



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	(92.8232)	(64.5813)	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	803.8522	743.7883	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	886.9977	823.9648	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	94.2162	(7.5167)	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	750.5137	690.9523	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	113.7776	98.7065	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Jun 2014	CAFS	Future	5,000	217.3774	159.2408	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	133.0375	89.5973	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	484.6182	520.0617	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	623.9422	664.5266	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	694.8096	737.6808	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	232.8045	221.7071	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	165.7848	158.0173	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	164.1195	156.4363	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	10.8158	10.7813	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.8647	10.8297	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.8665	10.8314	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.9182	10.8826	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.9736	10.9377	0.0000	0.0000	500	5,498,250.00		
Dec 2014	DAUS	Future	4,000	11.1171	11.0800	0.0000	0.0000	0	0.00		
			<u>7,018</u>					<u>500.00</u>	<u>5,498,250.00</u>	<u>2 087 475.00</u>	<u>19 169 377 816.60</u>
		Total						500.00	5,498,250.00	2 087 475.00	19 169 377 816.60
Option											
Jun 2014	DAUS	10.44 Put	2,000	0.2094	1.3084	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.66 Put	1,500	35.1230	48.6845	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.36 Call	10,000	441.4410	410.6869	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	17.4789	23.4329	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	297.4338	270.6766	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	24.1338	31.5766	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	5,000	29.0674	37.5113	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.73 Call	1,500	141.8680	123.5638	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	7,000	129.9159	112.5456	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	18.5804	24.7034	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	300.5735	273.9947	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	25.5735	33.1947	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	19.7295	25.9595	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Jun 2014	DAUS	10.45 Call	5,000	378.1755	350.2818	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	21.0755	27.5818	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	303.7994	278.6698	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	36.6994	45.9698	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	295.9670	271.1734	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	38.8670	48.4734	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0085	0.0098	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	134.6459	121.8214	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	136.3375	156.9389	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.9871	0.8584	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0766	0.0865	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	229.8888	213.8947	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	176.5396	194.9782	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	4.6770	4.4422	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	46.6980	52.6278	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	45.1211	41.6027	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	202.1475	218.1011	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	20.0379	18.2230	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.3778	0.4052	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	249.3194	233.2503	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	104.8703	113.7458	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	117.2233	126.8768	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	222.7355	237.6049	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	32.2949	29.8280	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	1.2521	1.2591	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	325.3879	306.6904	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	2.3095	2.3220	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	239.0564	253.1639	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	285.0748	270.5564	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	47.6799	45.9456	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	60.4776	64.1652	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	152.5679	144.4737	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	248.2962	262.0253	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	61.7724	60.3900	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	3.4285	3.4781	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	343.0798	327.1897	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	253.9408	267.8637	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	71.2013	71.5558	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	4.3226	4.2479	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	410.3458	393.7649	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	5.4600	5.4583	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	263.6572	278.6225	0.0000	0.0000	0	0.00		

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Jan 2015	DAUS	11.20 Call	5,000	484.1267	466.9987	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	98.7223	98.3789	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	268.0471	282.4609	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	116.6083	114.4411	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	6.7576	7.0669	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	565.2797	546.3235	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	271.8836	286.9579	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	128.0830	124.0591	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	278.7300	289.7093	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	129.3907	127.0877	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	284.1066	294.4577	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	131.8473	123.1147	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	291.6382	303.6734	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	125.5466	120.9837	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	299.5495	310.2403	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	131.8402	123.5176	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	305.4593	316.1219	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	124.3090	122.0558	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	310.1624	321.0377	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	129.3930	121.6963	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	315.1124	325.0394	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	135.4999	131.3482	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	317.8670	328.5572	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	122.9884	119.4157	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	319.5889	330.2711	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	112.1845	110.5815	0.0000	0.0000	0	0.00		
			<u>254,858</u>					<u>0.00</u>	<u>0.00</u>	<u>3 683 537.00</u>	<u>236 915 893.96</u>
Total			261,876					500.00	5,498,250.00	5 771 012.00	19 406 293 710.56
Future											
Jun 2014	EUUS	Future	300	1.3619	1.3621	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3620	1.3622	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	5,492	9.9966	9.9407	10.0173	9.9965	3,000	30,031,115.00		
Sep 2014	ZAAD	Future	10,780	10.0850	10.0274	10.1100	10.0818	1,535	15,487,418.00		
Dec 2014	ZAAD	Future	460	10.1759	10.1173	10.1400	10.1400	140	1,419,600.00		
			<u>16,732</u>					<u>4,675.00</u>	<u>46,938,133.00</u>	<u>2 277 410.00</u>	<u>17 598 826 816.70</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	0.1753	0.2831	0.0000	0.0000	0	0.00		

