



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	(31.5115)	(86.2286)	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	682.9330	802.7457	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>	<u>17 657 226.30</u>
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future											
Dec 2014	CAFH	Future	3,116	761.3507	887.0418	0.0000	0.0000	0	0.00		
			<u>3,116</u>					<u>0.00</u>	<u>0.00</u>	<u>2 139.00</u>	<u>1 400 700.35</u>
		Total	3,116					0.00	0.00	2 139.00	1 400 700.35
Future											
Dec 2014	CAFJ	Future	4,362	(85.5166)	74.4212	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	628.3042	746.8336	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	85.4244	116.5235	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	77.6486	181.7911	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>220 750.00</u>
		Total	5,000					0.00	0.00	5 000.00	220 750.00
Future											
Jun 2014	CAFT	Future	10,000	16.3396	94.2443	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>515 000.00</u>
		Total	10,000					0.00	0.00	10 000.00	515 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	571.2484	647.1036	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	720.0930	809.0485	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	798.5892	891.5384	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	180.8686	190.9572	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	124.8904	136.6630	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	123.5198	135.3174	0.0000	0.0000	0	0.00		
			<u>38,004</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
		Total	38,004					0.00	0.00	9 605.00	6 218 373.05
Future											
Jun 2014	DAUS	Future	201	10.6699	10.5998	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.7192	10.6489	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	1,044	10.7209	10.6506	0.0000	0.0000	696	7,417,620.00		
Aug 2014	DAUS	Future	1,959	10.7717	10.7015	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.8255	10.7556	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9641	10.8947	0.0000	0.0000	0	0.00		
			<u>7,714</u>					<u>696.00</u>	<u>7,417,620.00</u>	<u>2 088 171.00</u>	<u>19 176 795 436.60</u>
Option											
Jun 2014	DAUS	10.66 Put	1,500	37.6556	112.3180	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.36 Call	10,000	293.0157	236.7761	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	16.2049	41.9931	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	151.7506	114.2658	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	24.7506	57.4658	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	5,000	31.5952	68.7943	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.73 Call	1,500	36.1912	31.1203	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	7,000	31.2134	27.4539	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	19.3477	45.0565	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	156.9353	119.0415	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	28.4353	60.8415	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.60 Call	5,000	109.3840	82.5822	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.70 Call	10,000	59.5981	49.1987	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	10.75 Call	15,000	43.9921	37.5391	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Call	15,000	32.1207	28.4896	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	26.6175	50.3869	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	239.2468	193.9355	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	28.3468	53.1355	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	169.6150	134.3474	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	48.7150	83.5474	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	162.4862	128.4051	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	51.5862	87.6051	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0000	0.0001	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	49.6655	42.8772	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	192.1982	254.3474	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.1967	0.2251	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	172.6783	142.8638	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0200	0.0105	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	131.6430	119.3118	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	220.2719	277.2360	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.2462	1.3187	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	53.9519	78.4752	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	21.9758	21.9939	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	240.7148	294.9559	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	8.4467	9.4418	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.2188	0.3706	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	160.6198	150.0155	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	124.2686	158.8479	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	138.6828	175.2958	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	260.1686	310.8505	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	17.9366	19.5382	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.9358	1.2566	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	231.9092	217.7259	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	1.8857	2.4462	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	279.1042	324.0838	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	209.4801	199.5094	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	34.6767	37.4956	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	65.7985	83.5562	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	109.3384	106.0937	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	288.9353	332.9853	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	48.9621	52.9112	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	3.2539	4.0302	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	263.7511	251.8377	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	295.2202	338.4330	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	60.2795	63.1145	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	