



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	(102.6552)	(85.7400)	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	867.9616	811.5500	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	2,913	955.9655	896.5686	0.0000	0.0000	0	0.00		
			<u>2,913</u>					<u>0.00</u>	<u>0.00</u>	<u>2 545.00</u>	<u>1 740 977.07</u>
		Total	2,913					0.00	0.00	2 545.00	1 740 977.07
Future											
Dec 2014	CAFJ	Future	4,362	90.8697	15.2595	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	809.5845	754.7597	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	140.2524	120.0080	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>725 000.00</u>
		Total	5,000					0.00	0.00	5 000.00	725 000.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Future											
Jun 2014	CAFS	Future	5,000	217.3022	170.2606	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	0	(2.3658)	53.8298	0.0000	0.0000	10,000	(23,658.00)		
			<u>0</u>					<u>10,000.00</u>	<u>(23,658.00)</u>	<u>20 000.00</u>	<u>491 342.00</u>
		Total	0					10,000.00	(23,658.00)	20 000.00	491 342.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	342.1497	412.4599	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	458.6599	539.2858	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	519.3920	604.5508	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	252.3506	237.1614	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	174.9087	164.8321	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	173.0029	163.0526	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	0	10.8032	10.7599	0.0000	0.0000	18,500	199,859,200.00		
Jun 2014	DAUS	Future	36,000	10.8408	10.7616	0.0000	0.0000	15,000	162,132,000.00		
Jun 2014	DAUS	Future	201	10.8579	10.7785	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.9071	10.8274	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	4,872	10.9089	10.8291	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.9604	10.8806	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	11.0153	10.9351	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1589	11.0783	0.0000	0.0000	0	0.00		
			<u>47,542</u>					<u>33,500.00</u>	<u>361,991,200.00</u>	<u>2 212 499.00</u>	<u>20 515 112 963.00</u>
Option											
Jun 2014	DAUS	10.47 Put	2,500	0.0914	4.4715	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	320.8878	247.3968	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	0.1878	7.4968	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.60 Call	5,000	244.5106	187.5916	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Put	20,000	6.8341	36.9872	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.70 Call	10,000	153.0407	113.3253	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	35,000	111.9941	82.5440	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.79 Call	35,000	82.7527	65.1642	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.79 Put	35,000	31.9527	93.5642	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Call	5,000	76.0513	61.3153	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.74 Put	3,000	34.7848	76.5594	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	10.44 Put	10,000	3.9693	12.8194	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	403.5078	333.6277	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	4.3078	13.7277	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	318.0679	254.7853	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	8.8679	24.8853	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	308.7910	246.4193	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	9.5910	26.5193	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	105.0824	82.8180	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	70.5192	121.5656	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.0923	0.2133	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.75 Put	60,000	56.5252	0.0000	0.0000	0.0000	60,000	5,818,000.00		
Jul 2014	DAUS	10.60 Call	10,000	302.9631	246.2940	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	158.9858	127.1615	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	204.6943	164.6380	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	399.6324	336.0995	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	128.0973	107.7316	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0078	0.0109	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	211.8247	178.9001	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	117.4928	161.7349	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.9498	1.6277	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	292.4065	252.2902	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	25.2564	37.0321	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	29.3861	28.9221	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	146.1065	190.2692	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	9.8521	11.9612	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.1212	0.1067	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	226.2378	202.9070	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	372.6440	332.3396	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	67.6856	94.0125	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	77.4526	105.9357	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	168.4976	211.6822	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	21.4123	22.6556	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.6086	0.5345	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	305.0978	277.2644	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	451.0672	409.9461	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	1.3833	1.1741	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	189.7111	230.9562	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	263.4659	245.4292	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	35.2499	38.0931	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	41.5416	54.1928	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	131.2585	125.6409	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>
