



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-June-2014

<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											
Dec 2014	CAFC	Future	1,942	(64.5813)	(40.5948)	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	743.7883	697.4939	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	823.9648	776.4964	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	(7.5167)	(58.8858)	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	690.9523	643.0243	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	98.7065	87.3331	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	159.2408	114.6515	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	89.5973	54.2424	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>515 000.00</u>
		Total	10,000					0.00	0.00	10 000.00	515 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	520.0617	575.9350	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	664.5266	728.0345	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	737.6808	807.5160	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	221.7071	196.4178	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	158.0173	139.3567	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	156.4363	137.9455	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	10.7813	10.6928	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.8297	10.7406	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.8314	10.7423	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.8826	10.7931	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	338	10.9377	10.8478	0.0000	0.0000	1,000	10,912,500.00		
Dec 2014	DAUS	Future	4,000	11.0800	10.9892	0.0000	0.0000	0	0.00		
			<u>7,194</u>					<u>1,000.00</u>	<u>10,912,500.00</u>	<u>2 086 975.00</u>	<u>19 163 879 566.60</u>
Option											
Jun 2014	DAUS	10.40 Call	1,500	340.7817	252.6838	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Call	1,500	100.0487	41.5119	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	2,000	1.3084	6.0508	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.66 Put	1,500	48.6845	0.0000	0.0000	0.0000	3,000	247,980.00		
Jun 2014	DAUS	10.36 Call	10,000	410.6869	333.1687	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	23.4329	38.9190	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	270.6766	200.5239	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	31.5766	49.7239	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	5,000	37.5113	57.4477	0.0000	0.0000	5,000	191,000.00		
Jun 2014	DAUS	10.73 Call	1,500	123.5638	0.0000	0.0000	0.0000	1,500	192,150.00		
Jun 2014	DAUS	10.75 Call	7,000	112.5456	0.0000	0.0000	0.0000	7,000	864,990.00		
Jun 2014	DAUS	10.47 Put	2,500	24.7034	40.9998	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	273.9947	204.6085	0.0000	0.0000	0	0.00		

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Jun 2014	DAUS	10.52 Put	2,500	33.1947	52.1085	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	25.9595	43.0049	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	350.2818	279.5348	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	27.5818	45.2348	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	278.6698	213.9220	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	45.9698	69.6220	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	271.1734	207.1481	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	48.4734	72.8481	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0098	0.0199	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	121.8214	82.8419	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	156.9389	204.6490	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.8584	0.7461	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0865	0.2419	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	213.8947	164.1183	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	194.9782	231.9848	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	4.4422	3.9294	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	52.6278	62.7129	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	41.6027	26.3488	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	218.1011	247.4848	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	18.2230	8.6489	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.4052	0.8783	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	233.2503	184.7928	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	113.7458	131.3256	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	126.8768	145.7658	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	237.6049	265.5937	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	29.8280	15.5580	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	1.2591	2.5504	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	306.6904	254.6210	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	2.3220	4.4521	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	253.1639	280.2248	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	270.5564	226.3706	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	45.9456	28.1847	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	64.1652	66.6957	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	144.4737	117.7275	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	262.0253	288.4630	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	60.3900	36.3521	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	3.4781	6.9542	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	327.1897	280.3093	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	267.8637	294.7009	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	71.5558	52.1257	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	4.2479	8.4554	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	393.7649	343.5073	0.0000	0.0000	0	0.00		

