



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	50.7572	49.3847	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	533.0755	533.2598	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	598.1976	598.6207	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>
		<b>Total</b>	<b>3,116</b>					<b>0.00</b>	<b>0.00</b>	<b>2 139.00</b>	<b>1 400 700.35</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,362	(323.3162)	(321.4189)	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	489.0287	488.9442	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	62.0739	60.4206	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	42.8046	42.2069	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	734.0516	713.2524	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	911.1601	887.3071	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	998.7355	973.8796	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	163.1456	163.4416	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	116.3063	115.7128	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	115.1500	114.5362	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	10.4841	10.4574	0.0000	0.0000	500	5,242,050.00		
Jun 2014	DAUS	Future	201	10.5478	10.5061	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.5946	10.5552	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.5963	10.5569	0.0000	0.0000	1,740	18,465,750.00		
Aug 2014	DAUS	Future	1,329	10.6463	10.6046	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,338	10.7007	10.6592	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.8402	10.7992	0.0000	0.0000	0	0.00		
			<u>7,564</u>					<u>2,240.00</u>	<u>23,707,800.00</u>	<u>2 085 345.00</u>	<u>19 146 304 816.60</u>
<b>Option</b>											
May 2014	DAUS	10.42 Put	2,000	2.7356	16.7152	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.35 Put	1,500	3.7403	9.9048	0.0000	0.0000	0	0.00		
May 2014	DAUS	10.36 Put	2,000	4.3894	11.3483	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.40 Call	1,500	128.3368	101.6468	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Call	1,500	17.9262	14.2607	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.36 Call	10,000	208.2806	179.2164	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	76.9961	95.2210	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	105.9350	89.4218	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	100.0350	123.7218	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	79.2332	98.6929	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	109.8464	92.5077	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	102.3464	125.2077	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	78.0710	95.2950	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	171.2112	147.9726	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	81.9112	99.7726	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	123.9978	106.1199	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	124.6978	147.9199	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	10.55 Call	2,500	119.7406	102.3777	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	130.4406	154.1777	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0075	0.0032	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	49.1321	41.7636	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	310.5021	343.7961	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.3155	0.2699	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.1180	0.1369	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	110.4719	100.6090	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	321.5448	350.8467	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.4235	1.2631	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	97.6797	111.2120	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	23.2813	21.9035	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	335.1101	363.8644	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	10.4926	9.1602	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.5258	0.5911	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	139.9953	129.9107	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	185.0799	201.4142	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	202.9448	219.8161	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	348.9023	375.0155	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	21.4522	20.7480	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	1.5137	1.6248	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	204.7421	192.3391	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	2.8382	3.0215	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	359.0231	382.8200	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	189.2384	178.6445	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	39.2653	39.9177	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	95.7388	103.0767	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	102.6673	97.0787	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	364.1859	386.3647	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	54.7619	55.7571	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	4.3333	4.8999	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	239.1325	226.8552	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	370.1059	391.2124	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	65.6676	64.9839	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	5.3587	5.7323	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	295.7922	282.8477	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	6.6464	7.1539	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	378.2914	399.0926	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	360.4949	346.7116	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	87.3551	79.8326	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	381.9732	405.6627	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	91.4129	83.3692	0.0000	0.0000	0	0.00		

