



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-May-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Dec 2014	CAFC	Future	1,942	49.6127	49.6127	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>
		<b>Total</b>	<b>1,942</b>					<b>0.00</b>	<b>0.00</b>	<b>3 028.00</b>	<b>-439 577.64</b>
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	535.3517	535.3517	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>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26 600.00</b>	<b>17 657 226.30</b>
<b>Future</b>											
Dec 2014	CAFH	Future	3,116	600.4910	600.4910	0.0000	0.0000	694	401,680.26		
			<u>3,116</u>					<u>694.00</u>	<u>401,680.26</u>	<u>2 139.00</u>	<u>1 400 700.35</u>
		<b>Total</b>	<b>3,116</b>					<b>694.00</b>	<b>401,680.26</b>	<b>2 139.00</b>	<b>1 400 700.35</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,362	(319.3949)	(319.1112)	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>
		<b>Total</b>	<b>4,362</b>					<b>0.00</b>	<b>0.00</b>	<b>9 102.00</b>	<b>780 961.90</b>
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	491.5945	491.5945	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>
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<b>5 561.00</b>	<b>4 043 048.12</b>
<b>Future</b>											
Sep 2014	CAFM	Future	5,000	59.1261	64.3038	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>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>725 000.00</b>

<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>
<b>Future</b>											
Jun 2014	CAFS	Future	5,000	46.5101	41.3241	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>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>220 750.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	782.9074	840.9707	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	965.2854	1027.7474	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1055.1230	1119.4040	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	148.9737	145.3496	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	105.7185	104.1356	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	104.8273	103.1482	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>
		<b>Total</b>	<b>38,004</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>	<b>6 218 373.05</b>
<b>Future</b>											
May 2014	DAUS	Future	0	10.3553	10.3083	0.0000	0.0000	10,150	105,106,295.00		
Jun 2014	DAUS	Future	201	10.4081	10.3569	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.4541	10.4075	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	2,088	10.4558	10.4092	0.0000	0.0000	2,088	21,708,518.40		
Aug 2014	DAUS	Future	1,329	10.5044	10.4567	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,338	10.5578	10.5104	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.6949	10.6479	0.0000	0.0000	0	0.00		
			<u>9,304</u>					<u>12,238.00</u>	<u>126,814,813.40</u>	<u>2 083 105.00</u>	<u>19 122 597 016.60</u>
<b>Option</b>											
May 2014	DAUS	8.30 Put	0	0.0000	0.0000	0.0000	0.0000	5,500	0.55		
May 2014	DAUS	9.94 Call	0	415.3115	0.0000	0.0000	0.0000	11,000	1.10		
May 2014	DAUS	10.14 Call	0	215.5553	171.8457	0.0000	0.0000	5,500	0.55		
May 2014	DAUS	10.40 Put	4,000	53.8416	105.0160	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.80 Put	500	444.7445	492.0777	0.0000	0.0000	0	0.00		
May 2014	DAUS	12.20 Call	500	0.0032	0.0061	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.42 Put	2,000	83.1663	128.5737	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.35 Put	1,500	40.5974	77.9398	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.36 Put	2,000	46.2557	84.7654	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.40 Call	1,500	50.1885	42.2201	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Call	1,500	7.0161	7.0259	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	153.4411	192.9877	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	55.4971	48.3149	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	188.8971	230.9149	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	155.0356	194.5048	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	58.3747	51.1018	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	190.1747	232.2018	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	144.3366	180.9495	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	100.3768	87.1536	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	150.5768	187.7536	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	71.6456	62.7757	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	211.8456	253.3757	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	68.9715	60.5086	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	219.1715	261.1086	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0075	0.0081	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	27.5513	25.2564	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	425.7705	473.9710	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.1895	0.1885	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.1977	0.2756	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	77.7532	72.9826	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	427.8032	469.1364	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.1028	1.2351	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	147.1164	170.3222	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	17.5946	17.6255	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	434.1240	473.5228	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	6.6542	6.3953	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.7269	0.8879	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	106.6078	100.8812	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	248.9558	276.6688	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	269.9682	300.8315	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	441.8583	479.0009	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	18.6857	20.0739	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	1.8556	2.1449	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	164.1642	156.4473	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	3.4595	3.9250	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	447.3552	482.6554	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	156.4306	151.3906	