Nov 2014	DAUS	10.80 Put	500	201.7714	242.0061	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	47.0988	52.2391	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	2.4321	2.1300	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	324.9058	303.9216	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	209.3382	248.0142	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	59.0698	63.3263	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	3.3252	2.7743	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	393.4610	369.0786	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	4.4161	4.0478	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	222.7546	261.0607	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	472.6165	443.7113	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	84.5592	89.1976	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	229.3364	266.9492	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	102.6396	104.7301	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	5.4223	5.6323	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	557.5889	524.1558	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	235.5679	270.9517	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	115.4088	113.0867	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	245.6063	274.9302	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	121.8050	115.9584	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	252.3144	280.7820	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	119.9097	112.1400	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	257.4139	288.7328	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	112.9615	111.0758	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	264.1870	296.3386	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	118.0660	113.6679	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	268.6561	303.0892	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	112.3410	112.4482	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	272.0232	309.4991	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	115.0644	110.6799	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	275.1157	313.2745	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	121.8266	121.6709	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	276.4416	317.1983	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	108.0300	110.3373	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	276.8066	319.1646	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	102.1933	102.0965	0.0000	0.0000	0	0.00		
			<u>451,858</u>					<u>60,000.00</u>	<u>5,818,000.00</u>	<u>3 954 437.00</u>	<u>262 040 063.96</u>
		Total	499,400					93,500.00	367,809,200.00	6 166 936.00	20 777 153 026.96
Future											
Sep 2014	EUUS	Future	125	1.3546	1.3535	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>11 222.00</u>	<u>154 466 609.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Total			125					0.00	0.00	11 222.00	154 466 609.00
Future											
Sep 2014	ZAAD	Future	11,515	10.2037	10.1815	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	4,651	10.2949	10.2731	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	100	10.4037	10.3800	0.0000	0.0000	0	0.00		
			16,266					0.00	0.00	2 298 489.00	17 812 910 010.40
Option											
Dec 2014	ZAAD	9.45 Put	201	56.1745	58.9334	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	123.4744	130.0217	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	453.2430	440.1534	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	172.8681	168.6325	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	161.3556	157.6873	0.0000	0.0000	0	0.00		
			1,005					0.00	0.00	3 515.00	580 148.98
Total			17,271					0.00	0.00	2 302 004.00	17 813 490 159.38
Future											
Sep 2014	ZACA	Future	75	10.1051	10.0200	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											
Sep 2014	ZAEU	Future	70,087	14.8934	14.7730	14.8552	14.7800	84	1,247,668.80		
Dec 2014	ZAEU	Future	12,482	15.1247	15.0032	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,526	15.3912	15.2663	15.2522	15.2522	1	15,252.20		
			85,095					85.00	1,262,921.00	5 093 436.00	62 338 279 240.80
Option											
Sep 2014	ZAEU	13.54 Put	21,000	9.7105	21.8916	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	27.4757	49.1624	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	42.8382	70.1912	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	97.9269	145.9823	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	105.8369	155.7427	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	118.1980	112.1419	0.0000	0.0000	56,000	5,278,649.60		
Sep 2014	ZAEU	16.34 Call	800	56.1249	56.1432	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	41.7357	57.0647	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	62.4946	86.3798	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	198.3779	188.7345	0.0000	0.0000	0	0.00		
			110,374					56,000.00	5,278,649.60	2 268 549.00	307 703 684.96
Total			195,469					56,085.00	6,541,570.60	7 361 985.00	62 645 982 925.76
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>
Sep 2014	ZAFR	Future	3	12.2281	12.1343	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.4238	12.3298	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.6503	12.5540	0.0000	0.0000	0	0.00		
			<u>1,065</u>					<u>0.00</u>	<u>0.00</u>	<u>391 947.00</u>	<u>3 440 626 367.70</u>
	Total		1,065					0.00	0.00	391 947.00	3 440 626 367.70
Future											
Sep 2014	ZAGB	Future	38,269	18.6356	18.4924	18.6484	18.4702	1,596	29,487,433.10		
Dec 2014	ZAGB	Future	7,051	18.8971	18.7525	18.7735	18.7735	250	4,699,375.00		
Mar 2015	ZAGB	Future	170	19.1894	19.0403	0.0000	0.0000	0	0.00		
			<u>45,490</u>					<u>1,846.00</u>	<u>34,186,808.10</u>	<u>3 832 530.00</u>	<u>53 497 002 350.20</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	16.3692	20.5493	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	38.6122	52.2160	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	46.9352	64.5512	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	70.1176	102.8012	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	286.4454	257.3512	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	186.2553	168.8899	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	142.5568	127.7871	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	431.4795	509.9390	0.0000	0.0000	0	0.00		
			<u>76,600</u>					<u>0.00</u>	<u>0.00</u>	<u>706 286.00</u>	<u>179 781 875.70</u>
	Total		122,090					1,846.00	34,186,808.10	4 538 816.00	53 676 784 225.90
Future											
Sep 2014	ZAJY	Future	2,775	0.1077	0.1070	0.1074	0.1074	8	85,912.00		
Dec 2014	ZAJY	Future	13,484	0.1093	0.1087	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1113	0.1106	0.0000	0.0000	0	0.00		
			<u>16,309</u>					<u>8.00</u>	<u>85,912.00</u>	<u>564 927.00</u>	<u>5 801 483 683.70</u>
	Total		16,309					8.00	85,912.00	564 927.00	5 801 483 683.70
Future											
Sep 2014	ZAUM	Future	1,039	10.9948	10.9147	10.9574	10.8995	165	179,901,850.00		
Dec 2014	ZAUM	Future	31	11.1608	11.0802	0.0000	0.0000	0	0.00		
			<u>1,070</u>					<u>165.00</u>	<u>179,901,850.00</u>	<u>68 431.00</u>	<u>63 865 801 160.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	61844.5464	57450.6339	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>
	Total		1,270					165.00	179,901,850.00	71 514.00	63 959 377 884.38
Future											
Sep 2014	ZAUS	Future	711,632	10.9948	10.9147	11.0050	10.8816	35,122	383,929,718.30		

<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>
Dec 2014	ZAUS	Future	109,407	11.1608	11.0802	11.1213	11.0647	4,929	54,639,450.20		
Mar 2015	ZAUS	Future	23,025	11.3510	11.2682	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	5,586	11.5419	11.4596	11.4914	11.4914	100	1,149,140.00		
			<u>849,650</u>					<u>40,151.00</u>	<u>439,718,308.50</u>	<u>64 987 712.00</u>	<u>595 737 282 988.40</u>

Option