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Jan 2015	DAUS	8.30 Put	5,000	5.4583	10.6672	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	278.6225	304.9629	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	466.9987	413.9715	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	98.3789	79.0269	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	282.4609	309.8583	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	114.4411	96.2880	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	7.0669	13.1473	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	546.3235	489.1772	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	286.9579	314.4850	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	124.0591	97.4782	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	289.7093	317.2630	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	127.0877	105.9912	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	294.4577	317.3402	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	123.1147	107.6075	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	303.6734	324.6572	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	120.9837	99.3633	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	310.2403	331.4941	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	123.5176	105.0895	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	316.1219	336.0819	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	122.0558	102.1116	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	321.0377	339.8321	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	121.6963	105.4240	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	325.0394	342.8884	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	131.3482	109.2996	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	328.5572	344.7786	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	119.4157	99.0711	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	330.2711	345.6192	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	110.5815	94.2515	0.0000	0.0000	0	0.00		
			<u>257,858</u>					<u>16,500.00</u>	<u>1,496,120.00</u>	<u>3 683 537.00</u>	<u>236 915 893.96</u>
	Total		265,052					17,500.00	12,408,620.00	5 770 512.00	19 400 795 460.56
Future											
Jun 2014	EUUS	Future	300	1.3621	1.3607	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3622	1.3608	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	6,492	9.9407	9.8568	9.9595	9.8821	2,050	20,389,405.00		
Sep 2014	ZAAD	Future	11,270	10.0274	9.9428	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	600	10.1173	10.0326	10.1308	10.1308	150	1,519,620.00		

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			18,362					2,200.00	21,909,025.00	2 272 735.00	17 551 888 683.70
Option											
Jun 2014	ZAAD	9.20 Put	201	0.2831	0.7110	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	257.3734	186.5738	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	1.0025	0.6327	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	93.7319	113.5060	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	366.9578	325.2311	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	146.6712	128.0378	0.0000	0.0000	0	0.00		
			1,206					0.00	0.00	3 113.00	533 249.65
Total			19,568					2,200.00	21,909,025.00	2 275 848.00	17 552 421 933.35
Future											
Sep 2014	ZACA	Future	75	9.9829	9.9136	9.9500	9.9500	25	248,750.00		
			75					25.00	248,750.00	27 326.00	207 286 285.60
Total			75					25.00	248,750.00	27 326.00	207 286 285.60
Future											
Jun 2014	ZAEU	Future	68,950	14.6454	14.5105	14.6744	14.5002	3,013	44,020,092.80		
Sep 2014	ZAEU	Future	20,036	14.8714	14.7342	14.8614	14.8614	3	44,611.20		
Dec 2014	ZAEU	Future	9,398	15.0995	14.9603	15.0848	15.0845	490	7,391,450.00		
Mar 2015	ZAEU	Future	1,400	15.3638	15.2211	15.3636	15.3084	500	7,664,330.00		
			99,784					4,006.00	59,120,484.00	4 875 697.00	59 144 377 630.10
Option											
Jun 2014	ZAEU	13.80 Put	27,500	2.0752	3.2514	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	2.7493	4.4208	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	16.3703	24.1227	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	56.0511	78.9205	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	264.8145	157.6964	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	275.1036	370.3523	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	28.9089	11.2549	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.3654	0.1433	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.3105	0.1236	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	26.0724	30.0148	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	78.2347	87.7399	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	150.1260	170.5266	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	159.5739	180.9371	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	21,000	158.1786	110.8155	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	81.7993	53.4896	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	61.7160	61.7025	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	87.4688	93.0876	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	233.4754	184.1737	0.0000	0.0000	0	0.00		

