



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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>
<b>Future</b>											
Dec 2014	CAFC	Future	1,942	(66.2896)	(89.3967)	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	765.8038	820.6468	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	2,913	848.9536	906.1798	0.0000	0.0000	406	340,276.72		
			<u>2,913</u>					<u>406.00</u>	<u>340,276.72</u>	<u>2 545.00</u>	<u>1 740 977.07</u>
		<b>Total</b>	<b>2,913</b>					<b>406.00</b>	<b>340,276.72</b>	<b>2 545.00</b>	<b>1 740 977.07</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,362	(34.5825)	27.0068	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	708.8285	763.5370	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	106.9611	123.1378	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	130.2373	187.3358	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>Future</b>											
Jun 2014	CAFT	Future	10,000	33.3117	80.1074	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>
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	<b>10 000.00</b>	<b>515 000.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	510.1261	473.3380	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	651.5976	610.0842	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	723.4401	679.8079	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	198.8146	221.2351	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	137.8604	154.9769	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	136.3633	153.3444	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>											
Jun 2014	DAUS	Future	36,000	10.6964	10.7767	0.0000	0.0000	36,000	384,876,000.00		
Jun 2014	DAUS	Future	201	10.7133	10.7932	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.7619	10.8459	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	4,872	10.7636	10.8477	0.0000	0.0000	2,436	26,307,338.40		
Aug 2014	DAUS	Future	1,959	10.8148	10.8998	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.8690	10.9551	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0106	11.0996	0.0000	0.0000	0	0.00		
			<u>47,542</u>					<u>38,436.00</u>	<u>411,183,338.40</u>	<u>2 157 999.00</u>	<u>19 925 727 463.00</u>
<b>Option</b>											
Jun 2014	DAUS	10.36 Call	10,000	340.4185	415.5409	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	8.1855	4.4548	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	191.1496	261.3870	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	13.3496	7.2870	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	5,000	17.7114	9.7132	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.73 Call	1,500	48.6487	90.3342	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	7,000	41.9739	77.9279	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	12.7513	6.2588	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	192.3644	264.6568	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	19.2644	9.7568	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.60 Call	5,000	140.8268	202.3198	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Put	20,000	60.9915	0.0000	0.0000	0.0000	20,000	865,000.00		

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Jun 2014	DAUS	10.70 Call	10,000	78.4611	127.3558	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	15,000	58.6681	95.8018	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Call	5,000	43.2336	68.9403	0.0000	0.0000	10,000	645,000.00		
Jun 2014	DAUS	10.74 Put	3,000	114.0977	76.3987	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	21.1265	12.8357	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	277.2398	346.9628	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	22.5398	13.7628	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	204.0620	268.3075	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	39.3620	25.1075	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	196.4556	259.9609	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	41.7556	26.7609	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	62.3037	91.3660	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	163.8922	116.6384	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.2042	0.2673	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	202.0540	260.7114	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	102.4999	139.3784	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	132.1800	178.1539	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0134	0.0236	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	152.0679	193.1218	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	199.1122	158.5094	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.3672	2.3628	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	217.4872	267.5377	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	47.9832	37.1285	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	25.9436	31.7518	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	221.8121	187.0370	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	11.0688	12.1104	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.1332	0.1904	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	179.7300	216.8469	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	295.8992	350.1043	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	113.1670	93.8507	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	126.6803	105.7469	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	243.1791	209.8708	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	20.8230	24.0214	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.6870	0.8987	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	250.5774	293.5836	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	372.0868	428.3071	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	1.5794	1.7570	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	260.2694	227.6656	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	224.2824	258.0286	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	36.8277	39.3592	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	62.1843	53.5843	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	11.91 Call	3,882	115.5067	132.6557	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	270.9021	237.3082	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	49.0582	51.8445	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	3.0552	2.8899	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	280.0965	316.2369	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	276.9349	243.8678	