DAUS	8.30 Put	5,000	4.1882	4.9986	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	325.1647	310.0297	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	5.5025	6.0404	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	308.4720	346.6620	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	396.5702	376.9837	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	88.6561	88.8900	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	314.4615	350.0100	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	103.1012	95.8108	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	6.7411	7.2507	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	471.3676	447.6000	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	319.0209	353.1134	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	100.8220	97.2507	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	324.0303	354.7942	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	102.5470	98.1953	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	325.2760	354.1272	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	106.5368	101.9649	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	329.1421	356.7137	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	100.4290	96.2285	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	336.7843	360.0747	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	101.2470	99.0689	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	343.5304	364.9469	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	101.9204	93.6756	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	346.6023	369.7844	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	102.2422	98.8434	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	350.2993	371.6063	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	111.1688	104.5084	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	352.7180	373.4635	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	100.6698	98.0492	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	353.8399	374.3229	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	96.1485	89.3604	0.0000	0.0000	0	0.00		
			<u>307,858</u>					<u>0.00</u>	<u>0.00</u>	<u>3 748 537.00</u>	<u>243 500 293.96</u>
	Total		315,572					696.00	7,417,620.00	5 836 708.00	19 420 295 730.56
Future											
Jun 2014	EUUS	Future	150	1.3593	1.3636	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3595	1.3638	0.0000	0.0000	0	0.00		
			<u>275</u>					<u>0.00</u>	<u>0.00</u>	<u>11 072.00</u>	<u>152 435 609.00</u>
	Total		275					0.00	0.00	11 072.00	152 435 609.00
Future											
Jun 2014	ZAAD	Future	5,016	9.9374	9.8591	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	10,881	10.0254	9.9473	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	Future	460	10.1128	10.0359	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	25	10.2161	10.1394	0.0000	0.0000	0	0.00		
			<u>16,382</u>					<u>0.00</u>	<u>0.00</u>	<u>2 280 836.00</u>	<u>17 633 033 354.20</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	0.0900	0.2784	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	243.4945	176.8538	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.1339	0.0584	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	87.9262	108.5808	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	355.4684	324.1842	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	138.7197	128.6548	0.0000	0.0000	0	0.00		
			<u>1,206</u>					<u>0.00</u>	<u>0.00</u>	<u>3 113.00</u>	<u>533 249.65</u>
	Total		17,588					0.00	0.00	2 283 949.00	17 633 566 603.85
Future											
Sep 2014	ZACA	Future	75	9.8855	9.7972	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 326.00</u>	<u>207 286 285.60</u>
	Total		75					0.00	0.00	27 326.00	207 286 285.60
Future											
Jun 2014	ZAEU	Future	57,207	14.4643	14.4149	14.4538	14.4449	1,471	21,260,492.70		
Sep 2014	ZAEU	Future	32,227	14.6895	14.6415	14.6542	14.6542	212	3,109,664.80		
Dec 2014	ZAEU	Future	9,484	14.9116	14.8654	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	1,425	15.1681	15.1246	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	0	15.4295	15.3890	0.0000	0.0000	416	6,012,240.00		
			<u>100,343</u>					<u>2,099.00</u>	<u>30,382,397.50</u>	<u>4 915 463.00</u>	<u>59 726 085 859.40</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	0.0715	0.6739	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	0.1317	1.1021	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	4.0633	15.2116	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	41.3474	80.3995	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	74.5943	73.3958	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	389.5880	441.2261	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	0.9312	1.3710	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.0091	0.0056	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.0089	0.0056	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	24.5554	33.2614	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	80.3235	99.4945	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	164.0384	192.1554	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	174.7138	203.7042	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	21,000	90.5572	95.4305	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	43.3592	48.4897	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	ZAEU	13.50 Put	1,737	60.6574	71.9725	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	91.2477	105.6930	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	164.3277	170.4177	0.0000	0.0000	0	0.00		
			<u>139,974</u>					<u>0.00</u>	<u>0.00</u>	<u>2 156 549.00</u>	<u>299 178 715.36</u>
	Total		240,317					2,099.00	30,382,397.50	7 072 012.00	60 025 264 574.76
Future											
Jun 2014	ZAFR	Future	1,181	11.8618	11.8278	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.4663	12.4363	0.0000	0.0000	0	0.00		
			<u>1,281</u>					<u>0.00</u>	<u>0.00</u>	<u>388 911.00</u>	<u>3 403 567 856.00</u>
	Total		1,281					0.00	0.00	388 911.00	3 403 567 856.00
Future											
Jun 2014	ZAGB	Future	16,612	17.8675	17.7496	17.8244	17.8244	250	4,456,100.00		
Sep 2014	ZAGB	Future	28,495	18.1304	18.0127	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	7,006	18.3855	18.2687	0.0000	0.0000	0	0.00		
