



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-June-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	(40.5948)	10.7429	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	697.4939	594.7154	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>	<u>17 657 226.30</u>
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future											
Dec 2014	CAFH	Future	3,116	776.4964	667.3867	0.0000	0.0000	0	0.00		
			<u>3,116</u>					<u>0.00</u>	<u>0.00</u>	<u>2 139.00</u>	<u>1 400 700.35</u>
		Total	3,116					0.00	0.00	2 139.00	1 400 700.35
Future											
Dec 2014	CAFJ	Future	4,362	(58.8858)	(232.5594)	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	643.0243	545.6623	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	87.3331	64.0412	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

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Future											
Jun 2014	CAFS	Future	5,000	114.6515	61.8816	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>220 750.00</u>
		Total	5,000					0.00	0.00	5 000.00	220 750.00
Future											
Jun 2014	CAFT	Future	10,000	54.2424	51.1100	0.0000	0.0000	10,000	515,000.00		
			<u>10,000</u>					<u>10,000.00</u>	<u>515,000.00</u>	<u>10 000.00</u>	<u>515 000.00</u>
		Total	10,000					10,000.00	515,000.00	10 000.00	515 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	575.9350	624.1200	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	728.0345	784.3596	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	807.5160	866.5654	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	196.4178	177.0894	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	139.3567	124.2680	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	137.9455	122.9690	0.0000	0.0000	0	0.00		
			<u>38,004</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
		Total	38,004					0.00	0.00	9 605.00	6 218 373.05
Future											
Jun 2014	DAUS	Future	201	10.6928	10.6231	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.7406	10.6700	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.7423	10.6717	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7931	10.7219	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,338	10.8478	10.7760	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9892	10.9151	0.0000	0.0000	0	0.00		
			<u>8,194</u>					<u>0.00</u>	<u>0.00</u>	<u>2 085 975.00</u>	<u>19 152 967 066.60</u>
Option											
Jun 2014	DAUS	10.40 Call	1,500	252.6838	189.6892	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Call	1,500	41.5119	33.3777	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	2,000	6.0508	21.8650	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.36 Call	10,000	333.1687	269.3776	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	38.9190	52.4886	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	200.5239	149.5440	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	49.7239	68.2440	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	5,000	57.4477	0.0000	0.0000	0.0000	5,000	230,000.00		
Jun 2014	DAUS	10.47 Put	2,500	40.9998	54.1656	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	204.6085	153.1640	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	52.1085	70.1640	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	43.0049	53.6368	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	279.5348	221.1815	0.0000	0.0000	0	0.00		

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Jun 2014	DAUS	10.45 Put	2,500	45.2348	56.4815	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	213.9220	162.0360	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	69.6220	87.3360	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	207.1481	156.0778	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	72.8481	91.3778	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0199	0.0003	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	82.8419	61.0425	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	204.6490	248.9732	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.7461	0.3186	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.2419	0.0951	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	164.1183	133.5758	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	231.9848	270.7180	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	3.9294	1.7982	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	62.7129	79.4458	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	26.3488	25.4194	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	247.4848	288.8211	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	8.6489	11.4545	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.8783	0.4630	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	184.7928	161.9308	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	131.3256	156.6146	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	145.7658	172.5258	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	265.5937	303.8361	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	15.5580	21.7642	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	2.5504	1.3598	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	254.6210	228.6919	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	4.4521	2.5260	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	280.2248	315.2354	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	226.3706	206.4841	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	28.1847	39.4290	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	66.6957	82.1960	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	117.7275	109.4895	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	288.4630	323.9153	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	36.3521	51.7213	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	6.9542	4.0823	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	280.3093	257.6000	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	294.7009	329.4815	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	52.1257	64.4769	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	8.4554	5.0546	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	343.5073	317.5922	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	10.6672	6.1920	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	304.9629	339.4692	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	413.9715	385.2155	0.0000	0.0000	0	0.00		

