



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-June-2014

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Future											
	Dec 2014	CAFC	Future	1,942	(89.3967)	(52.8697)	0.0000	0.0000	0	0.00	
				<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>3 028.00</u>
			Total	1,942					0.00	0.00	3 028.00
											-439 577.64
Future											
	Dec 2014	CAFE	Future	26,600	820.6468	731.1148	0.0000	0.0000	0	0.00	
				<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>
			Total	26,600					0.00	0.00	26 600.00
											17 657 226.30
Future											
	Dec 2014	CAFH	Future	3,116	906.1798	812.3242	0.0000	0.0000	0	0.00	
				<u>3,116</u>					<u>0.00</u>	<u>0.00</u>	<u>2 139.00</u>
			Total	3,116					0.00	0.00	2 139.00
											1 400 700.35
Future											
	Dec 2014	CAFJ	Future	4,362	27.0068	(49.8809)	0.0000	0.0000	0	0.00	
				<u>4,362</u>					<u>0.00</u>	<u>0.00</u>	<u>9 102.00</u>
			Total	4,362					0.00	0.00	9 102.00
											780 961.90
Future											
	Dec 2014	CAFK	Future	1,871	763.5370	675.0137	0.0000	0.0000	0	0.00	
				<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>
			Total	1,871					0.00	0.00	5 561.00
											4 043 048.12
Future											
	Sep 2014	CAFM	Future	5,000	123.1378	97.1354	0.0000	0.0000	0	0.00	
				<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>
			Total	5,000					0.00	0.00	5 000.00
											725 000.00

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Future											
Jun 2014	CAFS	Future	5,000	187.3358	112.4206	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>220 750.00</u>
		Total	5,000					0.00	0.00	5 000.00	220 750.00
Future											
Jun 2014	CAFT	Future	10,000	80.1074	33.9860	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	473.3380	515.0510	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	610.0842	656.7855	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	679.8079	728.7051	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	221.2351	202.9130	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	154.9769	141.2347	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	153.3444	139.7195	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	30,000	10.7767	10.7404	0.0000	0.0000	12,000	129,396,000.00		
Jun 2014	DAUS	Future	201	10.7932	10.7586	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.8459	10.8087	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	2,436	10.8477	10.8105	0.0000	0.0000	1,392	15,070,488.00		
Aug 2014	DAUS	Future	1,959	10.8998	10.8623	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.9551	10.9177	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0996	11.0610	0.0000	0.0000	0	0.00		
			<u>39,106</u>					<u>13,392.00</u>	<u>144,466,488.00</u>	<u>2 119 563.00</u>	<u>19 514 544 124.60</u>
Option											
Jun 2014	DAUS	10.36 Call	10,000	415.5409	378.3151	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	4.4548	6.7870	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	261.3870	226.8358	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	7.2870	10.8358	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	5,000	9.7132	14.2328	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.73 Call	1,500	90.3342	67.7713	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	7,000	77.9279	57.1444	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	6.2588	9.1377	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	264.6568	231.3408	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	9.7568	13.8408	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.60 Call	5,000	202.3198	172.9001	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.70 Call	10,000	127.3558	102.5717	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	95.8018	74.0016	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Call	15,000	68.9403	54.9707	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.74 Put	3,000	76.3987	87.6868	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	12.8357	15.5420	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	346.9628	316.1117	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	13.7628	16.6117	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	268.3075	239.0783	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	25.1075	29.5783	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	259.9609	230.9546	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	26.7609	31.4546	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	91.3660	75.7019	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	116.6384	133.4098	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.2673	0.2213	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	260.7114	231.6381	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	170.8337	0.0000	0.0000	0.0000	250	44,302.50		
Jul 2014	DAUS	10.80 Call	10,000	139.3784	0.0000	0.0000	0.0000	12,900	1,806,000.00		
Jul 2014	DAUS	10.74 Call	250	178.1539	153.7501	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0236	0.0011	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	193.1218	169.3865	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	158.5094	170.4116	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	2.3628	1.7892	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	267.5377	239.2788	0.0000	0.0000	250	66,132.50		
Aug 2014	DAUS	10.33 Put	19,547	37.1285	39.3126	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	31.7518	26.6242	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	187.0370	195.3714	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	12.1104	10.2204	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.1904	0.1881	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	216.8469	192.8473	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	350.1043	318.7670	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	93.8507	97.9105	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	105.7469	110.2056	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	387.1459	0.0000	0.0000	0.0000	250	85,090.00		
Sep 2014	DAUS	10.80 Put	500	209.8708	217.9450	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	24.0214	21.3610	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.8987	0.8782	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	293.5836	269.0900	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	428.3071	399.4357	0.0000	0.0000	250	104,280.00		
Oct 2014	DAUS	8.30 Put	5,000	1.7570	1.7981	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	227.6656	239.0816	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	258.0286	239.8777	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	39.3592	36.2901	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	10.16 Put	3,882	53.5843	56.7620	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	132.6557	123.0276	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	237.3082	250.8641	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	51.8445	50.3099	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	2.8899	3.1088	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	316.2369	298.9614	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	243.8678	257.4555	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	64.2749	61.2403	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	3.7639	3.8981	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	382.7129	364.7287	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	4.8693	5.0557	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	255.3365	268.7864	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	457.9901	438.2598	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	88.5650	87.2778	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	260.7133	273.7034	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	106.5806	105.5356	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	5.9707	6.0941	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	539.9693	517.5203	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	266.1175	277.8719	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	115.7985	112.3352	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	271.7474	282.2688	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	118.6813	115.5247	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	277.4453	288.4095	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	120.9740	111.9922	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	284.3000	297.1550	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	114.0581	110.6520	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	291.6419	304.0117	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	122.0186	113.1515	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	297.4416	310.1413	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	115.0788	111.9039	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	302.1316	315.2153	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	115.1117	111.7260	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	306.5065	319.2408	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	126.3007	121.0005	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	308.9450	322.6938	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	114.5473	109.7610	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	310.2432	324.2327	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	104.4732	101.6120	0.0000	0.0000	0	0.00		
			<u>320,858</u>					<u>13,900.00</u>	<u>2,105,805.00</u>	<u>3 769 437.00</u>	<u>246 411 903.96</u>
		Total	359,964					27,292.00	146,572,293.00	5 889 000.00	19 760 956 028.56