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	37.7850	39.7443	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	131.0416	146.9968	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	86.2447	84.8766	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	449.6275	483.5641	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	52.6535	56.3729	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	5.4988	5.9149	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	201.6043	195.4042	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	451.4178	484.5666	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	63.7807	65.9823	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	6.3211	6.6964	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	252.3722	244.2058	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	7.2877	7.9033	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	452.8049	484.7401	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	312.2800	301.9221	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	74.8867	73.7146	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	454.1642	484.5489	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	79.3564	77.8537	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	8.5272	0.0000	0.0000	0.0000	5,000	0.50		
Feb 2015	DAUS	11.15 Call	5,000	374.8596	0.0000	0.0000	0.0000	5,000	0.50		
Mar 2015	DAUS	10.80 Put	300	453.9014	483.0356	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	76.6145	76.9735	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	452.0469	480.0783	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	82.3414	77.8972	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	450.1527	476.9100	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	81.2870	81.4481	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	447.5421	474.7829	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	80.8863	76.5982	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	444.3390	471.2560	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	82.2457	82.2263	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	439.8847	466.6416	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	83.7669	79.0754	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	435.4719	462.0135	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	84.7525	82.6453	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	432.8826	457.7335	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	90.0998	87.7282	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	430.5940	454.4769	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	84.8015	79.5151	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	427.6485	451.6194	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	78.9519	76.2042	0.0000	0.0000	0	0.00		
			<u>241,358</u>					<u>32,000.00</u>	<u>3.20</u>	<u>3 648 037.00</u>	<u>233 709 893.96</u>
<b>Total</b>			<b>250,662</b>					<b>44,238.00</b>	<b>126,814,816.60</b>	<b>5 731 142.00</b>	<b>19 356 306 910.56</b>
<b>Future</b>											
Jun 2014	EUUS	Future	375	1.3651	1.3634	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3652	1.3634	0.0000	0.0000	0	0.00		
			<u>500</u>					<u>0.00</u>	<u>0.00</u>	<u>10 683.00</u>	<u>147 148 676.00</u>
<b>Total</b>			<b>500</b>					<b>0.00</b>	<b>0.00</b>	<b>10 683.00</b>	<b>147 148 676.00</b>
<b>Future</b>											
Jun 2014	ZAAD	Future	5,016	9.5898	9.5322	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	11,270	9.6715	9.6148	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	450	9.7577	9.7014	0.0000	0.0000	0	0.00		
			<u>16,736</u>					<u>0.00</u>	<u>0.00</u>	<u>2 267 380.00</u>	<u>17 499 313 936.20</u>
<b>Option</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Jun 2014	ZAAD	9.20 Put	201	7.4606	12.5587	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	45.9835	35.3414	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.3072	0.2386	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	187.8558	212.7468	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	216.1087	203.2038	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	82.2450	78.5751	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>
	<b>Total</b>		<b>17,942</b>					<b>0.00</b>	<b>0.00</b>	<b>2 270 493.00</b>	<b>17 499 847 185.85</b>
<b>Future</b>											
Sep 2014	ZACA	Future	100	9.6826	9.6173	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>27 301.00</u>	<u>207 037 535.60</u>
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>27 301.00</b>	<b>207 037 535.60</b>
<b>Future</b>											
Jun 2014	ZAEU	Future	82,525	14.1697	14.0856	14.1264	14.1264	1,212	17,131,173.40		
Sep 2014	ZAEU	Future	14,301	14.3868	14.3035	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	Future	9,198	14.6066	14.5231	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	1,100	14.8590	14.7705	0.0000	0.0000	0	0.00		
			<u>107,124</u>					<u>1,212.00</u>	<u>17,131,173.40</u>	<u>4 808 075.00</u>	<u>58 159 782 592.20</u>
<b>Option</b>											
Jun 2014	ZAEU	13.80 Put	27,500	31.1955	51.5670	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	38.0927	62.1647	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	118.4429	177.7963	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	288.8158	363.5460	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	49.0577	41.4085	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	692.6237	775.3259	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	6.4753	6.1032	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.1818	0.2380	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.1585	0.2110	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	60.6713	80.3019	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	170.2021	214.4983	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	301.1473	356.1014	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	316.6435	373.5128	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	32.9255	32.3874	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	91.3066	117.5538	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	140.5744	174.0357	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	131.4230	129.5460	0.0000	0.0000	0	0.00		
			<u>118,974</u>					<u>0.00</u>	<u>0.00</u>	<u>2 114 549.00</u>	<u>296 102 215.36</u>