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Feb 2015	DAUS	8.30 Put	5,000	8.0034	9.5960	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	428.9336	364.2450	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	383.6737	407.8641	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	90.2471	86.3912	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	383.4473	408.5466	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	96.7259	88.7512	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	382.5462	408.4052	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	94.0355	90.6150	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	385.9791	411.4202	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	93.6983	85.4925	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	388.9576	413.8038	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	97.3560	92.1392	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	392.0406	414.9539	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	94.3838	89.5588	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	395.0481	416.5757	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	98.8666	90.8013	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	397.4889	419.8965	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	105.2484	101.4859	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	398.2914	419.5680	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	100.8445	93.0605	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	398.4781	419.6328	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	92.7093	89.6473	0.0000	0.0000	0	0.00		
			<u>246,358</u>					<i>0.00</i>	<i>0.00</i>	<i>3 658 037.00</i>	<i>234 937 893.96</i>
<b>Total</b>			<b>253,922</b>					<b>2,240.00</b>	<b>23,707,800.00</b>	<b>5 743 382.00</b>	<b>19 381 242 710.56</b>
<b>Future</b>											
Jun 2014	EUUS	Future	300	1.3600	1.3619	1.3615	1.3615	225	3,062,925.00		
Sep 2014	EUUS	Future	125	1.3601	1.3620	0.0000	0.0000	0	0.00		
			<u>425</u>					<i>225.00</i>	<i>3,062,925.00</i>	<i>10 908.00</i>	<i>150 211 601.00</i>
<b>Total</b>			<b>425</b>					<b>225.00</b>	<b>3,062,925.00</b>	<b>10 908.00</b>	<b>150 211 601.00</b>
<b>Future</b>											
Jun 2014	ZAAD	Future	5,016	9.6872	9.6802	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	11,270	9.7708	9.7613	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	450	9.8588	9.8496	0.0000	0.0000	0	0.00		
			<u>16,736</u>					<i>0.00</i>	<i>0.00</i>	<i>2 269 380.00</i>	<i>17 518 650 036.20</i>
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	3.6843	4.0145	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	79.2851	76.9426	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.4209	0.4331	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	157.5689	157.6158	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	254.1076	247.3112	0.0000	0.0000	0	0.00		

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Dec 2014	ZAAD	10.75 Call	201	98.8975	94.9211	0.0000	0.0000	0	0.00		
			1,206					0.00	0.00	3 113.00	533 249.65
		<b>Total</b>	<b>17,942</b>					<b>0.00</b>	<b>0.00</b>	<b>2 272 493.00</b>	<b>17 519 183 285.85</b>
<b>Future</b>											
Sep 2014	ZACA	Future	100	9.8057	9.7652	0.0000	0.0000	0	0.00		
			100					0.00	0.00	27 301.00	207 037 535.60
		<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	83,348	14.3060	14.2710	14.3600	14.3600	470	6,758,333.50		
Sep 2014	ZAEU	Future	14,254	14.5269	14.4889	14.5658	14.5658	1,000	14,565,800.00		
Dec 2014	ZAEU	Future	9,141	14.7495	14.7122	14.8038	14.7902	1,000	14,791,735.00		
Mar 2015	ZAEU	Future	1,000	15.0031	14.9596	15.0506	15.0506	100	1,505,060.00		
			107,743					2,570.00	37,620,928.50	4 816 372.00	58 279 543 398.90
<b>Option</b>											
Jun 2014	ZAEU	13.80 Put	27,500	13.1761	19.1696	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	17.1304	23.5270	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	70.3228	77.7933	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	186.1126	208.3492	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	75.9001	66.3428	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	557.3182	595.0365	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	5.1063	7.9138	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.1041	0.2217	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.0898	0.1927	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	52.4625	49.2101	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	145.0667	136.8698	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	257.2757	253.1530	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	270.7353	267.1987	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	46.6867	38.5671	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	87.0981	78.1991	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	129.8091	121.9617	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	163.7341	148.7003	0.0000	0.0000	0	0.00		
			118,974					0.00	0.00	2 114 549.00	296 102 215.36
		<b>Total</b>	<b>226,717</b>					<b>2,570.00</b>	<b>37,620,928.50</b>	<b>6 930 921.00</b>	<b>58 575 645 614.26</b>
<b>Future</b>											
Jun 2014	ZAFR	Future	1,181	11.7119	11.6801	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.3184	12.2785	0.0000	0.0000	0	0.00		
			1,281					0.00	0.00	388 911.00	3 403 567 856.00
		<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>