Future

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Jun 2014	EUUS	Future	0	1.3533	1.3544	0.0000	0.0000	150	2,031,000.00		
Sep 2014	EUUS	Future	125	1.3535	1.3546	0.0000	0.0000	0	0.00		
			125					150.00	2,031,000.00	11 222.00	154 466 609.00
		Total	125					150.00	2,031,000.00	11 222.00	154 466 609.00
Future											
Jun 2014	ZAAD	Future	5,001	10.1100	10.0437	0.0000	0.0000	199	1,977,542.60		
Sep 2014	ZAAD	Future	11,515	10.1986	10.1334	10.2228	10.1762	924	9,400,548.10		
Dec 2014	ZAAD	Future	700	10.2919	10.2254	10.3235	10.2732	500	5,149,175.00		
Mar 2015	ZAAD	Future	75	10.4014	10.3338	0.0000	0.0000	50	505,955.00		
			17,291					1,673.00	17,033,220.70	2 282 509.00	17 650 066 574.90
Option											
Jun 2014	ZAAD	9.20 Put	201	0.0128	0.0289	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	410.0753	344.1514	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.0306	0.0821	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	59.7211	70.7772	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	457.5771	418.2604	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	179.2485	161.3485	0.0000	0.0000	0	0.00		
			1,206					0.00	0.00	3 113.00	533 249.65
		Total	18,497					1,673.00	17,033,220.70	2 285 622.00	17 650 599 824.55
Future											
Sep 2014	ZACA	Future	75	10.0344	9.9605	0.0000	0.0000	0	0.00		
			75					0.00	0.00	27 326.00	207 286 285.60
		Total	75					0.00	0.00	27 326.00	207 286 285.60
Future											
Jun 2014	ZAEU	Future	57,432	14.5734	14.5331	14.6167	14.5413	14,790	216,087,925.00		
Sep 2014	ZAEU	Future	46,171	14.7993	14.7606	14.8416	14.7643	42,943	636,806,965.50		
Dec 2014	ZAEU	Future	10,591	15.0296	14.9892	15.0350	14.9900	248	3,691,176.40		
Mar 2015	ZAEU	Future	1,525	15.2960	15.2529	15.2894	15.2894	100	1,528,940.00		
			115,719					58,081.00	858,115,006.90	4 982 792.00	60 720 231 045.00
Option											
Jun 2014	ZAEU	13.80 Put	27,500	0.0042	0.0441	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	0.0154	0.0740	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	0.5518	1.7347	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	9.9096	20.1984	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	140.1920	114.3987	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	279.8430	321.5532	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	0.3412	0.8700	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.0078	0.0067	0.0000	0.0000	0	0.00		

