



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	49.6127	33.5559	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	535.3517	558.3469	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	3,463	600.4910	626.3965	0.0000	0.0000	0	0.00		
			<u>3,463</u>					<u>0.00</u>	<u>0.00</u>	<u>1 445.00</u>	<u>999 020.09</u>
		Total	3,463					0.00	0.00	1 445.00	999 020.09
Future											
Dec 2014	CAFJ	Future	4,362	(319.1112)	(257.4695)	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	491.5945	513.4151	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	64.3038	70.4390	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	41.3241	44.2100	0.0000	0.0000	5,000	220,750.00		
			<u>5,000</u>					<u>5,000.00</u>	<u>220,750.00</u>	<u>5 000.00</u>	<u>220 750.00</u>
		Total	5,000					5,000.00	220,750.00	5 000.00	220 750.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	840.9707	814.5438	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1027.7474	996.1587	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1119.4040	1085.4650	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	145.3496	167.0025	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	104.1356	120.7286	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	103.1482	119.4278	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											
May 2014	DAUS	Future	10,150	10.3083	10.3514	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	Future	201	10.3569	10.4003	0.0000	0.0000	201	2,091,807.00		
Jul 2014	DAUS	Future	348	10.4075	10.4463	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,329	10.4567	10.4968	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,338	10.5104	10.5507	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.6479	10.6884	0.0000	0.0000	0	0.00		
			<u>17,366</u>					<u>201.00</u>	<u>2,091,807.00</u>	<u>2 070 867.00</u>	<u>18 995 782 203.20</u>
Option											
May 2014	DAUS	10.38 Call	15,000	11.4952	28.3863	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.68 Call	5,000	0.2269	0.0000	0.0000	0.0000	5,000	60,000.00		
May 2014	DAUS	10.69 Call	15,000	0.2039	1.3846	0.0000	0.0000	0	0.00		
May 2014	DAUS	8.30 Put	5,500	0.0000	0.0032	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.14 Call	5,500	171.8457	214.8600	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.40 Put	4,000	105.0160	76.9964	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	492.0777	454.3192	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	0.0061	0.0088	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.42 Put	2,000	128.5737	102.5258	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.35 Put	1,500	77.9398	0.0000	0.0000	0.0000	3,000	169,590.00		
May 2014	DAUS	10.36 Put	2,000	84.7654	0.0000	0.0000	0.0000	4,000	203,640.00		
Jun 2014	DAUS	10.40 Call	1,500	42.2201	62.0236	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Call	1,500	7.0259	12.7706	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	192.9877	170.5188	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	48.3149	64.9967	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	230.9149	205.8967	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	194.5048	172.1743	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	51.1018	68.0687	0.0000	0.0000	0	0.00		

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Jun 2014	DAUS	10.52 Put	2,500	232.2018	207.3687	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	180.9495	0.0000	0.0000	0.0000	20,000	3,232,000.00		
Jun 2014	DAUS	10.45 Call	5,000	87.1536	0.0000	0.0000	0.0000	5,000	528,000.00		
Jun 2014	DAUS	10.45 Put	2,500	187.7536	0.0000	0.0000	0.0000	5,000	767,150.00		
Jun 2014	DAUS	10.54 Call	10,000	62.7757	0.0000	0.0000	0.0000	20,000	1,426,800.00		
Jun 2014	DAUS	10.54 Put	10,000	253.3757	0.0000	0.0000	0.0000	10,000	2,321,700.00		
Jun 2014	DAUS	10.55 Call	2,500	60.5086	0.0000	0.0000	0.0000	5,000	357,550.00		
Jun 2014	DAUS	10.55 Put	2,500	261.1086	0.0000	0.0000	0.0000	2,500	578,175.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0081	0.0083	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	25.2564	34.4446	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	473.9710	440.7373	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.1885	0.3015	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.2756	0.2841	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	72.9826	84.7128	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	469.1364	442.4857	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.2351	1.3875	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	170.3222	155.7748	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	17.6255	20.0385	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	473.5228	446.4157	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	6.3953	7.6115	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.8879	0.8516	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	100.8812	111.4601	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	276.6688	259.6982	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	300.8315	0.0000	0.0000	0.0000	7,500	2,230,200.00		
Sep 2014	DAUS	10.80 Put	500	479.0009	453.9913	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	20.0739	21.7062	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	2.1449	2.1155	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	156.4473	169.3581	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	3.9250	3.9089	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	482.6554	459.4825	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	151.3906	161.8970	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	39.7443	40.7644	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	146.9968	138.6408	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	84.8766	90.4823	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	483.5641	461.8024	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	56.3729	55.8566	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	5.9149	5.8950	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	195.4042	207.5046	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	484.5666	463.6502	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	65.9823	66.6884	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	6.6964	6.6927	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	244.2058	257.8296	0.0000	0.0000	0	0.00		

