	ZAUS	Future	801,909	10.4289	10.4310	10.4378	10.3935	23,388	243,568,691.40		
Sep 2014	ZAUS	Future	52,303	10.5922	10.5943	10.5970	10.5529	200	2,115,943.50		
Dec 2014	ZAUS	Future	40,721	10.7555	10.7572	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	Future	6,550	10.9395	10.9418	0.0000	0.0000	0	0.00		
			<u>901,483</u>					<u>23,588.00</u>	<u>245,684,634.90</u>	60 691 084.00	549 675 562 393.40
<b>Option</b>											
Jun 2014	ZAUS	8.64 Put	24,582	0.0008	0.0019	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0030	0.0065	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0036	0.0078	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	2.1161	2.7963	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	2.4083	3.1493	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	6.2765	7.6304	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	8.1384	9.7339	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	8.8530	10.5336	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	9.6190	11.3865	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	22.2183	25.0279	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	25.5061	28.5090	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	27,300	89.0552	95.3494	0.0000	0.0000	5,000	550,000.00		
Jun 2014	ZAUS	10.50 Put	15,000	160.1552	164.3494	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	208.5963	212.4430	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	254.0381	257.4656	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	269.8802	273.1515	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	488.4093	489.6018	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	10.95 Call	5,000	14.0772	17.0028	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	13.4272	16.2709	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	11.1031	13.6344	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	582.2031	582.6344	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	10.0900	12.4740	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	6.8582	8.7153	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	6.2226	7.9633	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	5.9264	7.6110	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	4.6409	6.0672	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	4.2071	5.5399	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.9573	1.4092	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	1072.0573	1070.4092	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.6736	1.0203	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.1984	0.3325	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1571.2984	1569.3325	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.1736	0.2943	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.1083	0.1912	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	4.2950	4.6390	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	4.9815	5.3633	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	5.1707	5.5626	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	6.2377	6.6835	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	36.8051	38.1101	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	35,000	67.3257	69.0564	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	115.0144	117.1333	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	121.3855	123.5403	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	127.9839	130.1726	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	152.8891	155.1789	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	184.8509	187.2207	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	385.6251	390.1085	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	239.8118	242.2248	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	265.1693	267.5728	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	286.4774	288.8620	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Put	100	334.8475	337.2035	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	177.1940	181.3748	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	85.8853	89.0977	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	83.7767	86.9528	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	81.7326	84.8726	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	46.0971	48.4287	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	34.7597	36.7374	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	32.1262	34.0119	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	30.9111	32.7529	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	29.4793	31.2682	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	12.75 Call	10,000	22.3645	23.8674	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	21.7565	22.4280	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	39.7717	40.7280	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	72.5654	73.8560	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	88.5898	90.0038	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	17,500	111.3983	112.9503	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	133.6993	135.3530	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	218.7840	220.7011	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	227.0201	228.9550	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	10,000	280.1329	282.1519	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	304.1075	306.1501	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	382.3454	384.4189	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	453.4674	455.5391	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	524.7092	526.7608	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	42,500	572.2200	574.2470	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	642.7902	644.7680	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	716.2854	718.2003	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	10,000	208.0088	211.3857	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	137.1515	140.0519	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	6,581	127.9973	130.8126	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	111.2106	113.8519	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	47,455	73.1847	75.3390	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	72.5897	74.7440	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	71.1305	73.2889	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	70.9961	73.1553	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	32.7693	34.1198	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	167.9824	169.2634	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	509.5974	511.0975	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	128.5648	131.1271	0.0000	0.0000	0	0.00		
			<u>1,380,326</u>					<u>5,000.00</u>	<u>550,000.00</u>	<u>10 094 524.00</u>	<u>2 834 494 796.58</u>
	<b>Total</b>		<b>2,281,809</b>					<b>28,588.00</b>	<b>246,234,634.90</b>	<b>70 785 608.00</b>	<b>552 510 057 189.98</b>
	<b>Grand Total</b>		<b>2,898,987</b>					<b>63,753.00</b>	<b>774 079 376.90</b>	<b>96,972,783</b>	<b>791,506,496,861.17</b>