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Jun 2014	ZAEU	16.40 Call	12,500	0.0073	0.0065	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	18.2525	20.7204	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	63.0627	68.6141	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	133.7819	144.1919	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	143.1918	153.9642	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	21,000	113.0301	103.8787	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	55.9075	50.6489	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	51.0700	56.3783	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	78.2220	85.2894	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	188.7429	179.3371	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		255,693					58,081.00	858,115,006.90	7 139 341.00	61 019 409 760.36
Future											
Jun 2014	ZAFR	Future	1,181	11.9738	11.9291	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.5918	12.5464	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	15,908	18.0765	17.9815	18.0963	18.0340	2,846	51,426,614.70		
Sep 2014	ZAGB	Future	29,492	18.3402	18.2475	18.3600	18.2886	3,085	56,546,743.60		
Dec 2014	ZAGB	Future	7,486	18.6064	18.5109	0.0000	0.0000	480	8,817,216.00		
			<u>52,886</u>					<u>6,411.00</u>	<u>116,790,574.30</u>	<u>3 787 383.00</u>	<u>52 673 690 847.60</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	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	0.0000	0.0001	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	0.0000	0.0011	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	0.0447	0.2004	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	527.4389	434.8794	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	18.7311	45.5551	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	11.3744	7.2457	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	377.1339	470.9302	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.0302	0.0291	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.0271	0.0245	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	24.2565	27.3516	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	65.4385	72.4580	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	81.0324	89.5319	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	142.8166	166.5516	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	11,200	348.9804	310.7254	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	ZAGB	19.01 Call	2,750	225.6901	198.5027	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	15,000	111.8275	95.1300	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	584.9391	630.1275	0.0000	0.0000	0	0.00		
			<u>121,463</u>					<i>0.00</i>	<i>0.00</i>	<i>601 486.00</i>	<i>161 759 975.70</i>
	Total		174,349					6,411.00	116,790,574.30	4 388 869.00	52 835 450 823.30
Future											
Jun 2014	ZAJY	Future	2,845	0.1056	0.1048	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	12,759	0.1090	0.1082	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1110	0.1101	0.0000	0.0000	0	0.00		
			<u>15,654</u>					<i>0.00</i>	<i>0.00</i>	<i>555 723.00</i>	<i>5 703 519 731.70</i>
	Total		15,654					0.00	0.00	555 723.00	5 703 519 731.70
Future											
Jun 2014	ZAUM	Future	1,029	10.7692	10.7302	10.7815	10.7692	10	10,775,350.00		
Sep 2014	ZAUM	Future	702	10.9342	10.8969	10.9442	10.9313	20	21,880,150.00		
Dec 2014	ZAUM	Future	31	11.1015	11.0629	0.0000	0.0000	0	0.00		
			<u>1,762</u>					<i>30.00</i>	<i>32,655,500.00</i>	<i>66 536.00</i>	<i>61 808 877 900.00</i>
Option											
Jun 2014	ZAUM	10.93 Put	250	16648.0721	20614.9198	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	59061.3484	56543.3718	0.0000	0.0000	0	0.00		
			<u>450</u>					<i>0.00</i>	<i>0.00</i>	<i>3 083.00</i>	<i>93 576 724.38</i>
	Total		2,212					30.00	32,655,500.00	69 619.00	61 902 454 624.38
Future											
Jun 2014	ZAUS	Future	362,132	10.7692	10.7302	10.7979	10.7342	113,102	1,217,964,125.30		
Sep 2014	ZAUS	Future	622,834	10.9342	10.8969	10.9600	10.8920	188,482	2,059,711,026.10		
Dec 2014	ZAUS	Future	87,431	11.1015	11.0629	11.1128	11.0987	7,680	85,455,175.00		
Mar 2015	ZAUS	Future	23,025	11.2928	11.2532	11.2608	11.2566	75	844,455.00		
Jun 2015	ZAUS	Future	4,636	11.4867	11.4459	0.0000	0.0000	0	0.00		
			<u>1,100,058</u>					<i>309,339.00</i>	<i>3,363,974,781.40</i>	<i>63 963 829.00</i>	<i>584 663 176 248.90</i>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	0.0000	0.0001	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	0.0000	0.0001	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	0.0000	0.0002	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	10.13 Put	15,489	0.0003	0.0070	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	0.0007	0.0126	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	569.2046	530.2490	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	11,500	270.2989	233.3045	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	1.0989	3.1045	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	3.1428	7.6755	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	174.0588	141.3250	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	7.4238	15.9231	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	9.7729	20.0633	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	139.0088	178.2486	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	4.4510	5.2672	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	3.9427	4.8030	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	2.4422	3.3491	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	233.2422	273.1491	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	1.9306	2.8115	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	0.7820	1.4492	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	0.6302	1.2396	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	0.5666	1.1480	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	0.3384	0.7933	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	0.2775	0.6887	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.0365	0.0834	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.0258	0.0438	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.0107	0.0097	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	0	1230.8107	1269.8097	0.0000	0.0000	500	613,475.