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Jan 2015	DAUS	14.27 Call	300	79.0269	90.1483	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	309.8583	344.0178	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	96.2880	96.8881	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	13.1473	7.5211	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	489.1772	456.9613	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	314.4850	348.8031	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	97.4782	98.3799	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	317.2630	350.7559	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	105.9912	100.5543	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	317.3402	352.5059	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	107.6075	102.5274	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	324.6572	354.6582	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	99.3633	96.5810	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	331.4941	357.0949	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	105.0895	99.6202	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	336.0819	359.5888	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	102.1116	99.4823	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	339.8321	360.9099	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	105.4240	100.4191	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	342.8884	361.3175	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	109.2996	111.4972	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	344.7786	361.2500	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	99.0711	100.1692	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	345.6192	360.2086	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	94.2515	97.5045	0.0000	0.0000	0	0.00		
				<u>247,858</u>				<u>5,000.00</u>	<u>230,000.00</u>	<u>3 667 037.00</u>	<u>235 419 773.96</u>
Total			256,052					5,000.00	230,000.00	5 753 012.00	19 388 386 840.56
Future											
Jun 2014	EUUS	Future	300	1.3607	1.3637	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3608	1.3637	0.0000	0.0000	0	0.00		
			<u>425</u>					<u>0.00</u>	<u>0.00</u>	<u>10 908.00</u>	<u>150 211 601.00</u>
Total			425					0.00	0.00	10 908.00	150 211 601.00
Future											
Jun 2014	ZAAD	Future	5,016	9.8568	9.8444	9.8095	9.8095	80	784,760.00		
Sep 2014	ZAAD	Future	11,270	9.9428	9.9292	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	450	10.0326	10.0172	0.0000	0.0000	0	0.00		
			<u>16,736</u>					<u>80.00</u>	<u>784,760.00</u>	<u>2 270 535.00</u>	<u>17 529 979 658.70</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	0.7110	0.7876	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	186.5738	176.8676	0.0000	0.0000	0	0.00		

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Jun 2014	ZAAD	10.70 Call	201	0.6327	0.6802	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	113.5060	113.4354	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	325.2311	315.1125	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	128.0378	123.0829	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					80.00	784,760.00	2 273 648.00	17 530 512 908.35

Future

Sep 2014	ZACA	Future	100	9.9136	9.8818	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	71,083	14.5105	14.4474	14.5520	14.4266	19,485	281,272,725.80		
Sep 2014	ZAEU	Future	20,033	14.7342	14.6682	14.6566	14.6553	33,203	486,379,879.00		
Dec 2014	ZAEU	Future	9,531	14.9603	14.8908	14.8900	14.8900	490	7,296,100.00		
Mar 2015	ZAEU	Future	1,000	15.2211	15.1463	0.0000	0.0000	0	0.00		
			<u>101,647</u>					<u>53,178.00</u>	<u>774,948,704.80</u>	<u>4 871 691.00</u>	<u>59 085 257 146.10</u>

Option

Jun 2014	ZAEU	13.80 Put	27,500	3.2514	6.1935	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	4.4208	8.1367	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	24.1227	36.9552	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	78.9205	106.8885	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	157.6964	126.2570	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	370.3523	426.8302	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	11.2549	8.6504	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.1433	0.1493	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.1236	0.1288	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	30.0148	37.4154	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	87.7399	105.5864	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	170.5266	195.9669	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	180.9371	207.1418	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	21,000	110.8155	103.9767	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	53.4896	49.3249	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	61.7025	71.2360	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	93.0876	106.1361	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	184.1737	175.5446	0.0000	0.0000	0	0.00		
			<u>139,974</u>					<u>0.00</u>	<u>0.00</u>	<u>2 156 549.00</u>	<u>299 178 715.36</u>
	Total		241,621					53,178.00	774,948,704.80	7 028 240.00	59 384 435 861.46