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Jan 2015	DAUS	8.30 Put	5,000	7.9033	7.7661	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	484.7401	465.3795	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	301.9221	317.0779	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	73.7146	76.5520	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	484.5489	466.5581	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	77.8537	78.6581	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	483.0356	467.6187	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	76.9735	77.9508	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	480.0783	466.5054	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	77.8972	84.4690	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	476.9100	465.4720	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	81.4481	84.0521	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	474.7829	465.7316	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	76.5982	84.0579	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	471.2560	465.5792	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	82.2263	85.8141	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	466.6416	464.6661	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	79.0754	83.4268	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	462.0135	461.9500	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	82.6453	89.0707	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	457.7335	461.6585	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	87.7282	94.8854	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	454.4769	461.2957	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	79.5151	89.7370	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	451.6194	460.1615	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	76.2042	83.8015	0.0000	0.0000	0	0.00		
			<u>277,358</u>					<u>87,000.00</u>	<u>11,874,805.00</u>	<u>3 616 037.00</u>	<u>233 709 890.76</u>
Total			294,724					87,201.00	13,966,612.00	5 686 904.00	19 229 492 093.96
Future											
Jun 2014	EUUS	Future	375	1.3634	1.3658	1.3624	1.3624	150	2,043,600.00		
Sep 2014	EUUS	Future	125	1.3634	1.3658	0.0000	0.0000	0	0.00		
			<u>500</u>					<u>150.00</u>	<u>2,043,600.00</u>	<u>10 683.00</u>	<u>147 148 676.00</u>
Total			500					150.00	2,043,600.00	10 683.00	147 148 676.00
Future											
Jun 2014	ZAAD	Future	5,016	9.5322	9.5745	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	11,270	9.6148	9.6563	9.6600	9.6600	50	483,000.00		
Dec 2014	ZAAD	Future	450	9.7014	9.7434	0.0000	0.0000	0	0.00		
			<u>16,736</u>					<u>50.00</u>	<u>483,000.00</u>	<u>2 267 380.00</u>	<u>17 499 313 936.20</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	12.5587	10.0281	0.0000	0.0000	0	0.00		

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Jun 2014	ZAAD	9.70 Call	201	35.3414	50.7441	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.2386	0.4638	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	212.7468	208.0480	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	203.2038	228.1237	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	78.5751	91.7582	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>
	Total		17,942					50.00	483,000.00	2 270 493.00	17 499 847 185.85
Future											
Sep 2014	ZACA	Future	100	9.6173	9.6315	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>
	Total		100					0.00	0.00	27 301.00	207 037 535.60
Future											
Jun 2014	ZAEU	Future	82,515	14.0856	14.1664	14.1264	14.1264	450	6,356,880.00		
Sep 2014	ZAEU	Future	14,301	14.3035	14.3830	14.3842	14.3822	3,153	45,150,732.60		
Dec 2014	ZAEU	Future	9,198	14.5231	14.6029	14.5500	14.5500	45	654,750.00		
Mar 2015	ZAEU	Future	1,100	14.7705	14.8525	0.0000	0.0000	0	0.00		
			<u>107,114</u>					<u>3,648.00</u>	<u>52,162,362.60</u>	<u>4 806 863.00</u>	<u>58 142 651 418.80</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	51.5670	41.9849	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	62.1647	50.9347	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	177.7963	144.3470	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	363.5460	305.4404	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	41.4085	61.0576	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	775.3259	699.7604	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	6.1032	8.9010	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.2380	0.5531	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.2110	0.5017	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	80.3019	0.0000	0.0000	0.0000	21,000	1,179,990.00		
Sep 2014	ZAEU	14.00 Put	6,000	214.4983	0.0000	0.0000	0.0000	6,000	1,212,960.00		
Sep 2014	ZAEU	14.30 Put	650	356.1014	327.8778	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	373.5128	343.4060	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	32.3874	38.4952	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	117.5538	111.4323	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	174.0357	163.9654	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	129.5460	146.9052	0.0000	0.0000	0	0.00		
			<u>118,974</u>					<u>27,000.00</u>	<u>2,392,950.00</u>	<u>2 114 549.00</u>	<u>296 102 215.36</u>
	Total		226,088					30,648.00	54,555,312.60	6 921 412.00	58 438 753 634.16
Future											