<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	ZAGB	Future	32,865	17.5735	17.6092	17.6800	17.5778	15	233,757.50		
Sep 2014	ZAGB	Future	13,637	17.8300	17.8635	17.8952	17.8786	1,500	26,828,737.50		
Dec 2014	ZAGB	Future	7,006	18.0844	18.1204	0.0000	0.0000	0	0.00		
			<u>53,508</u>					<u>1,515.00</u>	<u>27,062,495.00</u>	<u>3 700 958.00</u>	<u>51 120 676 182.50</u>
<b>Option</b>											
Jun 2014	ZAGB	15.00 Put	1,123	0.0353	0.0393	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	2.1131	2.0619	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	4.0999	3.9745	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	7.6182	7.2718	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	11.2340	10.6430	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	41.2011	38.2187	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	163.3201	187.7774	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	382.7563	355.1486	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	15.0691	17.1918	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	886.1780	851.7666	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.6048	0.7037	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.3225	0.3705	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	55.2480	53.0051	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	225.5760	211.2166	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	11,200	226.5039	228.4190	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	909.8170	882.0676	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>139,471</b>					<b>1,515.00</b>	<b>27,062,495.00</b>	<b>4 263 644.00</b>	<b>51 278 456 368.40</b>
<b>Future</b>											
Jun 2014	ZAJY	Future	15,604	0.1034	0.1029	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1086	0.1080	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	1,317	10.5191	10.4795	10.5363	10.5209	90	94,732,450.00		
Sep 2014	ZAUM	Future	183	10.6807	10.6390	10.6969	10.6784	25	26,721,050.00		
Dec 2014	ZAUM	Future	31	10.8421	10.8011	0.0000	0.0000	0	0.00		
			<u>1,531</u>					<u>115.00</u>	<u>121,453,500.00</u>	<u>62 761.00</u>	<u>57 767 662 450.00</u>
<b>Option</b>											
Jun 2014	ZAUM	10.93 Put	250	42038.0467	45856.4234	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	44874.8428	42771.2744	0.0000	0.0000	0	0.00		
			<u>450</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>

