



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-June-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	(67.3915)	(102.6552)	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	791.8921	867.9616	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	878.3226	955.9655	0.0000	0.0000	0	0.00		
			<u>2,913</u>					<u>0.00</u>	<u>0.00</u>	<u>2 545.00</u>	<u>1 740 977.07</u>
		<b>Total</b>	<b>2,913</b>					<b>0.00</b>	<b>0.00</b>	<b>2 545.00</b>	<b>1 740 977.07</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,362	8.6326	90.8697	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	730.1882	809.5845	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	114.7954	140.2524	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	124.7602	217.3022	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	418.6807	342.1497	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	549.0387	458.6599	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	616.0870	519.3920	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	217.7258	252.3506	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	151.1698	174.9087	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	149.5349	173.0029	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	0	10.7262	10.8407	0.0000	0.0000	2,500	26,815,500.00		
Jun 2014	DAUS	Future	51,000	10.7325	10.8408	0.0000	0.0000	15,000	162,181,500.00		
Jun 2014	DAUS	Future	201	10.7481	10.8579	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	45,000	10.7498	10.8597	0.0000	0.0000	45,000	483,742,000.00		
Jul 2014	DAUS	Future	348	10.7972	10.9071	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.7990	10.9089	0.0000	0.0000	2,436	26,328,636.00		
Aug 2014	DAUS	Future	1,959	10.8503	10.9604	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.9048	11.0153	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0481	11.1589	0.0000	0.0000	0	0.00		
			<u>109,978</u>					<u>64,936.00</u>	<u>699,067,636.00</u>	<u>2 277 435.00</u>	<u>21 214 180 599.00</u>
<b>Option</b>											
Jun 2014	DAUS	10.60 Call	5,000	140.4504	244.5106	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Put	20,000	15.4061	6.8341	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.70 Call	10,000	61.0495	153.0407	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	35,000	32.3751	111.9941	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.79 Call	35,000	20.3346	82.7527	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.79 Put	35,000	77.8346	31.9527	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Call	5,000	18.0553	76.0513	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.74 Put	3,000	65.2877	34.7848	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	6.7369	3.9693	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	296.6562	403.5078	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	7.3562	4.3078	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	215.1446	318.0679	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	15.8446	8.8679	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	206.5026	308.7910	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	17.2026	9.5910	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	8.30 Put	4,700	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	49.4359	105.0824	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	117.7656	70.5192	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.0357	0.0923	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.75 Put	60,000	90.7872	56.5252	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	30,000	122.8142	0.0000	0.0000	0.0000	30,000	2,842,800.00		
Jul 2014	DAUS	10.84 Call	10,000	60.8006	0.0000	0.0000	0.0000	10,000	1,195,000.00		
Jul 2014	DAUS	10.60 Call	10,000	212.0115	302.9631	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	95.0977	158.9858	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	128.9716	204.6943	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	305.3154	399.6324	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	80.4020	128.0973	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0066	0.0078	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	147.6646	211.8247	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	160.0224	117.4928	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.0220	1.9498	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	217.3908	292.4065	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	31.9988	25.2564	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	19.7844	29.3861	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	187.7004	146.1065	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	6.6462	9.8521	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.1366	0.1212	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	175.5812	226.2378	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	300.0209	372.6440	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	90.9699	67.6856	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	103.1623	77.4526	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	211.6515	168.4976	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	17.9055	21.4123	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.6369	0.6086	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	251.2392	305.0978	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	380.1700	451.0672	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	1.5053	1.3833	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	233.0032	189.7111	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	224.8818	263.4659	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	32.9303	35.2499	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	51.5344	41.5416	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	113.4964	131.2585	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	245.2601	201.7714	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	46.8813	47.0988	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	2.6892	2.4321	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	283.5143	324.9058	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	251.9896	209.3382	0.0000	0.0000	0	0.00		