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Jun 2014	ZAFR	Future	1,181	11.5353	11.5993	11.6190	11.6190	1,539	17,897,031.00		
Mar 2015	ZAFR	Future	100	12.1303	12.1957	0.0000	0.0000	0	0.00		
			<u>1,281</u>					<u>1,539.00</u>	<u>17,897,031.00</u>	<u>388 911.00</u>	<u>3 403 567 856.00</u>
		Total	1,281					1,539.00	17,897,031.00	388 911.00	3 403 567 856.00
Future											
Jun 2014	ZAGB	Future	36,358	17.3995	17.4850	17.5109	17.4500	1,015	17,772,591.00		
Sep 2014	ZAGB	Future	12,662	17.6543	17.7384	17.7000	17.7000	2,736	48,363,491.50		
Dec 2014	ZAGB	Future	7,006	17.9070	17.9914	0.0000	0.0000	0	0.00		
			<u>56,026</u>					<u>3,751.00</u>	<u>66,136,082.50</u>	<u>3 692 339.00</u>	<u>50 969 130 516.30</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.0001	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	5.9623	5.6278	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	11.1777	10.3515	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	19.7498	18.1327	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	28.0698	25.5890	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	87.9821	77.9417	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	105.6091	150.4712	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	535.9954	471.3984	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	9.6515	16.1555	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	1057.2596	975.8126	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.5372	0.9218	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.2892	0.4742	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	69.3153	0.0000	0.0000	0.0000	11,200	425,600.00		
Sep 2014	ZAGB	17.35 Put	3,200	290.0848	0.0000	0.0000	0.0000	3,200	899,200.00		
Sep 2014	ZAGB	18.56 Call	11,200	185.6231	0.0000	0.0000	0.0000	11,200	1,573,600.00		
Dec 2014	ZAGB	18.50 Put	500	1027.6931	988.4501	0.0000	0.0000	0	0.00		
			<u>85,963</u>					<u>25,600.00</u>	<u>2,898,400.00</u>	<u>562 686.00</u>	<u>157 780 185.90</u>
		Total	141,989					29,351.00	69,034,482.50	4 255 025.00	51 126 910 702.20
Future											
Jun 2014	ZAJY	Future	15,604	0.1015	0.1020	0.1020	0.1020	25	255,000.00		
Mar 2015	ZAJY	Future	50	0.1066	0.1071	0.0000	0.0000	0	0.00		
			<u>15,654</u>					<u>25.00</u>	<u>255,000.00</u>	<u>530 180.00</u>	<u>5 431 441 995.70</u>
		Total	15,654					25.00	255,000.00	530 180.00	5 431 441 995.70
Future											
Jun 2014	ZAUM	Future	1,579	10.3315	10.3726	10.4042	10.4042	30	31,212,600.00		
Sep 2014	ZAUM	Future	183	10.4907	10.5309	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	31	10.6498	10.6903	0.0000	0.0000	0	0.00		
			<u>1,793</u>					<u>30.00</u>	<u>31,212,600.00</u>	<u>62 022.00</u>	<u>56 996 497 380.00</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>
Option											
Jun 2014	ZAUM	10.93 Put	250	60333.9447	56503.7316	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	36246.2710	38334.4165	0.0000	0.0000	0	0.00		
			450					0.00	0.00	3 083.00	93 576 724.38
	Total		2,243					30.00	31,212,600.00	65 105.00	57 090 074 104.38
Future											
Jun 2014	ZAUS	Future	811,015	10.3315	10.3726	10.4080	10.3400	58,078	602,259,805.50		
Sep 2014	ZAUS	Future	67,861	10.4907	10.5309	10.5547	10.5040	6,128	64,436,172.90		
Dec 2014	ZAUS	Future	46,164	10.6498	10.6903	10.7292	10.7121	2,002	21,463,358.60		
Mar 2015	ZAUS	Future	18,500	10.8285	10.8702	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	2,100	11.0140	11.0588	0.0000	0.0000	0	0.00		
			945,640					66,208.00	688,159,337.00	61 133 792.00	554 307 053 732.60
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.0148	0.0239	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0238	0.0416	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0256	0.0451	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	2.8695	2.3927	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	3.4516	2.7459	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	12.2341	8.7497	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	14.8290	11.0667	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	15.7999	11.9468	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	16.8288	12.8848	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	32.8130	27.9242	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	36.8445	31.7790	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	180.3209	215.8619	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	22,800	44.2419	60.2955	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	212.7419	187.6955	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	269.4701	240.9535	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	26.5132	37.7849	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	321.1722	290.1382	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	338.9152	307.1355	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	574.1069	536.1690	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	4.3903	6.9697	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	4.1824	6.6593	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	3.4507	5.5574	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	671.9507	632.9574	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	3.1374	5.0811	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	2.1590	3.5716	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	1.9700	3.2755	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	1.8823	3.1375	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	1.5035	2.5366	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	11.20 Call	15,000	1.3760	2.3325	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.4483	0.7465	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	1168.9483	1128.1465	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.3348	0.5605	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.1283	0.2174	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1668.6283	1627.6174	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.1161	0.1970	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0825	0.1402	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	3.7049	3.4775	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	4.2903	3.9987	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	4.4519	4.1421	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	5.3671	4.9507	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	39.0791	35.3408	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	73.9683	67.5522	0.0000	0.0000	37,800	2,079,000.00		