			<u>52,113</u>					<u>250.00</u>	<u>4,456,100.00</u>	<u>3 774 330.00</u>	<u>52 436 635 836.70</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	0.0000	0.0002	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	0.0001	0.0048	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	0.0018	0.0577	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	0.0118	0.1876	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	0.5584	2.7380	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	327.3531	231.8933	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	98.7695	197.8622	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	4.3730	6.0398	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	584.1503	703.4622	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.0328	0.0155	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.0250	0.0010	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	29.6411	39.5479	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	80.9869	112.6446	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	108.8900	152.8262	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	11,200	263.5042	257.6918	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	15,000	74.2758	83.6060	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	692.5503	790.4229	0.0000	0.0000	0	0.00		
			<u>115,963</u>					<u>0.00</u>	<u>0.00</u>	<u>592 686.00</u>	<u>160 247 235.90</u>
	Total		168,076					250.00	4,456,100.00	4 367 016.00	52 596 883 072.60
Future											
Jun 2014	ZAJY	Future	15,604	0.1037	0.1031	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
Mar 2015	ZAJY	Future	50	0.1089	0.1083	0.0000	0.0000	0	0.00		
			15,654					0.00	0.00	530 205.00	5 431 701 995.70
		Total	15,654					0.00	0.00	530 205.00	5 431 701 995.70
Future											
Jun 2014	ZAUM	Future	1,064	10.6411	10.5709	0.0000	0.0000	1,000	1,058,240,000.00		
Sep 2014	ZAUM	Future	502	10.8055	10.7355	0.0000	0.0000	1,000	1,074,175,000.00		
Dec 2014	ZAUM	Future	31	10.9661	10.8967	0.0000	0.0000	0	0.00		
			1,597					2,000.00	2,132,415,000.00	65 641.00	60 841 014 250.00
Option											
Jun 2014	ZAUM	10.93 Put	250	29275.7988	36346.0082	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	50156.7288	47351.2199	0.0000	0.0000	0	0.00		
			450					0.00	0.00	3 083.00	93 576 724.38
		Total	2,047					2,000.00	2,132,415,000.00	68 724.00	60 934 590 974.38
Future											
Jun 2014	ZAUS	Future	425,839	10.6411	10.5709	10.6467	10.5681	178,510	1,892,815,989.40		
Sep 2014	ZAUS	Future	575,941	10.8055	10.7355	10.8057	10.7258	226,949	2,441,815,278.90		
Dec 2014	ZAUS	Future	75,346	10.9661	10.8967	10.9273	10.9273	3,237	35,374,760.10		
Mar 2015	ZAUS	Future	16,750	11.1505	11.0822	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	3,636	11.3363	11.2697	0.0000	0.0000	0	0.00		
			1,097,512					408,696.00	4,370,006,028.40	63 465 613.00	579 247 756 478.80
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.0000	0.0063	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0000	0.0071	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0000	0.0072	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	0.0075	0.0585	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	0.0086	0.0715	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	0.0240	0.2777	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	0.0288	0.3492	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	0.0307	0.3849	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	0.0327	0.4246	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	0.0858	1.2467	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	0.1135	1.5149	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	441.3280	373.3593	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	12,500	152.5725	107.5620	0.0000	0.0000	5,000	1,397,000.00		
Jun 2014	ZAUS	10.50 Put	15,000	11.4725	36.6620	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	24.9915	64.5816	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	75.1082	53.2345	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	45.4808	102.0968	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	54.6415	116.2755	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	10.90 Put	7,000	263.8569	334.5883	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	3.2755	3.7433	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	3.0214	3.4695	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	2.2035	2.5667	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	361.1035	431.6667	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	1.8904	2.2112	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	1.0555	1.2334	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	0.9195	1.0954	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	0.8591	1.0333	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	0.6187	0.7781	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	0.5449	0.6975	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.0501	0.1731	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.0245	0.1192	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.0099	0.0300	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	500	1358.9099	1429.1300	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.0097	0.0261	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0094	0.0162	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	1.4585	2.0278	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	1.6574	2.3213	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	1.7117	2.4018	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	2.0153	2.8534	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	9.8977	14.7006	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	22.4430	32.4631	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	31.6717	45.0865	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	42.5515	59.6104	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	43.9325	61.4441	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	45.3518	63.6521	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	48.3020	68.2327	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	51.4104	73.0385	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	61.8703	86.0652	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	81.6084	110.0258	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	492.6458	452.1325	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	111.8026	145.5872	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	11,362	424.1078	388.9627	0.0000	0.0000	15,000	6,202,356.00		