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	61.1715	64.2749	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	4.2204	3.7639	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	342.1022	382.7129	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	6.1659	4.8693	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	287.6702	255.3365	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	412.7295	457.9901	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	84.6422	88.5650	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	292.4769	260.7133	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	99.4688	106.5806	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	8.3674	5.9707	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	487.9334	539.9693	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	297.5779	266.1175	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	96.9958	115.7985	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	300.4749	271.7474	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	105.5409	118.6813	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	303.1460	277.4453	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	104.4903	120.9740	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	310.2779	284.3000	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	96.7281	114.0581	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	319.7087	291.6419	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	103.8306	122.0186	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	324.4559	297.4416	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	99.3049	115.0788	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	329.4315	302.1316	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	102.4723	115.1117	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	333.6606	306.5065	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	107.5292	126.3007	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	336.2343	308.9450	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	100.0593	114.5473	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	338.4105	310.2432	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	92.3273	104.4732	0.0000	0.0000	0	0.00		
			<u>330,358</u>					<u>30,000.00</u>	<u>1,510,000.00</u>	<u>3 799 437.00</u>	<u>247 921 903.96</u>
		<b>Total</b>	<b>377,900</b>					<b>68,436.00</b>	<b>412,693,338.40</b>	<b>5 957 436.00</b>	<b>20 173 649 366.96</b>

**Future**

Sep 2014	EUUS	Future	125	1.3556	1.3535	0.0000	0.0000	0	0.00		
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<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>
			125					0.00	0.00	11 222.00	154 466 609.00
	<b>Total</b>		<b>125</b>					<b>0.00</b>	<b>0.00</b>	11 222.00	154 466 609.00
<b>Future</b>											
Jun 2014	ZAAD	Future	3,216	10.0804	10.1100	10.0976	10.0976	4,201	42,420,017.60		
Sep 2014	ZAAD	Future	11,515	10.1600	10.1986	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	4,651	10.2507	10.2919	0.0000	0.0000	7,902	81,138,526.20		
Mar 2015	ZAAD	Future	75	10.3557	10.4014	0.0000	0.0000	0	0.00		
			19,457					12,103.00	123,558,543.80	2 294 612.00	17 773 625 118.70
<b>Option</b>											
Jun 2014	ZAAD	9.20 Put	201	0.0053	0.0128	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	380.4488	410.0753	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.0189	0.0306	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	66.3379	59.7211	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	433.6624	457.5771	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	168.7115	179.2485	0.0000	0.0000	0	0.00		
			1,206					0.00	0.00	3 113.00	533 249.65
	<b>Total</b>		<b>20,663</b>					<b>12,103.00</b>	<b>123,558,543.80</b>	2 297 725.00	17 774 158 368.35
<b>Future</b>											
Sep 2014	ZACA	Future	75	9.9746	10.0344	0.0000	0.0000	0	0.00		
			75					0.00	0.00	27 326.00	207 286 285.60
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	27 326.00	207 286 285.60
<b>Future</b>											
Jun 2014	ZAEU	Future	42,484	14.4984	14.5734	14.5258	14.4580	17,351	253,068,221.20		
Sep 2014	ZAEU	Future	70,050	14.7067	14.7993	14.7323	14.6836	26,184	384,440,775.00		
Dec 2014	ZAEU	Future	12,482	14.9340	15.0296	14.9650	14.9120	4,282	64,103,496.00		
Mar 2015	ZAEU	Future	2,425	15.1927	15.2960	15.1928	15.1744	906	13,791,360.60		
			127,441					48,723.00	715,403,852.80	5 031 515.00	61 435 634 897.80
<b>Option</b>											
Jun 2014	ZAEU	13.80 Put	27,500	0.0065	0.0042	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	0.0114	0.0154	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	0.4717	0.5518	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	12.9278	9.9096	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	72.2715	140.1920	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	352.2698	279.8430	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	0.0724	0.3412	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.0000	0.0078	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.0000	0.0073	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	24.3296	18.2525	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	ZAEU	13.85 Put	21,000	54.1057	0.0000	0.0000	0.0000	42,000	2,183,160.00		
Sep 2014	ZAEU	14.00 Put	13,000	78.5998	63.0627	0.0000	0.0000	14,000	1,063,160.00		
Sep 2014	ZAEU	14.30 Put	650	161.1884	133.7819	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	171.7285	143.1918	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	21,000	98.8623	113.0301	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	49.2867	55.9075	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	61.1396	51.0700	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	92.1999	78.2220	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	172.5510	188.7429	0.0000	0.0000	0	0.00		
			<u>167,974</u>					<u>56,000.00</u>	<u>3,246,320.00</u>	<u>2 212 549.00</u>	<u>302 425 035.36</u>
	<b>Total</b>		<b>295,415</b>					<b>104,723.00</b>	<b>718,650,172.80</b>	<b>7 244 064.00</b>	<b>61 738 059 933.16</b>
<b>Future</b>											
Jun 2014	ZAFR	Future	233	11.9072	11.9738	11.8690	11.8690	951	11,382,267.60		
Sep 2014	ZAFR	Future	3	12.0845	12.1670	12.0874	12.0874	3	36,292.20		
Dec 2014	ZAFR	Future	887	12.2785	12.3645	0.0000	0.0000	1,774	21,914,754.20		
Mar 2015	ZAFR	Future	100	12.4999	12.5918	0.0000	0.0000	0	0.00		
			<u>1,223</u>					<u>2,728.00</u>	<u>33,333,314.00</u>	<u>391 639.00</u>	<u>3 436 901 170.00</u>
	<b>Total</b>		<b>1,223</b>					<b>2,728.00</b>	<b>33,333,314.00</b>	<b>391 639.00</b>	<b>3 436 901 170.00</b>
<b>Future</b>											