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Jun 2014	ZAAD	9.70 Call	201	307.4643	257.3734	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	1.1752	1.0025	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	86.2991	93.7319	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	404.3695	366.9578	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	163.8747	146.6712	0.0000	0.0000	0	0.00		
			1,206					0.00	0.00	3 113.00	533 249.65
	Total		17,938					4,675.00	46,938,133.00	2 280 523.00	17 599 360 066.35
Future											
Sep 2014	ZACA	Future	75	9.9828	9.9829	0.0000	0.0000	0	0.00		
			75					0.00	0.00	27 326.00	207 286 285.60
	Total		75					0.00	0.00	27 326.00	207 286 285.60
Future											
Jun 2014	ZAEU	Future	69,935	14.6898	14.6454	14.7250	14.6467	5,261	77,320,340.00		
Sep 2014	ZAEU	Future	20,092	14.9183	14.8714	14.9257	14.8525	1,112	16,581,723.20		
Dec 2014	ZAEU	Future	9,484	15.1484	15.0995	15.1900	15.1064	91	1,380,992.20		
Mar 2015	ZAEU	Future	1,400	15.4169	15.3638	0.0000	0.0000	0	0.00		
			100,911					6,464.00	95,283,055.40	4 882 161.00	59 239 660 685.50
Option											
Jun 2014	ZAEU	13.80 Put	27,500	1.8335	2.0752	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	2.4117	2.7493	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	13.0291	16.3703	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	44.8711	56.0511	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	295.7073	264.8145	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	239.8343	275.1036	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	32.8294	28.9089	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.3732	0.3654	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.3169	0.3105	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	23.9458	26.0724	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	74.5433	78.2347	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	142.5463	150.1260	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	151.6409	159.5739	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	21,000	175.1870	158.1786	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	92.1417	81.7993	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	60.3560	61.7160	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	82.7797	87.4688	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	251.8163	233.4754	0.0000	0.0000	0	0.00		
			139,974					0.00	0.00	2 156 549.00	299 178 715.36
	Total		240,885					6,464.00	95,283,055.40	7 038 710.00	59 538 839 400.86

