



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	(101.6577)	(92.8232)	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	828.8322	803.8522	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	913.5147	886.9977	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	122.7125	94.2162	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	774.5122	750.5137	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	123.2955	113.7776	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	232.5597	217.3774	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	146.6800	133.0375	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	516.6097	484.6182	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	659.4256	623.9422	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	731.7381	694.8096	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	241.4163	232.8045	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	174.2838	165.7848	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	172.6103	164.1195	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	10.7714	10.8158	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.8201	10.8647	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.8219	10.8665	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.8730	10.9182	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.9277	10.9736	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0693	11.1171	0.0000	0.0000	0	0.00		
			<u>7,018</u>					<u>0.00</u>	<u>0.00</u>	<u>2 087 475.00</u>	<u>19 169 377 816.60</u>
Option											
Jun 2014	DAUS	10.66 Put	1,500	35.5665	35.1230	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.36 Call	10,000	397.5508	441.4410	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	18.7623	17.4789	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	255.1616	297.4338	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	26.1616	24.1338	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	5,000	31.6885	29.0674	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.73 Call	1,500	106.9992	141.8680	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	7,000	96.2025	129.9159	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	20.6125	18.5804	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	259.0972	300.5735	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	28.3972	25.5735	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	23.6700	19.7295	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	337.9856	378.1755	0.0000	0.0000	0	0.00		

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Jun 2014	DAUS	10.45 Put	2,500	25.1856	21.0755	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	265.3892	303.7994	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	42.5892	36.6994	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	257.7870	295.9670	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	44.9870	38.8670	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0000	0.0085	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	108.8308	134.6459	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	153.8443	136.3375	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.5054	0.9871	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0568	0.0766	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	201.4023	229.8888	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	191.1358	176.5396	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	3.5619	4.6770	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	50.0978	46.6980	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	39.5407	45.1211	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	216.9584	202.1475	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	17.5188	20.0379	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.3383	0.3778	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	225.2379	249.3194	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	113.3965	104.8703	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	126.5094	117.2233	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	237.9437	222.7355	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	28.9792	32.2949	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	1.2157	1.2521	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	298.1972	325.3879	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	2.2591	2.3095	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	253.6737	239.0564	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	263.7976	285.0748	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	44.8868	47.6799	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	62.9327	60.4776	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	140.9086	152.5679	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	262.5656	248.2962	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	59.1402	61.7724	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	3.4465	3.4285	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	320.1365	343.0798	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	268.0092	253.9408	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	69.9579	71.2013	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	4.2685	4.3226	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	384.8715	410.3458	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	5.5834	5.4600	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	277.7444	263.6572	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	456.5572	484.1267	0.0000	0.0000	0	0.00		

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Jan 2015	DAUS	14.27 Call	300	95.5337	98.7223	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	282.1838	268.0471	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	113.4136	116.6083	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	6.8206	6.7576	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	534.5174	565.2797	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	285.0893	271.8836	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	119.5942	128.0830	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	287.4897	278.7300	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	122.3585	129.3907	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	291.7762	284.1066	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	118.3213	131.8473	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	300.3463	291.6382	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	116.3011	125.5466	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	306.7663	299.5495	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	118.7392	131.8402	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	312.4669	305.4593	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	117.3031	124.3090	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	317.1971	310.1624	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	116.9270	129.3930	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	320.8913	315.1124	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	126.1993	135.4999	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	324.0784	317.8670	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	114.5311	122.9884	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	325.4267	319.5889	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	104.3407	112.1845	0.0000	0.0000	0	0.00		
			<u>252,858</u>					<u>0.00</u>	<u>0.00</u>	<u>3 683 537.00</u>	<u>236 915 893.96</u>
Total			259,876					0.00	0.00	5 771 012.00	19 406 293 710.56
Future											
Jun 2014	EUUS	Future	150	1.3616	1.3619	1.3553	1.3553	150	2,032,950.00		
Sep 2014	EUUS	Future	125	1.3619	1.3620	0.0000	0.0000	0	0.00		
			<u>275</u>					<u>150.00</u>	<u>2,032,950.00</u>	<u>11 058.00</u>	<u>152 244 551.00</u>
Total			275					150.00	2,032,950.00	11 058.00	152 244 551.00
Future											
Jun 2014	ZAAD	Future	5,492	9.9987	9.9966	0.0000	0.0000	100	997,500.00		
Sep 2014	ZAAD	Future	10,881	10.0862	10.0850	10.0575	10.0575	301	3,030,037.50		
Dec 2014	ZAAD	Future	460	10.1754	10.1759	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	25	10.2822	10.2849	10.2600	10.2600	25	256,500.00		
			<u>16,858</u>					<u>426.00</u>	<u>4,284,037.50</u>	<u>2 277 836.00</u>	<u>17 603 110 854.20</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	0.1319	0.1753	0.0000	0.0000	0	0.00		