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Dec 2014	DAUS	13.80 Call	500	58.1050	59.0698	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	3.6971	3.3252	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	347.1477	393.4610	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	4.7009	4.4161	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	262.1475	222.7546	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	418.3431	472.6165	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	80.8729	84.5592	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	266.7694	229.3364	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	97.9109	102.6396	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	5.6952	5.4223	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	495.8815	557.5889	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	271.4557	235.5679	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	102.0936	115.4088	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	274.5501	245.6063	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	106.7635	121.8050	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	280.7699	252.3144	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	103.5238	119.9097	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	286.4416	257.4139	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	101.2122	112.9615	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	292.7467	264.1870	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	103.3754	118.0660	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	296.7777	268.6561	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	103.6286	112.3410	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	300.1886	272.0232	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	101.7411	115.0644	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	303.0038	275.1157	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	107.0813	121.8266	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	304.6163	276.4416	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	99.6768	108.0300	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	305.5473	276.8066	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	93.1654	102.1933	0.0000	0.0000	0	0.00		
			<u>484,358</u>					<u>40,000.00</u>	<u>4,037,800.00</u>	<u>3 994 437.00</u>	<u>266 077 863.96</u>
	<b>Total</b>		<b>594,336</b>					<b>104,936.00</b>	<b>703,105,436.00</b>	<b>6 271 872.00</b>	<b>21 480 258 462.96</b>
<b>Future</b>											
Sep 2014	EUUS	Future	125	1.3578	1.3546	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>11 222.00</u>	<u>154 466 609.00</u>
	<b>Total</b>		<b>125</b>					<b>0.00</b>	<b>0.00</b>	<b>11 222.00</b>	<b>154 466 609.00</b>
<b>Future</b>											
Sep 2014	ZAAD	Future	13,015	10.1039	10.2037	10.2034	10.1268	1,500	15,272,825.00		
Dec 2014	ZAAD	Future	4,651	10.1949	10.2949	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>
Mar 2015	ZAAD	Future	100	10.3016	10.4037	0.0000	0.0000	0	0.00		
			<u>17,766</u>					<u>1,500.00</u>	<u>15,272,825.00</u>	<u>2 299 989.00</u>	<u>17 828 182 835.40</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	68.4006	56.1745	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	149.8549	123.4744	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	391.2856	453.2430	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	147.2143	172.8681	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	137.4584	161.3556	0.0000	0.0000	0	0.00		
			<u>1,005</u>					<u>0.00</u>	<u>0.00</u>	<u>3 515.00</u>	<u>580 148.98</u>
	<b>Total</b>		<b>18,771</b>					<b>1,500.00</b>	<b>15,272,825.00</b>	<b>2 303 504.00</b>	<b>17 828 762 984.38</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	9.9897	10.1051	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>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>27 326.00</b>	<b>207 286 285.60</b>
<b>Future</b>											
Sep 2014	ZAEU	Future	70,087	14.7795	14.8934	14.9079	14.7888	1,568	23,310,440.00		
Dec 2014	ZAEU	Future	12,732	15.0101	15.1247	15.0362	15.0362	250	3,759,050.00		
Mar 2015	ZAEU	Future	2,426	15.2734	15.3912	15.3484	15.3484	100	1,534,840.00		
			<u>85,245</u>					<u>1,918.00</u>	<u>28,604,330.00</u>	<u>5 095 354.00</u>	<u>62 366 883 570.80</u>
<b>Option</b>											
Sep 2014	ZAEU	13.54 Put	21,000	13.4558	9.7105	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	36.2650	27.4757	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	55.3802	42.8382	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	125.1394	97.9269	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	134.5632	105.8369	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	98.4596	118.1980	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	46.6425	56.1249	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	47.9268	41.7357	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	74.9437	62.4946	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	179.0450	198.3779	0.0000	0.0000	0	0.00		