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			139,974					0.00	0.00	2 156 549.00	299 178 715.36
	Total		239,758					4,006.00	59,120,484.00	7 032 246.00	59 443 556 345.46
Future											
	Jun 2014	ZAFR	Future	1,181	11.9896	11.8847	0.0000	0.0000	0	0.00	
	Mar 2015	ZAFR	Future	100	12.6139	12.5053	0.0000	0.0000	0	0.00	
				1,281				0.00	0.00	388 911.00	3 403 567 856.00
	Total		1,281					0.00	0.00	388 911.00	3 403 567 856.00
Future											
	Jun 2014	ZAGB	Future	15,882	17.9963	17.8646	18.0200	17.9192	4,013	72,066,147.20	
	Sep 2014	ZAGB	Future	28,761	18.2592	18.1252	0.0000	0.0000	0	0.00	
	Dec 2014	ZAGB	Future	7,006	18.5198	18.3842	0.0000	0.0000	0	0.00	
				51,649					4,013.00	72,066,147.20	3 764 490.00
											52 258 954 867.90
Option											
	Jun 2014	ZAGB	15.00 Put	1,123	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	16.50 Put	1,123	0.3674	0.5791	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	16.65 Put	18,000	0.7468	1.1315	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	16.79 Put	6,000	1.4308	2.1043	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	16.88 Put	50	2.1580	3.1245	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	17.20 Put	7,500	9.2670	13.1835	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	17.55 Call	1,000	487.4953	368.9597	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	17.90 Put	4,000	135.1147	177.6146	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	18.31 Call	3,000	72.3928	37.8985	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	18.45 Put	400	500.0904	608.6205	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	19.55 Call	5,667	2.1093	0.8792	0.0000	0.0000	0	0.00	
	Jun 2014	ZAGB	19.80 Call	12,000	1.3048	0.2944	0.0000	0.0000	0	0.00	
	Sep 2014	ZAGB	16.50 Put	11,200	31.8081	37.4069	0.0000	0.0000	0	0.00	
	Sep 2014	ZAGB	17.35 Put	3,200	120.4985	140.4812	0.0000	0.0000	0	0.00	
	Sep 2014	ZAGB	18.56 Call	11,200	369.8938	305.4374	0.0000	0.0000	0	0.00	
	Dec 2014	ZAGB	18.50 Put	500	664.8957	724.2368	0.0000	0.0000	0	0.00	
				85,963					0.00	0.00	562 686.00
	Total		137,612					4,013.00	72,066,147.20	4 327 176.00	52 416 735 053.80
Future											
	Jun 2014	ZAJY	Future	15,604	0.1050	0.1044	0.0000	0.0000	0	0.00	
	Mar 2015	ZAJY	Future	50	0.1103	0.1097	0.0000	0.0000	0	0.00	
				15,654				0.00	0.00	530 205.00	5 431 701 995.70
	Total		15,654					0.00	0.00	530 205.00	5 431 701 995.70