Sep 2014	ZAUS	8.80 Put	920	1.0201	0.9043	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	1.1578	1.0652	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	1.1953	1.1100	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.4042	1.3654	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	5.6387	7.6614	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	10.7326	16.7940	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	15.7192	23.7368	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	21.8299	31.9867	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	22.6217	33.0394	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	23.4372	34.1215	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	25.1459	36.3765	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	26.9594	38.7567	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	31.9882	45.2892	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	41.6751	58.8973	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	639.2468	577.9776	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	58.2819	83.0869	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	11,362	557.5176	503.3310	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	62.7176	88.6310	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	549.8214	496.1934	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	67.3852	94.4190	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	74.8322	103.5642	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	504.8993	454.6767	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	80.0993	109.9767	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	85.6133	116.6407	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	483.2649	434.7673	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	88.4649	120.0673	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	103.6733	138.1701	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	435.0078	390.5634	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	124.0633	162.0298	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	172.0164	216.7576	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	331.2478	296.4370	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	284.1071	255.4466	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	600	251.0925	229.1035	0.0000	0.0000	400	89,212.00		
Sep 2014	ZAUS	11.00 Put	402	256.2925	314.4035	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	210.4920	193.1458	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	143.8135	133.8384	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	133.0280	124.1879	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Sep 2014	ZAUS	11.47 Call	3,350	119.4091	112.0771	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	115.8101	108.9487	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	114.0585	107.4245	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	619.2585	692.7245	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	112.3352	105.9257	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	69.4836	67.3342	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	57.1995	56.0318	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	1,000	1062.3995	1141.3318	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	40.2539	40.1702	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	36.2967	36.5955	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	34.4969	34.9627	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	32.4001	33.0524	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	22.4242	23.8362	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	10.4689	9.1959	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	17.6299	17.8983	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	29.4762	33.5507	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	34.3500	40.2140	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	41.3253	49.8637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1110.7136	1042.1105	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	49.9136	61.9105	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	937.1432	873.4219	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	82.8118	100.7993	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	84.4969	102.7695	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	86.2098	104.7701	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	89.7201	108.8620	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	100.9499	121.9005	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	102.9267	124.1867	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	113.2779	136.1323	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	124.4415	148.9496	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	146.1041	177.3106	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	170.3086	204.6441	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	612.1845	567.2638	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	605.9706	561.4967	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	217.1600	256.8496	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	535.0809	495.9337	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	266.0301	310.5227	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	300.0246	347.4801	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	352.3845	403.9019	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	410.7244	467.3596	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	0	261.3088	246.9316	0.0000	0.0000	600	131,610.00		
Dec 2014	ZAUS	12.00 Call	28,500	171.2710	164.3139	0.0000	0.0000	33,000	4,578,060.00		
Dec 2014	ZAUS	12.01 Call	500	169.7539	162.9116	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>
Dec 2014	ZAUS	12.10 Call	7,841	156.8497	150.9680	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	133.4403	129.1618	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	132.3253	128.1258	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	77.6165	76.9588	0.0000	0.0000	13,500	852,660.00		
Dec 2014	ZAUS	13.06 Call	7,471	74.5213	74.0328	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	66.2647	66.2064	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	65.4345	65.4174	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	40.5825	43.4059	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	75.5997	87.7205	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	109.2888	126.6340	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	149.9781	172.0434	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	216.0180	248.2365	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	228.7432	265.0118	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	273.7042	314.2912	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	314.5195	300.8175	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	210.8261	203.5618	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	162.3038	157.9531	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	115.6274	118.9831	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1270.3264	1231.4597	0.0000	0.0000	0	0.00		
			<u>1,487,184</u>					<u>47,500.00</u>	<u>5,651,542.00</u>	<u>11 282 513.00</u>	<u>3 078 497 836.84</u>
		Total	2,336,834					87,651.00	445,369,850.50	76 270 225.00	598 815 780 825.25
Grand Total			3,275,600					249,255.00	1 033 871 533.20	104,179,720	857,639,388,589.55