Sep 2014	ZAUS	10.10 Put	600	101.4152	92.8287	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	131.2819	120.5074	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	138.6042	127.3179	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	146.1761	134.3724	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	154.0028	0.0000	0.0000	0.0000	10,800	1,620,000.00		
Sep 2014	ZAUS	10.30 Put	7,700	174.6758	161.0041	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	211.0370	195.1618	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	311.4525	335.2226	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	262.0869	243.4261	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	5,000	263.7265	284.7105	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	273.0265	253.8105	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	259.7492	280.4917	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	303.7262	283.3163	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	237.1051	256.4278	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	316.4051	295.5278	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	329.3047	307.9669	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	226.5356	245.1703	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	335.8356	314.2703	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	369.2772	346.6022	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	203.7069	220.8014	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Put	100	383.0069	359.9014	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	138.0785	150.3040	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	124.6561	135.7997	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	66.8897	73.0782	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	65.2802	71.3225	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	64.4942	0.0000	0.0000	0.0000	37,800	2,079,000.00		
Sep 2014	ZAUS	11.51 Call	250	63.7191	69.6192	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	35.8479	39.3660	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	12.27 Call	10,000	27.1228	29.8626	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	25.1045	27.6599	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	24.1735	26.6442	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	23.0772	25.4472	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	14.3927	19.1082	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	22.7050	22.0682	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	39.9881	39.4409	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	75.8548	73.2390	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	92.7530	89.6087	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	116.9022	112.9946	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	140.6038	135.9474	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	231.8364	220.2183	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	240.6649	228.7244	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	249.6825	237.4152	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	277.8375	264.5856	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	15,000	307.6344	293.3880	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	333.6911	318.6145	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	419.9980	400.7438	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	358.8542	0.0000	0.0000	0.0000	6,524	2,576,980.00		
Dec 2014	ZAUS	10.74 Call	3,900	355.2847	375.8078	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	498.2864	476.9077	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	574.5967	551.3911	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	625.2113	600.9065	0.0000	0.0000	66	37,022.04		
Dec 2014	ZAUS	11.10 Put	4,955	700.0331	674.2498	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	777.5395	750.3891	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	166.6798	176.1238	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	20,000	115.8009	122.0868	0.0000	0.0000	20,000	2,070,432.00		
Dec 2014	ZAUS	12.01 Call	500	114.9208	121.1483	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	6,581	107.3985	113.1318	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	93.6577	98.4820	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	42,500	65.8691	67.1974	0.0000	0.0000	10,000	497,000.00		
Dec 2014	ZAUS	13.06 Call	7,471	65.5019	66.7748	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	64.6690	65.7903	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	64.5981	65.7048	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	25.7216	27.4605	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	171.4353	169.1735	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	545.3044	526.2276	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	110.7276	113.7555	0.0000	0.0000	0	0.00		
			<u>1,560,176</u>					<u>122,990.00</u>	<u>10,959,434.04</u>	<u>10 461 929.00</u>	<u>2 910 527 639.58</u>
	Total		2,505,816					189,198.00	699,118,771.04	71 595 721.00	557 217 581 372.18

<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

3,292,579

343,192.00

888 787 159.14

98,203,453

800,137,578,452.97