Jun 2014	ZAGB	Future	8,724	18.0107	18.0765	18.0428	17.9402	12,397	223,671,251.20		
Sep 2014	ZAGB	Future	39,682	18.2522	18.3402	18.2880	18.2100	20,969	383,558,139.60		
Dec 2014	ZAGB	Future	7,051	18.5126	18.6064	18.5838	18.5838	407	7,563,156.60		
			<u>55,457</u>					<u>33,773.00</u>	<u>614,792,547.40</u>	<u>3 821 156.00</u>	<u>53 288 483 395.00</u>
<b>Option</b>											
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	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	0.0169	0.0447	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	461.1334	527.4389	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	16.9017	18.7311	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	3.0188	11.3744	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	440.1541	377.1339	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.0000	0.0302	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.0000	0.0271	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	26.4102	24.2565	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	70.3022	65.4385	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	86.9921	81.0324	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	163.0005	142.8166	0.0000	0.0000	0	0.00		

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Sep 2014	ZAGB	18.56 Call	11,200	309.5537	348.9804	0.0000	0.0000	11,200	3,976,000.00		
Sep 2014	ZAGB	19.01 Call	2,750	196.7774	225.6901	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	124.2581	0.0000	0.0000	0.0000	21,200	2,968,000.00		
Sep 2014	ZAGB	19.70 Call	25,000	93.1043	111.8275	0.0000	0.0000	10,000	1,064,000.00		
Dec 2014	ZAGB	18.50 Put	500	623.3620	584.9391	0.0000	0.0000	0	0.00		
			<u>152,663</u>					<u>42,400.00</u>	<u>8,008,000.00</u>	<u>643 886.00</u>	<u>169 767 975.70</u>
	<b>Total</b>		<b>208,120</b>					<b>76,173.00</b>	<b>622,800,547.40</b>	<b>4 465 042.00</b>	<b>53 458 251 370.70</b>
<b>Future</b>											
Jun 2014	ZAJY	Future	100	0.1050	0.1056	0.1052	0.1052	2,751	28,926,765.00		
Sep 2014	ZAJY	Future	2,750	0.1066	0.1073	0.0000	0.0000	5,500	58,731,750.00		
Dec 2014	ZAJY	Future	12,759	0.1083	0.1090	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1102	0.1110	0.0000	0.0000	0	0.00		
			<u>15,659</u>					<u>8,251.00</u>	<u>87,658,515.00</u>	<u>563 974.00</u>	<u>5 791 178 246.70</u>
	<b>Total</b>		<b>15,659</b>					<b>8,251.00</b>	<b>87,658,515.00</b>	<b>563 974.00</b>	<b>5 791 178 246.70</b>
<b>Future</b>											
Jun 2014	ZAUM	Future	782	10.6978	10.7692	10.7130	10.7130	247	264,611,100.00		
Sep 2014	ZAUM	Future	939	10.8487	10.9342	0.0000	0.0000	483	525,072,810.00		
Dec 2014	ZAUM	Future	31	11.0124	11.1015	0.0000	0.0000	0	0.00		
			<u>1,752</u>					<u>730.00</u>	<u>789,683,910.00</u>	<u>67 266.00</u>	<u>62 598 561 810.00</u>
<b>Option</b>											
Jun 2014	ZAUM	10.93 Put	250	23311.3325	16648.0721	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	53193.8101	59061.3484	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>
	<b>Total</b>		<b>2,202</b>					<b>730.00</b>	<b>789,683,910.00</b>	<b>70 349.00</b>	<b>62 692 138 534.38</b>
<b>Future</b>											
Jun 2014	ZAUS	Future	331,516	10.6978	10.7692	10.7500	10.6763	120,387	1,288,325,307.50		
Sep 2014	ZAUS	Future	685,718	10.8487	10.9342	10.9076	10.8228	182,819	1,985,015,580.70		
Dec 2014	ZAUS	Future	86,294	11.0124	11.1015	11.0470	11.0370	21,257	234,696,498.00		
Mar 2015	ZAUS	Future	23,025	11.1976	11.2928	0.0000	0.0000	6,000	67,128,000.00		
Jun 2015	ZAUS	Future	4,636	11.3867	11.4867	0.0000	0.0000	0	0.00		
			<u>1,131,189</u>					<u>330,463.00</u>	<u>3,575,165,386.20</u>	<u>64 294 292.00</u>	<u>588 238 341 635.10</u>
<b>Option</b>											
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	0.0035	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	0.0036	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	0.0048	0.0000	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	10.00 Put	10,000	0.0050	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	0.0051	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	0.0052	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	0.0065	0.0003	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	0.0069	0.0007	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	497.8135	569.2046	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	11,500	199.1617	270.2989	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Put	15,000	1.3617	1.0989	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	4.3677	3.1428	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	104.9519	174.0588	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	11.5850	7.4238	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	15.8346	9.7729	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	203.6360	139.0088	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	0.6796	4.4510	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	0.5874	3.9427	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	0.3326	2.4422	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	302.5326	233.2422	0.0000	0.0000	402	103,993.38		
Jun 2014	ZAUS	11.02 Call	5,000	0.2525	1.9306	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	0.0894	0.7820	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	0.0700	0.6302	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	0.0621	0.5666	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	0.0350	0.3384	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	0.0281	0.2775	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.0119	0.0365	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.0114	0.0258	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.0002	0.0107	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.0001	0.0099	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0000	0.0078	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	1.0777	1.3814	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	1.2653	1.5557	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	1.3175	1.6031	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.6145	1.8652	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	9.3146	6.9952	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	20.8093	16.2297	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	29.2320	23.4844	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	39.1541	32.1722	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	40.4139	33.2839	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	41.7075	34.4259	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	44.4003	36.8076	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	47.2356	39.3225	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	54.9936	46.2255	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	73.1578	60.2048	0.0000	0.0000	0	0.00		