			<u>110,374</u>					<u>0.00</u>	<u>0.00</u>	<u>2 268 549.00</u>	<u>307 703 684.96</u>
	<b>Total</b>		<b>195,619</b>					<b>1,918.00</b>	<b>28,604,330.00</b>	<b>7 363 903.00</b>	<b>62 674 587 255.76</b>
<b>Future</b>											
Sep 2014	ZAFR	Future	3	12.1378	12.2281	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.3335	12.4238	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.5575	12.6503	0.0000	0.0000	0	0.00		
			<u>1,065</u>					<u>0.00</u>	<u>0.00</u>	<u>391 947.00</u>	<u>3 440 626 367.70</u>
	<b>Total</b>		<b>1,065</b>					<b>0.00</b>	<b>0.00</b>	<b>391 947.00</b>	<b>3 440 626 367.70</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>											
Sep 2014	ZAGB	Future	39,268	18.4253	18.6356	18.6538	18.4430	1,198	22,321,069.40		
Dec 2014	ZAGB	Future	7,051	18.6870	18.8971	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	170	18.9757	19.1894	0.0000	0.0000	0	0.00		
			<u>46,489</u>					<u>1,198.00</u>	<u>22,321,069.40</u>	<u>3 833 728.00</u>	<u>53 519 323 419.60</u>
<b>Option</b>											
Sep 2014	ZAGB	16.50 Put	11,200	19.5364	16.3692	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	49.1182	38.6122	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	60.4358	46.9352	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	101.7925	70.1176	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	222.1941	286.4454	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	141.8320	186.2553	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	105.2028	142.5568	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	524.4990	431.4795	0.0000	0.0000	0	0.00		
			<u>76,600</u>					<u>0.00</u>	<u>0.00</u>	<u>706 286.00</u>	<u>179 781 875.70</u>
		<b>Total</b>	<b>123,089</b>					<b>1,198.00</b>	<b>22,321,069.40</b>	<b>4 540 014.00</b>	<b>53 699 105 295.30</b>
<b>Future</b>											
Sep 2014	ZAJY	Future	2,775	0.1066	0.1077	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,484	0.1083	0.1093	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1103	0.1113	0.0000	0.0000	0	0.00		
			<u>16,309</u>					<u>0.00</u>	<u>0.00</u>	<u>564 927.00</u>	<u>5 801 483 683.70</u>
		<b>Total</b>	<b>16,309</b>					<b>0.00</b>	<b>0.00</b>	<b>564 927.00</b>	<b>5 801 483 683.70</b>
<b>Future</b>											
Sep 2014	ZAUM	Future	1,039	10.8846	10.9948	10.9962	10.8998	40	43,859,900.00		
Dec 2014	ZAUM	Future	25	11.0500	11.1608	11.1610	11.1605	15	16,741,000.00		
			<u>1,064</u>					<u>55.00</u>	<u>60,600,900.00</u>	<u>68 486.00</u>	<u>63 926 402 060.00</u>
<b>Option</b>											
Dec 2014	ZAUM	10.72 Call	200	54498.2568	61844.5464	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>
		<b>Total</b>	<b>1,264</b>					<b>55.00</b>	<b>60,600,900.00</b>	<b>71 569.00</b>	<b>64 019 978 784.38</b>
<b>Future</b>											
Sep 2014	ZAUS	Future	708,219	10.8846	10.9948	11.0129	10.8840	32,268	353,262,418.40		
Dec 2014	ZAUS	Future	108,913	11.0500	11.1608	11.1668	11.0710	9,006	100,082,564.20		
Mar 2015	ZAUS	Future	23,025	11.2376	11.3510	11.3051	11.3012	200	2,260,279.00		
Jun 2015	ZAUS	Future	7,436	11.4282	11.5419	0.0000	0.0000	2,100	24,115,875.00		
			<u>847,593</u>					<u>43,574.00</u>	<u>479,721,136.60</u>	<u>65 031 286.00</u>	<u>596 217 004 125.00</u>
<b>Option</b>											
Sep 2014	ZAUS	8.80 Put	920	1.0812	1.0201	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	8.88 Put	26,804	1.2356	1.1578	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	1.2778	1.1953	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.5146	1.4042	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	6.6454	5.6387	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	14.9062	10.7326	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	21.3708	15.7192	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	29.1726	21.8299	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	30.1751	22.6217	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	31.2082	23.4372	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	33.3652	25.1459	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	35.6491	26.9594	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	41.9523	31.9882	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	55.3612	41.6751	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	544.3625	639.2468	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	79.8139	58.2819	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	11,362	470.0601	557.5176	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	85.4601	62.7176	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	462.9809	549.8214	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	91.3674	67.3852	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	100.7250	74.8322	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	421.9003	504.8993	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	107.3003	80.0993	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	114.1446	85.6133	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	402.2689	483.2649	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	117.6689	88.4649	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	136.3188	103.6733	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	358.8609	435.0078	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	