Future

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Jun 2014	ZAFR	Future	1,181	11.8847	11.8511	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.5053	12.4622	0.0000	0.0000	0	0.00		
			<u>1,281</u>					<u>0.00</u>	<u>0.00</u>	<u>388 911.00</u>	<u>3 403 567 856.00</u>
		Total	1,281					0.00	0.00	388 911.00	3 403 567 856.00
Future											
Jun 2014	ZAGB	Future	15,081	17.8646	17.7676	17.9220	17.7694	19,667	349,441,394.40		
Sep 2014	ZAGB	Future	28,761	18.1252	18.0250	18.0292	18.0213	36,727	661,719,570.80		
Dec 2014	ZAGB	Future	7,006	18.3842	18.2800	0.0000	0.0000	0	0.00		
			<u>50,848</u>					<u>56,394.00</u>	<u>1,011,160,965.20</u>	<u>3 760 477.00</u>	<u>52 186 888 720.70</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.0000	0.0224	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	0.5791	0.8271	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	1.1315	1.6310	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	2.1043	3.0523	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	3.1245	4.5743	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	13.1835	18.8080	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	368.9597	291.2402	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	177.6146	235.5119	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	37.8985	27.3122	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	608.6205	699.5205	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.8792	0.7165	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.2944	0.3824	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	37.4069	40.6959	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	140.4812	155.7576	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	11,200	305.4374	260.9589	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	724.2368	775.1245	0.0000	0.0000	0	0.00		
			<u>85,963</u>					<u>0.00</u>	<u>0.00</u>	<u>562 686.00</u>	<u>157 780 185.90</u>
		Total	136,811					56,394.00	1,011,160,965.20	4 323 163.00	52 344 668 906.60
Future											
Jun 2014	ZAJY	Future	15,604	0.1044	0.1041	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1097	0.1093	0.0000	0.0000	0	0.00		
			<u>15,654</u>					<u>0.00</u>	<u>0.00</u>	<u>530 205.00</u>	<u>5 431 701 995.70</u>
		Total	15,654					0.00	0.00	530 205.00	5 431 701 995.70
Future											
Jun 2014	ZAUM	Future	1,275	10.6640	10.5946	10.6300	10.6082	35	37,139,600.00		
Sep 2014	ZAUM	Future	193	10.8275	10.7560	10.7662	10.7662	10	10,766,200.00		
Dec 2014	ZAUM	Future	31	10.9912	10.9171	0.0000	0.0000	0	0.00		
			<u>1,499</u>					<u>45.00</u>	<u>47,905,800.00</u>	<u>63 013.00</u>	<u>58 032 907 600.00</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	29155.3614	34977.9790	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	52743.5953	48592.0115	0.0000	0.0000	0	0.00		
			450					0.00	0.00	3 083.00	93 576 724.38
		Total	1,949					45.00	47,905,800.00	66 096.00	58 126 484 324.38
Future											
Jun 2014	ZAUS	Future	460,162	10.6640	10.5946	10.7040	10.5780	415,196	4,410,400,866.00		
Sep 2014	ZAUS	Future	398,047	10.8275	10.7560	10.8625	10.7322	747,799	8,060,841,395.80		
Dec 2014	ZAUS	Future	51,663	10.9912	10.9171	11.0219	10.9361	14,550	159,368,920.00		
Mar 2015	ZAUS	Future	16,000	11.1790	11.1010	11.1350	11.1350	1,050	11,640,250.00		
Jun 2015	ZAUS	Future	3,100	11.3712	11.2895	0.0000	0.0000	0	0.00		
			928,972					1,178,595.00	12,642,251,431.80	62 744 232.00	571 500 535 988.70
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.0000	0.0110	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0000	0.0137	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0000	0.0141	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	0.2887	0.2746	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	0.3691	0.3456	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	1.6380	1.4576	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	2.0499	1.8222	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	2.2074	1.9623	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	2.3762	2.1130	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	4.9874	4.8294	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	5.5673	5.5998	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	471.3362	402.6538	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	23,800	202.2566	150.5160	0.0000	0.0000	1,000	92,400.00		
Jun 2014	ZAUS	10.50 Put	15,000	38.2566	55.9160	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	55.4278	81.6872	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	128.7281	89.7599	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	75.3774	112.6624	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	83.2877	125.1454	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	265.4561	322.5868	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	23.2133	12.7592	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	22.1417	12.0167	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	18.3538	9.4450	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	354.3538	414.8450	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	16.7262	8.3694	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	11.6226	5.1520	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	10.6331	4.5628	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	10.1738	4.2942	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	8.1852	3.2786	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	7.5152	2.9742	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	2.2996	0.7970	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	0	838.2996	906.1970	0.0000	0.0000	600	532,340.70		
Jun 2014	ZAUS	11.60 Call	250	1.6257	0.5451	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.3407	0.0976	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1336.3407	1405.4976	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.2802	0.0797	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.1374	0.0385	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	3.8693	2.2624	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	4.2865	2.6032	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	4.3985	2.6967	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	5.0123	3.2231	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	16.4044	16.5273	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	30.8566	34.3473	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	40.6166	46.7025	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	51.6529	60.7663	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	54.4370	64.6932	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	57.3516	69.1662	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	60.4013	73.8514	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	68.6541	86.5281	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	88.9781	109.7774	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	522.1323	472.1805	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	119.6309	144.2110	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	16,362	453.9861	407.8305	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	126.4861	151.8305	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	447.5069	401.7340	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	144.7034	171.9652	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	409.9237	366.4518	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	152.4237	180.4518	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	160.3951	189.1863	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	391.9721	349.6475	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	164.4721	193.6475	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	185.7973	216.8775	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	352.2619	312.5980	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Put	0	194.7619	226.5980	0.0000	0.0000	200	38,036.00		
Sep 2014	ZAUS	10.87 Put	100	298.6059	0.0000	0.0000	0.0000	100	30,663.00		
Sep 2014	ZAUS	10.93 Call	7,700	234.0083	208.8697	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	210.6208	188.0271	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	105.6355	95.8326	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	102.7271	93.3207	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	101.3087	92.0931	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	773.8087	836.0931	0.0000	0.0000	600	484,200.00		