	<b>Total</b>		<b>226,098</b>					<b>1,212.00</b>	<b>17,131,173.40</b>	<b>6 922 624.00</b>	<b>58 455 884 807.56</b>

<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>
<b>Future</b>											
Jun 2014	ZAFR	Future	1,181	11.6102	11.5353	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.2087	12.1303	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>
		<b>Total</b>	<b>1,281</b>					<b>0.00</b>	<b>0.00</b>	<b>388 911.00</b>	<b>3 403 567 856.00</b>
<b>Future</b>											
Jun 2014	ZAGB	Future	32,580	17.4846	17.3995	17.4778	17.4500	3,803	66,378,398.60		
Sep 2014	ZAGB	Future	12,662	17.7378	17.6543	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	7,006	17.9900	17.9070	0.0000	0.0000	0	0.00		
			<u>52,248</u>					<u>3,803.00</u>	<u>66,378,398.60</u>	<u>3 696 142.00</u>	<u>51 035 508 914.90</u>
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	0.0551	0.0001	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	3.3069	5.9623	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	6.3941	11.1777	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	11.7172	19.7498	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	17.0860	28.0698	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	59.3699	87.9821	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	125.3075	105.6091	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	458.1594	535.9954	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	12.0328	9.6515	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	973.4119	1057.2596	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.5463	0.5372	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.2954	0.2892	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	59.3466	69.3153	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	251.9489	290.0848	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	11,200	199.4183	185.6231	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	965.7482	1027.6931	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>
		<b>Total</b>	<b>138,211</b>					<b>3,803.00</b>	<b>66,378,398.60</b>	<b>4 258 828.00</b>	<b>51 193 289 100.80</b>
<b>Future</b>											
Jun 2014	ZAJY	Future	15,604	0.1019	0.1015	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1070	0.1066	0.0000	0.0000	0	0.00		
			<u>15,654</u>					<u>0.00</u>	<u>0.00</u>	<u>530 180.00</u>	<u>5 431 441 995.70</u>
		<b>Total</b>	<b>15,654</b>					<b>0.00</b>	<b>0.00</b>	<b>530 180.00</b>	<b>5 431 441 995.70</b>
<b>Future</b>											
Jun 2014	ZAUM	Future	1,386	10.3800	10.3315	10.3880	10.3620	343	355,898,900.00		
Sep 2014	ZAUM	Future	183	10.5382	10.4907	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	31	10.6968	10.6498	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
			1,600					343.00	355,898,900.00	62 365.00	57 352 396 280.00
<b>Option</b>											
	Jun 2014	ZAUM	10.93 Put	250	55428.6082	60333.9447	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUM	10.72 Call	200	37779.7873	36246.2710	0.0000	0.0000	0	0.00	
			450					0.00	0.00	3 083.00	93 576 724.38
	<b>Total</b>		<b>2,050</b>					<b>343.00</b>	<b>355,898,900.00</b>	<b>65 448.00</b>	<b>57 445 973 004.38</b>
<b>Future</b>											
	Jun 2014	ZAUS	Future	793,727	10.3800	10.3315	10.3949	10.3525	40,604	421,249,881.00	
	Sep 2014	ZAUS	Future	67,383	10.5382	10.4907	10.5420	10.5292	602	6,345,932.00	
	Dec 2014	ZAUS	Future	46,164	10.6968	10.6498	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	Future	14,900	10.8784	10.8285	0.0000	0.0000	13,900	150,808,050.00	
	Jun 2015	ZAUS	Future	3,100	11.0668	11.0140	0.0000	0.0000	2,000	22,057,800.00	
			925,274					57,106.00	600,461,663.00	61 190 898.00	554 907 515 395.60
<b>Option</b>											
	Jun 2014	ZAUS	8.64 Put	24,582	0.0087	0.0148	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	8.78 Put	15,489	0.0139	0.0238	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	8.80 Put	920	0.0148	0.0256	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	9.75 Put	250	1.4383	2.8695	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	9.78 Put	920	1.7455	3.4516	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	9.97 Put	24,582	6.6824	12.2341	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.00 Put	10,000	8.4229	14.8290	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.01 Put	50	9.0875	15.7999	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.02 Put	6,000	9.7990	16.8288	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.13 Put	15,489	21.5359	32.8130	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.15 Put	47,500	24.6413	36.8445	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.20 Call	1,500	214.0965	180.3209	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.50 Call	22,800	50.4790	44.2419	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.50 Put	15,000	170.4790	212.7419	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.57 Put	11,250	224.4130	269.4701	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.60 Call	1,000	29.0730	26.5132	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.63 Put	11,250	274.5072	321.1722	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.65 Put	2,350	291.8453	338.9152	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.90 Put	7,000	524.9799	574.1069	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.95 Call	5,000	3.8837	4.3903	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	10.96 Call	3,000	3.6986	4.1824	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.00 Call	20,000	3.0501	3.4507	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.00 Put	5,000	623.0501	671.9507	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.02 Call	5,000	2.7745	3.1374	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.10 Call	6,000	1.9211	2.1590	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.12 Call	2,000	1.7575	1.9700	0.0000	0.0000	0	0.00	