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Sep 2014	ZAUS	10.40 Call	2,000	526.9761	598.7462	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	101.1867	84.1156	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	11,362	456.2360	523.7786	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	107.5360	89.5786	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	449.5078	516.5989	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	114.1417	95.2785	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	124.5310	104.2722	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	410.4812	474.7707	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	131.7812	110.5707	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	139.2916	117.1154	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	391.8436	454.6782	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	143.1436	120.4782	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	163.3888	138.2286	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	350.6454	409.9658	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	189.8421	161.5950	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	249.7155	215.1262	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	263.8173	314.1946	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	228.7856	272.1149	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	205.0819	244.8328	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	356.3819	310.6328	0.0000	0.0000	402	123,631.08		
Sep 2014	ZAUS	11.11 Call	14,500	172.8468	207.3706	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	119.9565	144.9197	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	111.3750	134.6671	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	100.8519	121.7508	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	98.0662	118.4044	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	96.7098	116.7717	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	748.0098	682.5717	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	95.3745	115.1655	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	50.6749	61.2141	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	1,000	1201.9749	1127.0141	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	36.5135	43.7022	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	33.3173	39.7421	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	31.8554	37.9304	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	30.1454	35.8109	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	26,275	21.8769	25.5723	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	12.7405	11.1407	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	21.9707	19.7147	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	37.4827	34.2597	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	43.9103	40.2974	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	56.3653	48.9548	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	981.9708	1062.3196	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	69.5708	60.8196	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.30 Call	1,130	816.0564	893.1540	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	111.8661	99.1174	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	113.9974	101.0562	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	116.1610	103.0251	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	120.5859	107.0540	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	134.6668	119.8932	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	137.1336	122.1452	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	153.5223	133.9038	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	171.0780	146.5220	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	201.6061	174.2829	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	230.7835	201.0493	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	526.3850	584.7151	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	520.8781	578.8630	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	286.0811	252.2099	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	458.3673	512.2292	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	342.4812	304.8637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	381.1095	341.1524	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	443.1754	396.6060	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	509.1139	459.1101	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	228.0532	256.8821	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	152.2964	171.2440	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	151.0087	169.7868	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	140.0502	157.3640	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	119.7848	134.6236	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	118.8284	133.5420	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	71.6600	79.9340	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	68.9617	76.8614	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	62.8360	68.6373	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	62.6433	67.8080	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	35.7334	43.0842	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	94.5728	86.2881	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	138.6827	125.2209	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	187.6035	170.2582	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	272.3128	242.3783	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	341.8934	307.5972	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	279.7946	310.7640	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	188.6863	210.4873	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	146.2157	163.2730	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	111.2728	119.7177	0.0000	0.0000	0	0.00		
			<u>1,829,473</u>					<u>804.00</u>	<u>227,624.46</u>	<u>11 190 001.00</u>	<u>3 070 908 033.86</u>
	<b>Total</b>		<b>2,960,662</b>					<b>331,267.00</b>	<b>3,575,393,010.66</b>	<b>75 484 293.00</b>	<b>591 309 249 668.96</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>
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Grand Total		3,977,736					604,817.00	6 364 111 628.78	102,975,888	847,082,319,807.73
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