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Sep 2014	ZAUS	11.51 Call	250	99.9113	90.8868	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	51.7729	49.3998	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	33.4854	36.1483	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	29.4454	33.1225	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	27.6167	31.7346	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	25.4935	30.1049	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	15.6103	22.1531	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	19.6898	15.4839	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	28.2846	26.7973	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	41.2446	45.7827	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	46.3653	56.0777	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	59.7552	71.8860	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	965.6628	904.8227	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	74.4628	87.7227	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	803.5735	744.9907	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	121.4760	137.4441	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	126.2296	143.1439	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	131.1249	149.6690	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	146.6683	170.3527	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	166.6109	192.6976	0.0000	0.0000	7,500	1,418,870.00		
Dec 2014	ZAUS	10.55 Put	900	184.9952	212.5949	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	247.1193	279.1740	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	521.9840	480.8132	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	516.6318	475.7476	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	304.2184	339.7096	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	455.8737	418.3763	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	362.1336	401.6591	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	401.6484	445.4001	0.0000	0.0000	11,000	4,750,172.65		
Dec 2014	ZAUS	11.10 Put	4,955	464.4963	511.1272	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	531.0864	580.3729	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	230.2166	213.3700	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	154.5856	144.7788	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	153.2943	143.5846	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	142.2822	133.4004	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	121.4754	114.8679	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	120.4913	113.9918	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	71.7286	70.4024	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	68.9257	67.8809	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	61.8438	65.0598	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	61.2934	64.9075	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	24.7821	33.1382	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	101.6897	116.6906	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	10.32 Put	24,155	148.8534	167.1111	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	200.7719	221.9536	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	360.6587	397.6368	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	194.0557	184.2012	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	150.8210	144.5770	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	112.0969	120.1564	0.0000	0.0000	0	0.00		
			<u>1,694,028</u>					<u>21,000.00</u>	<u>7,346,682.35</u>	<u>10 870 566.00</u>	<u>3 017 226 155.13</u>
	Total		<u>2,623,000</u>					<u>1,199,595.00</u>	<u>12,649,598,114.15</u>	<u>73 614 798.00</u>	<u>574 517 762 143.83</u>

Grand Total	<u>3,390,730</u>							<u>1,324,292.00</u>	<u>14 485 143 344.15</u>	<u>100,478,694</u>	<u>820,831,409,950.68</u>
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