



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	(16.9726)	(33.2221)	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	657.6552	700.0143	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	738.8961	781.8836	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	(148.0652)	(88.5023)	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	596.2596	640.0160	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	72.2657	81.9858	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	1.8040	20.4689	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											
Jul 2014	CAFU	Future	24	1078.8561	1616.2646	0.0000	0.0000	0	0.00		
			<u>24</u>					<u>0.00</u>	<u>0.00</u>	<u>24.00</u>	<u>775 000.80</u>
		Total	24					0.00	0.00	24.00	775 000.80
Option											
Jan 2015	DAGB	18.22 Put	9,605	499.2112	453.8340	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	644.8032	592.2643	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	723.2555	663.1559	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	145.1356	176.6681	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	95.2532	118.0337	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	94.0609	116.6169	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	10.5396	10.6147	0.0000	0.0000	3,000	31,618,800.00		
Jul 2014	DAUS	Future	90,000	10.5653	10.6237	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.6119	10.6711	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.6136	10.6728	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.6636	10.7237	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.7161	10.7776	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.8581	10.9205	0.0000	0.0000	0	0.00		
			<u>103,777</u>					<u>3,000.00</u>	<u>31,618,800.00</u>	<u>2 397 332.00</u>	<u>22 499 419 789.30</u>
Option											
Jun 2014	DAUS	10.44 Put	10,000	2.1211	2.4558	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	111.0484	167.5641	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	2.5484	2.8641	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	33.4016	86.0560	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	14.9016	11.3560	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	26.6880	77.8845	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	18.1880	13.1845	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	2.1171	9.4078	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	242.2261	194.1746	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.0070	0.0220	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.75 Put	60,000	195.9200	154.0175	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>
Jul 2014	DAUS	10.80 Put	30,000	242.2526	197.4246	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.84 Call	10,000	6.5977	17.6445	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	5,000	66.9848	107.2777	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	71.6913	111.9132	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	21.4159	39.5573	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	37.4593	61.1813	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	152.4070	198.6480	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	21.9113	34.6159	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0004	0.0064	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	66.9606	90.2832	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	260.6531	226.0883	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.2202	0.4175	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	115.8276	145.7709	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	54.8987	46.4070	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	7.0992	10.4609	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	275.5962	246.2130	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	1.1529	1.6352	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.1313	0.1283	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	99.7225	124.0915	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	185.0906	220.6000	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	130.1994	116.5042	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	146.2918	131.3765	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	287.0141	261.6032	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	6.9518	9.7061	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.4774	0.4749	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	160.1713	190.8262	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	252.8182	296.2814	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	1.2739	1.3019	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	297.3451	280.2811	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	148.5847	177.3370	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	21.9728	26.1283	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	60.8068	59.0680	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	74.2309	89.8703	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	302.1714	290.9905	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	35.8243	39.5984	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	2.3233	2.4140	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	196.6628	231.4291	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	306.6995	296.4979	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	46.6600	52.2971	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	3.4353	3.5600	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	248.5474	289.3537	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	4.7970	5.3162	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>
Jan 2015	DAUS	10.80 Put	300	313.6613	307.3231	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	311.4865	357.4740	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	67.9636	75.7758	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	316.0333	312.1216	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	72.8865	81.9540	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	5.7510	7.2477	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	378.0755	429.3908	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	317.6804	316.5046	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	71.5388	82.7140	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	319.9174	320.8973	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	77.7848	86.9095	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	319.8788	324.4668	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	76.8354	90.2410	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	320.2888	327.0363	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	76.0281	86.3984	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	324.3923	331.0003	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	78.6965	87.9899	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	328.4477	334.7133	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	75.3863	86.8529	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	332.8023	337.2883	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	78.8433	86.7017	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	336.3771	338.7076	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	83.7897	95.6272	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	337.3669	339.4599	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	75.7267	84.6213	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	338.5196	339.2578	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	72.4816	77.7359	0.0000	0.0000	0	0.00		