Sep 2014	ZAUS	10.50 Put	13,300	118.6078	153.4627	0.0000	0.0000	462	61,538.40		
Sep 2014	ZAUS	10.51 Call	5,000	417.6082	382.9975	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	136.7674	174.2736	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	379.9916	348.5458	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	144.4916	183.0458	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	152.4805	192.0755	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	362.0744	332.1837	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	156.5744	196.6837	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	10.65 Put	9,000	178.0400	220.6812	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	322.5885	296.2196	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	205.9771	251.5431	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	270.3112	323.3707	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	241.9492	225.3778	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Put	0	295.2241	349.7204	0.0000	0.0000	200	64,000.00		
Sep 2014	ZAUS	10.93 Call	7,700	209.8328	196.2919	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	187.9117	176.3820	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	158.2266	149.3258	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	102.2226	98.0736	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	92.6080	89.1755	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	90.0655	86.8175	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	88.8264	85.6657	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	783.3264	850.1657	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	87.6081	84.5342	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	46.4651	45.6303	0.0000	0.0000	10,000	576,800.00		
Sep 2014	ZAUS	12.00 Put	500	1240.9651	1310.1303	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	33.2255	33.1159	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	30.2439	30.2709	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	28.8812	28.9674	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	27.2882	27.4394	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	26,275	19.6046	20.0093	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	12.7958	15.4722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	22.3421	26.8358	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	38.5748	45.9844	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	45.3454	56.5706	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	58.6910	72.9115	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	939.0080	886.0088	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	72.9080	89.3088	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	775.7814	727.6475	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	118.5402	140.8536	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	120.8403	143.4485	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	123.1750	146.7506	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	127.9468	153.4929	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	143.1269	174.8495	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	145.7858	178.5753	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	163.4190	197.9043	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	182.2751	218.4136	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	214.9819	253.6567	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	246.1357	286.9147	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	496.3024	468.5449	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	491.0876	463.6130	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	10.82 Put	41,000	304.9224	349.0284	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	432.0872	407.8206	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	364.5490	412.3221	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	405.2075	456.7383	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	469.6054	523.3882	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	537.7436	593.4913	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	216.8888	208.5180	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	145.9719	141.7905	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	144.7681	140.6239	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	134.5170	130.6700	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	115.4227	112.5579	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	114.5237	111.6999	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	69.9803	69.0807	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	67.4250	66.6142	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	61.6134	63.7928	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	61.4289	63.6348	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	35.1963	32.2435	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	102.1653	116.5716	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	149.2100	168.0663	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	201.0582	224.1573	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	293.9189	326.6395	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	366.9105	403.4506	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	275.6971	263.7461	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	188.2377	181.0155	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	147.3352	142.3028	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	117.2244	118.5485	0.0000	0.0000	0	0.00		
			<u>1,820,671</u>					<u>30,662.00</u>	<u>8,301,694.40</u>	<u>11 131 597.00</u>	<u>3 061 308 670.82</u>
	Total		2,918,183					439,358.00	4,378,307,722.80	74 597 210.00	582 309 065 149.62
	Grand Total		3,774,963					444,403.00	6 552 978 840.30	101,645,545	832,461,297,829.27