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Jun 2014	ZAAD	9.70 Call	201	307.9678	307.4643	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.8757	1.1752	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	89.9414	86.2991	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	410.9084	404.3695	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	169.9649	163.8747	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		18,064					426.00	4,284,037.50	2 280 949.00	17 603 644 103.85
Future											
Sep 2014	ZACA	Future	75	9.9334	9.9828	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 326.00</u>	<u>207 286 285.60</u>
	Total		75					0.00	0.00	27 326.00	207 286 285.60
Future											
Jun 2014	ZAEU	Future	70,316	14.6272	14.6898	14.6236	14.4400	893	13,004,210.60		
Sep 2014	ZAEU	Future	20,289	14.8540	14.9183	14.8590	14.6325	302	4,463,227.00		
Dec 2014	ZAEU	Future	9,484	15.0812	15.1484	15.0070	15.0070	9	135,063.00		
Mar 2015	ZAEU	Future	1,425	15.3445	15.4169	15.3348	15.3348	25	383,370.00		
			<u>101,514</u>					<u>1,229.00</u>	<u>17,985,870.60</u>	<u>4 883 390.00</u>	<u>59 257 646 556.10</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	0.9150	1.8335	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	1.2527	2.4117	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	8.7187	13.0291	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	36.8028	44.8711	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	224.9125	295.7073	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	262.0296	239.8343	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	13.1564	32.8294	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.0698	0.3732	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.0540	0.3169	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	24.7150	23.9458	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	72.0086	74.5433	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	142.5418	142.5463	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	152.1051	151.6409	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	21,000	148.0106	175.1870	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	76.0497	92.1417	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	53.7123	60.3560	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	77.8607	82.7797	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	220.8721	251.8163	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		241,488					1,229.00	17,985,870.60	7 039 939.00	59 556 825 271.46