			<u>341,358</u>					<u>0.00</u>	<u>0.00</u>	<u>3 999 437.00</u>	<u>266 577 863.96</u>
Total			445,135					3,000.00	31,618,800.00	6 396 769.00	22 765 997 653.26
Future											
Sep 2014	EUUS	Future	225	1.3604	1.3597	0.0000	0.0000	0	0.00		
			<u>225</u>					<u>0.00</u>	<u>0.00</u>	<u>11 322.00</u>	<u>155 826 909.00</u>
Total			225					0.00	0.00	11 322.00	155 826 909.00
Future											
Sep 2014	ZAAD	Future	13,764	9.9762	10.0766	9.9970	9.9970	4	39,988.00		
Dec 2014	ZAAD	Future	4,651	10.0668	10.1681	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	225	10.1711	10.2731	10.2150	10.2150	75	766,125.00		
			<u>18,640</u>					<u>79.00</u>	<u>806,113.00</u>	<u>2 301 019.00</u>	<u>17 838 619 046.50</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	71.8364	64.8244	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	ZAAD	9.80 Put	201	168.3138	145.5505	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	294.0351	359.4772	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	102.0739	125.2457	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	94.7732	116.1415	0.0000	0.0000	0	0.00		
			<u>1,005</u>					<u>0.00</u>	<u>0.00</u>	<u>3 515.00</u>	<u>580 148.98</u>
	Total		19,645					79.00	806,113.00	2 304 534.00	17 839 199 195.48
Future											
Sep 2014	ZACA	Future	75	9.9396	9.9997	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											
Sep 2014	ZAEU	Future	69,925	14.5520	14.6273	14.6048	14.6040	160	2,336,736.00		
Dec 2014	ZAEU	Future	13,202	14.7795	14.8561	14.7850	14.7850	50	739,250.00		
Mar 2015	ZAEU	Future	2,426	15.0359	15.1142	0.0000	0.0000	0	0.00		
			<u>85,553</u>					<u>210.00</u>	<u>3,075,986.00</u>	<u>5 099 329.00</u>	<u>62 425 722 068.30</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	20.9881	16.0382	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	52.5111	41.5739	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	82.4669	67.9972	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	175.5016	153.0344	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	187.4778	164.1631	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	51.9339	65.8110	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	22.1249	29.0437	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	55.3843	51.1366	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	86.4112	80.7490	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	118.0586	138.8742	0.0000	0.0000	0	0.00		
			<u>110,374</u>					<u>0.00</u>	<u>0.00</u>	<u>2 268 549.00</u>	<u>307 703 684.96</u>
	Total		195,927					210.00	3,075,986.00	7 367 878.00	62 733 425 753.26
Future											
Sep 2014	ZAFR	Future	3	11.9559	12.0281	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.1487	12.2225	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.3665	12.4421	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	39,190	18.1467	18.2859	18.2366	18.1378	37	672,642.00		
Dec 2014	ZAGB	Future	7,171	18.4053	18.5474	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>
Mar 2015	ZAGB	Future	50	18.6868	18.8322	0.0000	0.0000	0	0.00		
			<u>46,411</u>					<u>37.00</u>	<u>672,642.00</u>	<u>3 836 038.00</u>	<u>53 561 885 694.40</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	20.4145	18.0208	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	46.7105	48.0464	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	66.8768	60.0296	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	126.4086	107.2592	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	141.5713	120.3334	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	124.5499	170.0314	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	64.2682	97.5137	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	60.1905	91.8824	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	41.6362	65.6833	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	620.7045	569.4446	0.0000	0.0000	0	0.00		
			<u>80,000</u>					<u>0.00</u>	<u>0.00</u>	<u>711 386.00</u>	<u>180 245 040.70</u>
		Total	126,411					37.00	672,642.00	4 547 424.00	53 742 130 735.10
Future											
Sep 2014	ZAJY	Future	2,751	0.1048	0.1056	0.1051	0.1051	9	94,590.00		
Dec 2014	ZAJY	Future	13,484	0.1064	0.1073	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1083	0.1092	0.0000	0.0000	0	0.00		
			<u>16,285</u>					<u>9.00</u>	<u>94,590.00</u>	<u>564 951.00</u>	<u>5 801 737 423.70</u>
		Total	16,285					9.00	94,590.00	564 951.00	5 801 737 423.70
Future											
Sep 2014	ZAUM	Future	1,055	10.6968	10.7578	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	25	10.8600	10.9224	0.0000	0.0000	0	0.00		
			<u>1,080</u>					<u>0.00</u>	<u>0.00</u>	<u>68 543.00</u>	<u>63 987 882 510.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	40565.3955	45894.5070	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	1,280					0.00	0.00	71 626.00	64 081 459 234.38
Future											
Sep 2014	ZAUS	Future	682,807	10.6968	10.7578	10.7253	10.6800	24,744	264,733,421.90		
Dec 2014	ZAUS	Future	155,094	10.8600	10.9224	10.8989	10.8500	115	1,251,630.00		
Mar 2015	ZAUS	Future	23,611	11.0426	11.1067	11.0500	11.0500	10	110,500.00		
Jun 2015	ZAUS	Future	7,986	11.3994	11.3994	0.0000	0.0000	550	6,176,400.00		
			<u>869,498</u>					<u>25,419.00</u>	<u>272,271,951.90</u>	<u>65 169 845.00</u>	<u>597 719 544 101.60</u>
Option											
Sep 2014	ZAUS	8.80 Put	920	0.9829	0.8747	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	1.1516	1.0117	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	8.90 Put	15,296	1.1985	1.0495	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.4670	1.2640	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	9.6817	7.4675	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	20.3409	17.3952	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	28.2719	25.0137	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	39.8500	34.2725	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	41.6415	35.4838	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	43.4902	37.1277	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	47.3679	40.5825	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	51.4905	44.2657	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	62.9130	54.5198	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	84.7054	74.2403	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	387.6611	437.6414	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	90.8611	79.8414	0.0000	0.0000	1,800	134,334.00		