	Jun 2014	ZAUS	11.13 Call	2,000	1.6817	1.8823	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	1.3548	1.5035	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	1.2451	1.3760	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.3870	0.4483	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	1120.3870	1168.9483	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.2599	0.3348	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.0647	0.1283	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1620.0647	1668.6283	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.0556	0.1161	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0324	0.0825	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	3.0413	3.7049	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	3.5014	4.2903	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	3.6282	4.4519	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	4.3443	5.3671	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	32.2676	39.0791	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	62.7760	73.9683	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	86.8231	101.4152	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	113.3537	131.2819	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	119.9090	138.6042	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	126.7093	146.1761	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	133.7545	154.0028	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	152.4633	174.6758	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	185.6669	211.0370	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	332.7999	311.4525	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	232.8442	262.0869	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	5,000	281.2296	263.7265	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	243.0296	273.0265	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	276.9398	259.7492	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	272.1960	303.7262	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	252.4844	237.1051	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	284.2844	316.4051	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	296.6101	329.3047	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	241.0572	226.5356	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	302.8572	335.8356	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	334.9416	369.2772	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	216.3557	203.7069	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Put	100	348.1557	383.0069	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	145.2635	138.0785	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	130.7337	124.6561	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	68.8464	66.8897	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	67.1354	65.2802	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	66.3009	64.4942	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	65.4796	63.7191	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	12.00 Call	42,500	36.2709	35.8479	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	27.2414	27.1228	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	25.1629	25.1045	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	24.2058	24.1735	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	23.0801	23.0772	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	14.3852	14.3927	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	20.6621	22.7050	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	36.5643	39.9881	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	68.0684	75.8548	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	83.6325	92.7530	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	105.9928	116.9022	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	724.8588	690.4038	0.0000	0.0000	1,260	917,998.20		
Dec 2014	ZAUS	10.10 Put	6,581	128.0588	140.6038	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	590.9601	0.0000	0.0000	0.0000	1,130	674,022.40		
Dec 2014	ZAUS	10.34 Put	2,490	210.3067	231.8364	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	218.6606	240.6649	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	227.2057	249.6825	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	253.9614	277.8375	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	15,000	282.3872	307.6344	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	307.3233	333.6911	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	388.7436	419.9980	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	373.9884	358.8542	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	370.2164	355.2847	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	464.6835	498.2864	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	539.0748	574.5967	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	588.5801	625.2113	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	661.9603	700.0331	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	738.1842	777.5395	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	170.9160	166.6798	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	20,000	117.7109	115.8009	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	116.7901	114.9208	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	108.9419	107.3985	0.0000	0.0000	2,520	245,926.80		
Dec 2014	ZAUS	12.29 Call	1,402	94.6279	93.6577	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	93.9512	0.0000	0.0000	0.0000	2,260	182,969.60		
Dec 2014	ZAUS	13.00 Call	42,500	64.2105	65.8691	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	63.7905	65.5019	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	62.8081	64.6690	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	62.7227	64.5981	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	25.7397	25.7216	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	158.8823	171.4353	0.0000	0.0000	22,010	3,470,096.60		
Mar 2015	ZAUS	10.32 Put	24,155	222.6781	0.0000	0.0000	0.0000	24,155	5,468,692.00		
Mar 2015	ZAUS	10.90 Put	46,165	513.0830	545.3044	0.0000	0.0000	46,165	23,846,069.10		

<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	ZAUS	13.05 Call	24,155	127.2140	0.0000	0.0000	0.0000	32,210	2,459,712.35		
Mar 2015	ZAUS	14.20 Call	46,165	112.9056	110.7276	0.0000	0.0000	46,165	3,024,269.15		
			<u>1,613,266</u>					<u>177,875.00</u>	<u>40,289,756.20</u>	<u>10 639 804.00</u>	<u>2 950 817 395.78</u>
		<b>Total</b>	<b>2,538,540</b>					<b>234,981.00</b>	<b>640,751,419.20</b>	<b>71 830 702.00</b>	<b>557 858 332 791.38</b>

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<b>Grand Total</b>	<b>3,276,933</b>							<b>285,271.00</b>	<b>1 207 376 388.06</b>	<b>98,488,724</b>	<b>801,344,954,841.03</b>
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