Future

<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	ZAUM	Future	1,134	10.7522	10.6640	10.7569	10.6695	206	220,834,860.00		
Sep 2014	ZAUM	Future	190	10.9172	10.8275	10.8964	10.8260	9	9,778,600.00		
Dec 2014	ZAUM	Future	31	11.0820	10.9912	0.0000	0.0000	0	0.00		
			<u>1,355</u>					<u>215.00</u>	<u>230,613,460.00</u>	<u>63 228.00</u>	<u>58 263 521 060.00</u>
Option											
Jun 2014	ZAUM	10.93 Put	250	21741.6795	29155.3614	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	59358.6732	52743.5953	0.0000	0.0000	0	0.00		
			<u>450</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>
	Total		1,805					215.00	230,613,460.00	66 311.00	58 357 097 784.38
Future											
Jun 2014	ZAUS	Future	453,521	10.7522	10.6640	10.7700	10.6600	38,641	414,069,470.20		
Sep 2014	ZAUS	Future	400,437	10.9172	10.8275	10.9300	10.8222	10,861	118,282,216.70		
Dec 2014	ZAUS	Future	54,238	11.0820	10.9912	11.0817	11.0779	7,100	78,255,101.00		
Mar 2015	ZAUS	Future	16,750	11.2720	11.1790	11.2640	11.1850	1,550	17,454,150.00		
Jun 2015	ZAUS	Future	3,350	11.4651	11.3712	0.0000	0.0000	500	5,725,750.00		
			<u>928,296</u>					<u>58,652.00</u>	<u>633,786,687.90</u>	<u>62 802 884.00</u>	<u>572 134 322 676.60</u>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	0.0733	0.2887	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	0.0941	0.3691	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	0.4456	1.6380	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	0.5667	2.0499	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	0.6138	2.2074	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	0.6646	2.3762	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	1.5731	4.9874	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	1.8345	5.5673	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	554.8821	471.3362	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	20,800	275.1434	202.2566	0.0000	0.0000	8,500	1,720,122.60		
Jun 2014	ZAUS	10.50 Put	15,000	22.9434	38.2566	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	35.4876	55.4278	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	194.6127	128.7281	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	50.4144	75.3774	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	56.3974	83.2877	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	194.1558	265.4561	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	35.6323	23.2133	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	33.7809	22.1417	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	27.2326	18.3538	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	275.0326	354.3538	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	24.4240	16.7262	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	11.10 Call	6,000	15.7137	11.6226	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	14.0583	10.6331	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	13.2956	10.1738	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	10.0519	8.1852	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	8.9857	7.5152	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	2.0674	2.2996	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	1.3647	1.6257	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.2817	0.3407	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1248.0817	1336.3407	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.2285	0.2802	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.1070	0.1374	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	2.0521	3.8693	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	2.3292	4.2865	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	2.4046	4.3985	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	2.8243	5.0123	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	11.1081	16.4044	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	23.6553	30.8566	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	32.9190	40.6166	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	43.6393	51.6529	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	46.3690	54.4370	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	49.2361	57.3516	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	52.2427	60.4013	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	60.4051	68.6541	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	76.6548	88.9781	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	598.8513	522.1323	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	103.8424	119.6309	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	16,362	527.1539	453.9861	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	109.9539	126.4861	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	520.2958	447.5069	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	126.2433	144.7034	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	480.3695	409.9237	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	133.1695	152.4237	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	140.3292	160.3951	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	461.1975	391.9721	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	143.9975	164.4721	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	163.2278	185.7973	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	418.5355	352.2619	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	244.6988	0.0000	0.0000	0.0000	6,500	1,853,995.00		
Sep 2014	ZAUS	10.84 Call	5,000	326.9813	0.0000	0.0000	0.0000	5,000	1,521,300.00		
Sep 2014	ZAUS	10.87 Put	100	265.3643	298.6059	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	286.4259	234.0083	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	259.7743	210.6208	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	11.47 Call	3,350	136.3642	105.6355	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	132.8849	102.7271	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	131.1853	101.3087	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	713.9853	773.8087	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	129.5093	99.9113	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	71.8075	51.7729	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	52.7139	33.4854	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	48.3145	29.4454	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	46.2909	27.6167	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	43.9119	25.4935	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	32.2375	15.6103	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	12.0190	19.6898	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	22.0260	28.2846	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	39.1800	41.2446	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	46.3008	46.3653	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	56.4851	59.7552	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1051.9687	965.6628	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	69.9687	74.4628	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	886.5953	803.5735	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	112.8937	121.4760	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	117.2285	126.2296	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	121.6898	131.1249	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	135.8556	146.6683	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	151.2301	166.6109	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	165.0044	184.9952	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	223.0337	247.1193	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	587.8722	521.9840	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	582.2437	516.6318	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	276.8135	304.2184	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	518.1544	455.8737	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	331.6622	362.1336	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	369.2299	401.6484	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	426.3337	464.4963	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	489.6873	531.0864	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	269.4601	230.2166	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	183.3428	154.5856	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	181.8602	153.2943	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	169.1793	142.2822	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	145.7871	121.4754	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	144.6653	120.4913	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	88.4280	71.7286	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	85.1508	68.9257	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	13.24 Call	41,000	76.3463	61.8438	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	75.4542	61.2934	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	48.6974	24.7821	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	95.1607	101.6897	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	136.9861	148.8534	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	184.8945	200.7719	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	331.6507	360.6587	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	221.7684	194.0557	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	173.6838	150.8210	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	130.8784	112.0969	0.0000	0.0000	0	0.00		
			<u>1,702,528</u>					<u>20,000.00</u>	<u>5,095,417.60</u>	<u>10 890 566.00</u>	<u>3 022 321 572.73</u>
	Total		<u>2,630,824</u>					<u>78,652.00</u>	<u>638,882,105.50</u>	<u>73 693 450.00</u>	<u>575 156 644 249.33</u>

Grand Total	<u>3,407,949</u>							<u>106,611.00</u>	<u>1 035 248 591.70</u>	<u>100,585,305</u>	<u>821,866,658,542.38</u>
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