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Future											
Jun 2014	ZAFR	Future	1,181	12.0016	12.0429	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.6197	12.6734	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	16,872	18.0400	18.0676	18.0346	17.8576	2,025	36,455,558.00		
Sep 2014	ZAGB	Future	28,274	18.3037	18.3336	18.2775	18.2775	3	54,832.50		
Dec 2014	ZAGB	Future	7,006	18.5640	18.5967	0.0000	0.0000	0	0.00		
			<u>52,152</u>					<u>2,028.00</u>	<u>36,510,390.50</u>	<u>3 771 177.00</u>	<u>52 379 794 578.00</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	0.0689	0.3229	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	0.1426	0.6484	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	0.2840	1.2288	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	0.4440	1.8411	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	2.2868	7.5308	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	504.9037	550.7990	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	74.4481	111.3710	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	46.0436	90.6560	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	436.2393	440.3036	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.1761	2.2844	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.0501	1.4425	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	29.6743	29.8528	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	101.1577	110.5600	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	11,200	370.7329	396.0414	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	638.0108	626.3116	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	138,115					2,028.00	36,510,390.50	4 333 863.00	52 537 574 763.90
Future											
Jun 2014	ZAJY	Future	15,604	0.1049	0.1051	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1102	0.1104	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	1,094	10.7423	10.7863	10.7557	10.7107	60	64,340,000.00		
Sep 2014	ZAUM	Future	176	10.9072	10.9530	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	31	11.0713	11.1191	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
			1,301					60.00	64,340,000.00	63 611.00	58 676 533 750.00
Option											
	Jun 2014	ZAUM	10.93 Put	250	21513.5858	18739.5124	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUM	10.72 Call	200	58379.7843	61916.9903	0.0000	0.0000	0	0.00	
			450					0.00	0.00	3 083.00	93 576 724.38
	Total		1,751					60.00	64,340,000.00	66 694.00	58 770 110 474.38
Future											
	Jun 2014	ZAUS	Future	450,673	10.7423	10.7863	10.7750	10.6420	33,132	355,391,981.20	
	Sep 2014	ZAUS	Future	409,306	10.9072	10.9530	10.9239	10.8070	24,671	268,805,563.50	
	Dec 2014	ZAUS	Future	55,588	11.0713	11.1191	11.0919	11.0815	10,100	111,885,540.00	
	Mar 2015	ZAUS	Future	16,750	11.2604	11.3117	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	Future	3,350	11.4529	11.5055	0.0000	0.0000	0	0.00	
			935,667					67,903.00	736,083,084.70	62 912 519.00	573 326 223 025.00
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	0.0314	0.0451	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	9.78 Put	920	0.0407	0.0572	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	9.97 Put	24,582	0.2094	0.2564	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.00 Put	10,000	0.2708	0.3248	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.01 Put	50	0.2951	0.3513	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.02 Put	6,000	0.3214	0.3800	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.13 Put	15,489	0.8189	0.8979	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.15 Put	47,500	0.9692	1.0486	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.20 Call	1,500	543.7733	587.8424	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.50 Call	16,500	259.5694	302.5604	0.0000	0.0000	7,500	1,916,098.25	
	Jun 2014	ZAUS	10.50 Put	15,000	17.2694	16.2604	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.57 Put	11,250	28.5013	26.3405	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.60 Call	1,000	177.2614	218.3570	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.63 Put	11,250	42.6029	38.7662	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.65 Put	2,350	48.4198	43.8438	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.90 Put	7,000	190.8368	165.2211	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.95 Call	5,000	24.2033	39.0752	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.96 Call	3,000	22.7083	36.9322	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.00 Call	20,000	17.5506	29.3748	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.00 Put	5,000	275.2506	243.0748	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.02 Call	5,000	15.4084	26.1493	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.10 Call	6,000	9.0938	16.2544	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.12 Call	2,000	7.9615	14.4018	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.13 Call	2,000	7.4485	13.5527	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	5.3352	9.9785	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	4.6679	8.8203	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.9080	1.6689	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.5921	1.0643	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.1261	0.2103	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	500	1257.8261	1213.9103	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.1035	0.1693	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0514	0.0776	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	1.9432	2.0379	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	2.1906	2.3033	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	2.2577	2.3754	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	2.6294	2.7748	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	9.8228	10.4430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	21.8778	20.7880	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	31.0073	29.3278	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	41.6889	39.3002	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	44.4241	41.8512	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	47.3009	44.5348	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	50.3240	47.3534	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	58.5529	55.0261	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	74.9495	69.3034	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	587.1835	626.2861	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	102.3832	94.2259	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	16,362	515.7639	553.0249	0.0000	0.0000	5,000	2,431,000.00		
Sep 2014	ZAUS	10.50 Put	10,000	108.5639	100.0249	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	508.9439	546.0092	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	125.0562	115.5284	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	469.2745	505.1359	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	132.0745	122.1359	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	139.3323	128.9805	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	450.2511	485.4904	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	143.0511	132.4904	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	162.5616	150.9333	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	407.9907	441.7251	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	187.9791	175.0278	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	245.2996	229.6108	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	317.6586	347.5411	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Put	100	266.2868	249.6725	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	277.8363	304.4628	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	251.7507	275.8970	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	215.7253	237.2627	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	131.8711	146.2554	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	11.49 Call	3,350	128.5067	142.4788	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	126.8618	140.6351	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	719.6618	687.6351	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	125.2421	138.8537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	69.6469	77.3050	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	500	1162.4469	1124.3050	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	51.0879	57.0680	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	46.8176	52.3353	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	44.8541	50.1558	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	42.5461	47.5935	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	31.2308	34.9983	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	12.5834	12.0899	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	22.1854	21.7458	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	38.3508	38.0873	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	45.0222	44.8303	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	56.1214	54.4518	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1040.6044	1086.2443	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	69.3044	67.1443	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	874.4750	918.8059	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	111.3026	107.5126	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	115.5499	111.5892	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	119.9224	115.7879	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	133.8108	129.1209	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	148.9259	143.6058	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	165.9901	156.5960	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	224.0233	211.9308	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	578.1585	613.3091	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	572.5260	607.4897	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	277.7807	263.4360	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	508.4177	541.1091	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	332.6227	316.1656	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	370.1955	352.3857	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	428.7233	407.5924	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	492.4982	469.4375	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	263.0119	281.7043	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	179.0873	191.6749	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	177.6453	190.1230	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	165.3294	176.8594	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	142.3945	152.3847	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	141.2998	151.2095	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	86.4896	92.3012	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	83.3031	88.8665	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	13.24 Call	41,000	74.7399	79.6363	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	74.1810	78.7011	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	44.8230	50.9829	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	93.4612	90.9325	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	135.4337	130.8527	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	183.2216	176.6883	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	262.4970	249.5420	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	330.2451	314.9335	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	313.1786	332.1429	0.0000	0.0000	5,000	1,571,588.50		
Mar 2015	ZAUS	12.61 Call	23,800	214.6484	227.9206	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	167.7784	178.1068	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	126.4154	130.9964	0.0000	0.0000	0	0.00		
			<u>1,752,887</u>					<u>17,500.00</u>	<u>5,918,686.75</u>	<u>10 976 875.00</u>	<u>3 045 512 900.94</u>
	Total		<u>2,688,554</u>					<u>85,403.00</u>	<u>742,001,771.45</u>	<u>73 889 394.00</u>	<u>576 371 735 925.94</u>

Grand Total	<u>3,461,028</u>							<u>89,296.00</u>	<u>867 155 020.05</u>	<u>100,801,763</u>	<u>823,787,624,915.59</u>
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