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.0099	0.0094	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0078	0.0088	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	1.3814	1.3396	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	1.5557	1.5173	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	1.6031	1.5657	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.8652	1.8350	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	6.9952	7.3270	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	16.2297	16.6865	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	23.4844	23.9937	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	32.1722	32.7435	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	33.2839	33.8632	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	34.4259	35.0147	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	36.8076	37.4159	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	39.3225	39.9524	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	46.2255	46.9199	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	60.2048	61.2451	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	598.7462	562.6730	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	84.1156	86.2260	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	10.50 Call	11,362	523.7786	488.8430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	89.5786	91.9430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	516.5989	481.7935	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	95.2785	97.9083	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	104.2722	107.3272	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	474.7707	440.8252	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	110.5707	113.9252	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	117.1154	120.7803	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	454.6782	421.2037	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	120.4782	124.3037	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	138.2286	142.9029	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	409.9658	377.6998	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	161.5950	167.3788	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	215.1262	223.3917	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	314.1946	285.3779	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	272.1149	245.4073	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	244.8328	219.8952	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	207.3706	185.1692	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	144.9197	128.1560	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	134.6671	118.9116	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	121.7508	107.3100	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	118.4044	104.3077	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	116.7717	102.8452	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	682.5717	705.9452	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	115.1655	101.4057	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	61.2141	53.6514	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	1,000	1127.0141	1156.7514	0.0000	0.0000	500	551,035.00		
Sep 2014	ZAUS	12.27 Call	10,000	43.7022	38.0092	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	39.7421	34.4952	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	37.9304	32.8917	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	35.8109	31.0174	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	26,275	25.5723	22.0097	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	11.1407	12.1539	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	19.7147	21.1460	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	34.2597	36.2634	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	40.2974	42.5152	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	48.9548	52.9418	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1062.3196	1028.2622	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	60.8196	65.3622	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	893.1540	860.3606	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	99.1174	105.2017	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	101.0562	107.2131	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.36 Put	2,490	103.0251	109.2529	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	107.0540	113.4276	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	119.8932	126.7167	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	122.1452	129.0474	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	133.9038	141.2223	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	146.5220	157.7392	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	174.2829	186.5651	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	201.0493	214.2178	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	584.7151	559.6608	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	578.8630	553.9339	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	252.2099	266.8679	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	512.2292	488.7708	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	304.8637	320.8422	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	341.1524	357.9478	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	396.6060	416.1847	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	459.1101	480.0711	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	256.8821	243.3859	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	171.2440	162.2085	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	169.7868	160.8290	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	157.3640	149.0857	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	134.6236	127.4739	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	133.5420	126.4479	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	79.9340	75.8095	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	76.8614	72.9106	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	68.6373	65.1563	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	67.8080	64.6584	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	43.0842	38.6041	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	86.2881	89.9986	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	125.2209	130.4156	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	170.2582	176.9382	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	242.3783	254.6736	0.0000	0.0000	10,000	2,770,950.00		
Mar 2015	ZAUS	10.90 Put	46,165	307.5972	321.6706	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	310.7640	298.0766	0.0000	0.0000	10,000	3,089,750.00		
Mar 2015	ZAUS	12.61 Call	23,800	210.4873	201.9744	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	163.2730	156.8368	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	119.7177	118.0741	0.0000	0.0000	0	0.00		
			<u>1,829,071</u>					<u>21,000.00</u>	<u>7,025,210.00</u>	<u>11 189 197.00</u>	<u>3 070 680 409.40</u>
Total			2,929,129					330,339.00	3,370,999,991.40	75 153 026.00	587 733 856 658.30

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
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Grand Total

3,852,874

423,976.00

4 544 197 586.30

102,371,071

840,718,208,178.95