<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>Total</b>			<b>1,981</b>					<b>115.00</b>	<b>121,453,500.00</b>	65 844.00	57 861 239 174.38
<b>Future</b>											
Jun 2014	ZAUS	Future	763,988	10.5191	10.4795	10.5500	10.5145	50,758	534,067,647.00		
Sep 2014	ZAUS	Future	69,485	10.6807	10.6390	10.7016	10.6705	5,010	53,534,050.50		
Dec 2014	ZAUS	Future	48,666	10.8421	10.8011	10.8629	10.8408	6,503	70,660,676.80		
Mar 2015	ZAUS	Future	14,950	11.0252	10.9800	11.0461	11.0461	200	2,209,220.00		
Jun 2015	ZAUS	Future	3,100	11.2155	11.1648	0.0000	0.0000	0	0.00		
			<b>900,189</b>					<b>62,471.00</b>	<b>660,471,594.30</b>	<b>61 338 900.00</b>	<b>556 468 532 598.30</b>
<b>Option</b>											
Jun 2014	ZAUS	8.64 Put	24,582	0.0000	0.0058	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0000	0.0086	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0000	0.0091	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	0.5181	0.8041	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	0.6461	0.9946	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	2.5754	3.7803	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	3.1921	4.6816	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	3.4419	5.0249	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	3.7103	5.3921	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	8.2930	11.4933	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	9.5539	13.1342	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	332.6140	297.7194	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	23,800	102.3782	85.5801	0.0000	0.0000	5,000	460,350.00		
Jun 2014	ZAUS	10.50 Put	15,000	83.2782	106.0801	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	123.4837	150.7711	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	62.1973	51.5600	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	163.9956	194.4732	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	178.5882	209.9849	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	392.2453	430.0993	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	8.4071	7.1806	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	7.9162	6.8138	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	6.2200	5.5337	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	487.1200	526.0337	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	5.5122	4.9922	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	3.5861	3.3329	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	3.2531	3.0190	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	3.0997	2.8742	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	2.4447	2.2557	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	2.2277	2.0505	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.6340	0.5503	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	981.5340	1021.0503	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.4287	0.3685	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	12.00 Call	46,682	0.1000	0.0925	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1481.0000	1520.5925	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.0854	0.0796	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0488	0.0471	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	2.5327	2.6429	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	2.9209	3.0169	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	3.0277	3.1194	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	3.6297	3.6943	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	20.4651	23.1835	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	41.8263	47.0471	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	56.4354	64.8153	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	74.6166	86.4020	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	79.6792	91.8063	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	84.9723	97.4371	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	90.4992	103.3015	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	105.3586	118.9926	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	132.3142	147.2410	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	420.3758	393.9164	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	171.6404	188.1132	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	16,362	360.9634	336.0367	0.0000	0.0000	10,000	3,531,200.00		
Sep 2014	ZAUS	10.50 Put	10,000	180.2634	197.0367	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	355.3706	330.5919	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	202.9213	220.4320	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	323.1233	299.2246	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	212.4233	230.2246	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	222.1740	240.2611	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	307.8433	284.3724	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	227.1433	245.3724	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	252.9021	274.6282	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	274.3303	255.7501	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Put	100	263.6303	286.7501	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	184.7302	172.6173	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	166.5248	155.4964	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	86.5661	81.1694	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	84.3733	79.1257	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	83.3030	78.1288	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	82.2497	77.1463	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	45.3426	42.6859	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	33.5609	31.9133	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	30.8591	29.4377	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	29.6175	28.2979	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	28.1579	26.9584	0.0000	0.0000	0	0.00		



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Sep 2014	ZAUS	12.75 Call	10,000	21.0038	19.7089	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	16.5970	17.9913	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	29.6006	31.7807	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	52.6133	57.5327	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	65.1068	70.8083	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	83.2265	89.9761	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	843.3765	810.0912	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	101.2765	108.9912	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	688.7730	661.2473	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	160.2813	174.3996	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	167.3647	181.8067	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	174.6381	189.4004	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	197.5816	213.2978	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	15,000	222.2108	238.8678	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	244.0127	261.4443	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	316.2705	335.9325	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	444.0216	423.1157	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	439.3287	418.5644	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	381.2018	403.2235	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	386.6063	0.0000	0.0000	0.0000	1,000	401,070.00		
Dec 2014	ZAUS	10.93 Put	79,241	448.4947	473.1464	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	494.3625	520.0082	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	562.9134	589.8803	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	634.7309	662.9074	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	199.9311	190.7042	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	20,000	136.6939	130.3912	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	135.5923	129.3476	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	126.1958	120.4284	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	109.0707	104.1812	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	108.2601	103.4119	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	35,000	67.7890	66.4732	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	67.1849	65.9434	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	65.7478	64.6686	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	65.6155	64.5536	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	32.5769	30.6772	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	46,165	131.6759	142.6125	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	185.8707	200.5623	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	436.5432	461.9122	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	137.7902	133.6717	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	120.5177	117.4911	0.0000	0.0000	0	0.00		
			<u>1,619,128</u>					<u>16,000.00</u>	<u>4,392,620.00</u>	<u>10 718 166.00</u>	<u>2 975 431 994.78</u>

<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>Total</b>	<b>2,519,317</b>				<b>78,471.00</b>	<b>664,864,214.30</b>	<b>72 057 066.00</b>	<b>559 443 964 593.08</b>
		<b>Grand Total</b>	<b>3,262,705</b>				<b>85,136.00</b>	<b>877 771 862.80</b>	<b>98,743,062</b>	<b>803,598,115,712.03</b>