160.9761	124.0633	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	217.7027	172.0164	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	267.4717	331.2478	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	228.3037	284.1071	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	600	203.4800	251.0925	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	318.8800	256.2925	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	169.9666	210.4920	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	115.7746	143.8135	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	107.1047	133.0280	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	96.2677	119.4091	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	93.4680	115.8101	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	92.1051	114.0585	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	707.5051	619.2585	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	90.7661	112.3352	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	56.7549	69.4836	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	12.00 Call	35,500	46.9832	57.1995	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	1,000	1162.3832	1062.3995	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	32.4884	40.2539	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	29.2741	36.2967	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	27.8129	34.4969	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	26.1110	32.4001	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	18.0276	22.4242	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	9.2118	10.4689	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	15.4451	17.6299	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	30.2397	29.4762	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	37.3887	34.3500	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	47.9393	41.3253	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1009.4705	1110.7136	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	59.4705	49.9136	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	841.6574	937.1432	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	99.5000	82.8118	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	101.5416	84.4969	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	103.6158	86.2098	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	107.8610	89.7201	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	121.4127	100.9499	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	123.7940	102.9267	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	136.2362	113.2779	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	149.6050	124.4415	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	178.6041	146.1041	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	206.5587	170.3086	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	539.2683	612.1845	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	533.5994	605.9706	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	259.9832	217.1600	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	469.3073	535.0809	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	314.9024	266.0301	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	352.7083	300.0246	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	411.9097	352.3845	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	476.6942	410.7244	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	151.9477	171.2710	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	150.6189	169.7539	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	142.5624	156.8497	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	133.2998	133.4403	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	132.8804	132.3253	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	114.9089	77.6165	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	113.1050	74.5213	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	94.2349	66.2647	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	92.3208	65.4345	0.0000	0.0000	0	0.00		



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Dec 2014	ZAUS	14.84 Call	900	15.8848	40.5825	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	85.2184	75.5997	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	124.6600	109.2888	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	170.2389	149.9781	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	247.0979	216.0180	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	264.0665	228.7432	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	313.9510	273.7042	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	279.8045	314.5195	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	187.4936	210.8261	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	144.7233	162.3038	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	108.8657	115.6274	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1189.3372	1270.3264	0.0000	0.0000	0	0.00		
			<u>1,487,184</u>					<u>0.00</u>	<u>0.00</u>	<u>11 282 513.00</u>	<u>3 078 497 836.84</u>
	<b>Total</b>		<b><u>2,334,777</u></b>					<b><u>43,574.00</u></b>	<b><u>479,721,136.60</u></b>	<b><u>76 313 799.00</u></b>	<b><u>599 295 501 961.85</u></b>

<b>Grand Total</b>	<b><u>3,371,122</u></b>							<b><u>153,181.00</u></b>	<b><u>1 309 625 697.00</u></b>	<b><u>104,332,901</u></b>	<b><u>858,949,014,286.55</u></b>
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