Sep 2014	ZAUS	10.48 Put	4,000	118.4409	105.0590	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	5,000	322.8877	369.8823	0.0000	0.0000	6,362	2,054,926.00		
Sep 2014	ZAUS	10.50 Put	13,300	126.0877	112.0823	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	316.8261	363.5035	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	134.0387	119.3979	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	146.5365	130.9225	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	282.0510	326.7743	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	155.2510	138.9743	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	164.2709	147.3216	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	265.6942	309.4061	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	168.8942	151.6061	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	193.1520	174.1361	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	230.1823	271.4608	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	225.2956	203.5814	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	196.8607	0.0000	0.0000	0.0000	1,050	208,446.00		
Sep 2014	ZAUS	10.83 Put	6,500	302.8294	274.1033	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	166.5095	198.3812	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	141.0071	169.4035	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	600	124.0742	149.9658	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	427.2742	392.1658	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	103.6427	0.0000	0.0000	0.0000	3,100	285,169.00		
Sep 2014	ZAUS	11.11 Call	14,500	101.8160	124.1402	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	79.7483	98.1830	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	67.7368	83.6027	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	62.5683	77.3628	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	56.1330	69.5563	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	54.4503	67.5077	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	53.6318	66.5116	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	11.50 Put	600	856.8318	808.7116	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	52.8302	65.5339	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	31.8387	40.9605	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	25.0831	32.5151	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	1,000	1328.2831	1274.7151	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	16.7073	21.8971	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	14.8995	19.5787	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	14.0842	18.5303	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	13.1406	17.3138	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	8.7536	11.6122	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	10.4385	10.8989	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	18.1206	18.8593	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	32.3860	32.6406	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	41.1334	40.8947	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	54.2878	54.0622	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	827.8716	890.0029	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	67.8716	67.6029	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	663.7818	725.5420	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	115.2999	111.7980	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	118.3051	114.0785	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	121.3607	117.0335	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	127.6215	123.0903	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	147.6331	142.4470	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	151.1494	145.8467	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	169.5030	163.5949	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	189.1586	182.5994	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	223.3067	215.6087	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	255.8857	247.1048	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	400.6136	453.7382	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	395.6205	448.5798	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	317.4743	306.6365	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	340.0281	390.3968	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	383.7347	368.2020	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	429.6207	411.9965	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	498.6473	478.0572	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	571.3659	547.8792	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	167.9535	198.7736	0.0000	0.0000	350	65,292.50		
Dec 2014	ZAUS	11.63 Call	1,000	147.4109	175.1934	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	104.3084	125.0765	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	103.3696	123.9730	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	95.4254	114.6083	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	81.2089	97.7364	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	12.30 Call	1,130	80.5438	96.9432	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	48.5254	58.3108	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	47.9949	56.1284	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	46.7144	53.4067	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	46.5958	53.2372	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	20.7764	24.9874	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	93.1283	96.1509	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	138.0232	142.1840	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	189.4025	193.5103	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	291.9133	290.3033	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	311.3672	309.1400	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	368.2156	364.1539	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	211.4310	243.8004	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	141.2442	163.2211	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	109.7850	126.3857	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	95.6983	102.4961	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	247.4792	0.0000	0.0000	0.0000	18,946	4,863,438.20		
Sep 2015	ZAUS	13.06 Call	18,946	288.0232	0.0000	0.0000	0.0000	37,892	10,226,861.34		
Dec 2015	ZAUS	11.00 Call	500	1025.6861	1091.0137	0.0000	0.0000	0	0.00		
			<u>1,522,964</u>					<u>69,500.00</u>	<u>17,838,467.04</u>	<u>11 362 373.00</u>	<u>3 097 530 087.98</u>
		Total	<u>2,392,462</u>					<u>94,919.00</u>	<u>290,110,418.94</u>	<u>76 532 218.00</u>	<u>600 817 074 189.59</u>
Grand Total			<u>3,284,226</u>					<u>98,254.00</u>	<u>326 378 549.94</u>	<u>104,688,837</u>	<u>861,932,495,343.79</u>