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Future											
Jun 2014	ZAFR	Future	1,181	12.0429	11.9896	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.6734	12.6139	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	16,885	18.0676	17.9963	18.1067	18.0216	4,149	74,999,761.60		
Sep 2014	ZAGB	Future	28,271	18.3336	18.2592	18.2933	18.2908	510	9,329,558.00		
Dec 2014	ZAGB	Future	7,006	18.5967	18.5198	0.0000	0.0000	0	0.00		
			<u>52,162</u>					<u>4,659.00</u>	<u>84,329,319.60</u>	<u>3 769 149.00</u>	<u>52 343 284 187.50</u>
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	0.3229	0.3674	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	0.6484	0.7468	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	1.2288	1.4308	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	1.8411	2.1580	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	7.5308	9.2670	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	550.7990	487.4953	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	111.3710	135.1147	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	90.6560	72.3928	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	440.3036	500.0904	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	2.2844	2.1093	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	1.4425	1.3048	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	29.8528	31.8081	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	110.5600	120.4985	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	11,200	396.0414	369.8938	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	626.3116	664.8957	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	138,125					4,659.00	84,329,319.60	4 331 835.00	52 501 064 373.40
Future											
Jun 2014	ZAJY	Future	15,604	0.1051	0.1050	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1104	0.1103	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	1,064	10.7863	10.7522	10.8200	10.7587	307	331,152,340.00		
Sep 2014	ZAUM	Future	176	10.9530	10.9172	10.9677	10.9303	16	17,520,350.00		
Dec 2014	ZAUM	Future	31	11.1191	11.0820	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
			1,271					323.00	348,672,690.00	63 551.00	58 612 193 750.00
Option											
	Jun 2014	ZAUM	10.93 Put	250	18739.5124	21741.6795	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUM	10.72 Call	200	61916.9903	59358.6732	0.0000	0.0000	0	0.00	
			450					0.00	0.00	3 083.00	93 576 724.38
	Total		1,721					323.00	348,672,690.00	66 634.00	58 705 770 474.38
Future											
	Jun 2014	ZAUS	Future	453,554	10.7863	10.7522	10.8224	10.7423	17,513	188,907,149.70	
	Sep 2014	ZAUS	Future	404,010	10.9530	10.9172	10.9800	10.9170	19,119	209,530,854.00	
	Dec 2014	ZAUS	Future	54,338	11.1191	11.0820	11.1024	11.1024	1,950	21,695,115.00	
	Mar 2015	ZAUS	Future	16,750	11.3117	11.2720	0.0000	0.0000	3,150	35,684,145.00	
	Jun 2015	ZAUS	Future	3,350	11.5055	11.4651	0.0000	0.0000	0	0.00	
			932,002					41,732.00	455,817,263.70	62 844 616.00	572 590 139 940.30
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	0.0451	0.0733	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	9.78 Put	920	0.0572	0.0941	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	9.97 Put	24,582	0.2564	0.4456	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.00 Put	10,000	0.3248	0.5667	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.01 Put	50	0.3513	0.6138	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.02 Put	6,000	0.3800	0.6646	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.13 Put	15,489	0.8979	1.5731	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.15 Put	47,500	1.0486	1.8345	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.20 Call	1,500	587.8424	554.8821	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.50 Call	17,800	302.5604	275.1434	0.0000	0.0000	14,000	3,981,638.50	
	Jun 2014	ZAUS	10.50 Put	15,000	16.2604	22.9434	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.57 Put	11,250	26.3405	35.4876	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.60 Call	1,000	218.3570	194.6127	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.63 Put	11,250	38.7662	50.4144	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.65 Put	2,350	43.8438	56.3974	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.90 Put	7,000	165.2211	194.1558	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.95 Call	5,000	39.0752	35.6323	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.96 Call	3,000	36.9322	33.7809	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.00 Call	20,000	29.3748	27.2326	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.00 Put	5,000	243.0748	275.0326	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.02 Call	5,000	26.1493	24.4240	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.10 Call	6,000	16.2544	15.7137	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.12 Call	2,000	14.4018	14.0583	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.13 Call	2,000	13.5527	13.2956	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	11.18 Call	2,000	9.9785	10.0519	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	8.8203	8.9857	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	1.6689	2.0674	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	1.0643	1.3647	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.2103	0.2817	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	500	1213.9103	1248.0817	0.0000	0.0000	500	599,000.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.1693	0.2285	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0776	0.1070	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	2.0379	2.0521	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	2.3033	2.3292	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	2.3754	2.4046	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	2.7748	2.8243	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	10.4430	11.1081	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	20.7880	23.6553	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	29.3278	32.9190	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	39.3002	43.6393	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	41.8512	46.3690	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	44.5348	49.2361	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	47.3534	52.2427	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	55.0261	60.4051	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	69.3034	76.6548	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	626.2861	598.8513	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	94.2259	103.8424	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	16,362	553.0249	527.1539	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	100.0249	109.9539	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	546.0092	520.2958	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	115.5284	126.2433	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	505.1359	480.3695	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	122.1359	133.1695	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	128.9805	140.3292	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	485.4904	461.1975	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	132.4904	143.9975	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	150.9333	163.2278	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	441.7251	418.5355	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	175.0278	0.0000	0.0000	0.0000	20,159	3,536,694.96		
Sep 2014	ZAUS	10.83 Put	6,500	229.6108	244.6988	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	347.5411	326.9813	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Put	100	249.6725	265.3643	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	304.4628	286.4259	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	275.8970	259.7743	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	237.2627	0.0000	0.0000	0.0000	28,650	6,988,308.00		
Sep 2014	ZAUS	11.47 Call	3,350	146.2554	136.3642	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	11.49 Call	3,350	142.4788	132.8849	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	140.6351	131.1853	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	687.6351	713.9853	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	138.8537	129.5093	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	77.3050	71.8075	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	500	1124.3050	1154.6075	0.0000	0.0000	500	549,000.00		
Sep 2014	ZAUS	12.27 Call	10,000	57.0680	52.7139	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	52.3353	48.3145	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	50.1558	46.2909	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	47.5935	43.9119	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	34.9983	32.2375	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	12.0899	12.0190	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	21.7458	22.0260	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	38.0873	39.1800	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	44.8303	46.3008	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	54.4518	56.4851	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1086.2443	1051.9687	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	67.1443	69.9687	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	918.8059	886.5953	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	107.5126	112.8937	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	111.5892	117.2285	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	115.7879	121.6898	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	129.1209	135.8556	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	143.6058	151.2301	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	156.5960	165.0044	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	211.9308	223.0337	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	613.3091	587.8722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	607.4897	582.2437	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	263.4360	276.8135	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	541.1091	518.1544	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	316.1656	331.6622	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	352.3857	369.2299	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	407.5924	426.3337	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	469.4375	489.6873	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	281.7043	269.4601	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	191.6749	183.3428	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	190.1230	181.8602	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	176.8594	169.1793	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	152.3847	145.7871	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	151.2095	144.6653	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	92.3012	88.4280	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	88.8665	85.1508	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	13.24 Call	41,000	79.6363	76.3463	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	78.7011	75.4542	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	50.9829	48.6974	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	90.9325	95.1607	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	130.8527	136.9861	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	176.6883	184.8945	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	249.5420	0.0000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	314.9335	331.6507	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	332.1429	322.3851	0.0000	0.0000	5,000	1,618,000.00		
Mar 2015	ZAUS	12.61 Call	23,800	227.9206	221.7684	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	178.1068	173.6838	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	130.9964	130.8784	0.0000	0.0000	0	0.00		
			<u>1,744,187</u>					<u>68,809.00</u>	<u>17,272,641.46</u>	<u>10 959 375.00</u>	<u>3 039 594 214.19</u>
	Total		<u>2,676,189</u>					<u>110,541.00</u>	<u>473,089,905.16</u>	<u>73 803 991.00</u>	<u>575 629 734 154.49</u>

Grand Total	<u>3,450,064</u>							<u>127,162.00</u>	<u>1 053 811 353.16</u>	<u>100,712,467</u>	<u>822,920,469,895.54</u>
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