



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	(61.4695)	(48.9904)	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	773.1392	737.2616	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	858.3625	820.6113	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	12.6987	(20.7328)	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	712.3505	677.3240	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	100.5848	98.5075	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	94.8154	69.7746	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>											
Jul 2014	CAFU	Future	24	2611.0326	1960.0822	0.0000	0.0000	0	0.00		
			<u>24</u>					<u>0.00</u>	<u>0.00</u>	<u>24.00</u>	<u>775 000.80</u>
		<b>Total</b>	<b>24</b>					<b>0.00</b>	<b>0.00</b>	<b>24.00</b>	<b>775 000.80</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	390.1318	410.2341	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	515.6826	539.3074	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	580.6337	605.8358	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	208.9855	207.3199	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	141.8299	142.2563	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	140.1958	140.6697	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	10.7015	10.6640	0.0000	0.0000	71,000	759,806,500.00		
Jun 2014	DAUS	Future	0	10.7198	10.6708	0.0000	0.0000	201	2,155,021.50		
Jul 2014	DAUS	Future	90,000	10.7215	10.6726	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.7688	10.7199	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.7705	10.7216	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.8218	10.7726	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.8760	10.8268	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0207	10.9694	0.0000	0.0000	0	0.00		
			<u>103,777</u>					<u>71,201.00</u>	<u>761,961,521.50</u>	<u>2 394 332.00</u>	<u>22 467 800 989.30</u>
<b>Option</b>											
Jun 2014	DAUS	10.74 Put	3,000	61.4275	101.7582	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	1.9880	4.9048	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	263.2675	217.8202	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	2.2675	5.5202	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	178.1604	137.6181	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	7.1604	15.3181	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	169.0981	129.3607	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	8.0981	17.0607	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	25.6240	19.7243	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	121.0316	161.0234	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	12.40 Call	500	0.0204	0.0172	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.75 Put	60,000	90.9870	126.5210	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	30,000	126.6600	165.2505	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.84 Call	10,000	38.9867	30.8973	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	182.9156	151.7662	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	70.8551	58.9942	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	103.1828	85.6842	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	277.0620	240.8137	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	60.8137	52.3623	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0087	0.0101	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	126.1581	110.9783	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	165.9382	199.0584	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.6441	0.5683	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	193.6833	170.6502	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	30.7634	40.4714	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	14.8653	13.3518	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	190.6825	219.5279	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	2.3077	3.7616	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.1172	0.1580	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	155.2791	140.7442	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	273.4320	248.2556	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	88.0049	105.1223	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	100.3277	118.6283	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	212.4773	238.7017	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	13.4612	12.5610	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.4398	0.5885	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	226.5035	210.1318	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	350.9388	325.7531	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	1.2762	1.4933	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	233.1786	259.1831	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	204.2450	192.2002	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	26.8966	28.3510	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	47.2197	56.4790	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	101.0242	96.7909	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	244.7105	270.7256	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	40.2592	41.8723	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	2.3267	2.7124	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	261.7028	247.9787	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	250.8890	276.9805	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	51.1734	52.9157	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	3.3867	3.9060	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	323.7701	308.1071	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>
Jan 2015	DAUS	8.30 Put	5,000	4.4628	5.0874	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	263.2194	288.0662	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	396.1169	378.8733	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	78.2991	80.0433	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	269.0463	292.9097	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	94.5275	93.9205	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	5.6304	6.2200	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	472.6784	453.5518	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	273.3985	296.3086	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	97.2160	91.4379	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	278.4828	300.5903	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	100.1872	98.2005	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	281.9451	303.4556	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	98.8895	97.1049	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	287.7225	305.8154	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	91.9491	91.7561	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	295.1352	313.2584	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	99.1235	96.9642	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	298.2385	317.4067	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	94.8656	92.6491	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	301.6185	319.2353	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	98.1446	92.6087	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	304.3930	322.1316	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	103.2556	100.5793	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	305.7660	323.3010	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	96.2610	90.7185	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	307.0549	323.4374	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	88.8139	86.3299	0.0000	0.0000	0	0.00		
			<u>339,358</u>					<u>0.00</u>	<u>0.00</u>	<u>3 994 437.00</u>	<u>266 077 863.96</u>
	<b>Total</b>		<b>443,135</b>					<b>71,201.00</b>	<b>761,961,521.50</b>	<b>6 388 769.00</b>	<b>22 733 878 853.26</b>
<b>Future</b>											
Sep 2014	EUUS	Future	225	1.3586	1.3638	0.0000	0.0000	0	0.00		
			<u>225</u>					<u>0.00</u>	<u>0.00</u>	<u>11 322.00</u>	<u>155 826 909.00</u>
	<b>Total</b>		<b>225</b>					<b>0.00</b>	<b>0.00</b>	<b>11 322.00</b>	<b>155 826 909.00</b>
<b>Future</b>											
Sep 2014	ZAAD	Future	13,764	10.1294	10.1115	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	4,651	10.2216	10.2025	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	150	10.3285	10.3099	10.3400	10.3400	100	1,034,000.00		
			<u>18,565</u>					<u>100.00</u>	<u>1,034,000.00</u>	<u>2 300 940.00</u>	<u>17 837 812 933.50</u>
<b>Option</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>
Dec 2014	ZAAD	9.45 Put	201	54.5630	63.0313	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	129.7193	142.3812	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	392.6574	389.7285	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	142.7850	144.7675	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	132.9802	135.0853	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>19,570</b>					<b>100.00</b>	<b>1,034,000.00</b>	<b>2 304 455.00</b>	<b>17 838 393 082.48</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	10.0576	9.9567	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	70,085	14.7487	14.7386	14.7404	14.7404	100	1,474,040.00		
Dec 2014	ZAEU	Future	13,202	14.9799	14.9685	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,426	15.2412	15.2321	0.0000	0.0000	0	0.00		
			<u>85,713</u>					<u>100.00</u>	<u>1,474,040.00</u>	<u>5 098 669.00</u>	<u>62 415 960 207.30</u>
<b>Option</b>											
Sep 2014	ZAEU	13.54 Put	21,000	12.5037	13.2706	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	33.6924	35.6867	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	51.7154	54.6285	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	121.2916	126.2206	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	130.6345	135.7714	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	81.6667	81.8176	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	36.8690	37.1990	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	43.9052	46.3441	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	69.5016	72.5264	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	157.0756	155.7530	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>196,087</b>					<b>100.00</b>	<b>1,474,040.00</b>	<b>7 367 218.00</b>	<b>62 723 663 892.26</b>
<b>Future</b>											
Sep 2014	ZAFR	Future	3	12.1156	12.1274	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.3118	12.3221	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.5343	12.5459	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>
<b>Future</b>											
Sep 2014	ZAGB	Future	39,268	18.4651	18.4224	18.4686	18.4686	35	648,436.00		

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Dec 2014	ZAGB	Future	7,051	18.7290	18.6840	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	170	19.0162	18.9727	0.0000	0.0000	0	0.00		
			<u>46,489</u>					<u>35.00</u>	<u>648,436.00</u>	<u>3 835 463.00</u>	<u>53 551 209 950.20</u>
<b>Option</b>											
Sep 2014	ZAGB	16.50 Put	11,200	16.6754	18.7954	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	39.6528	42.9708	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	48.2840	52.0646	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	72.3814	82.2386	0.0000	0.0000	238	19,818.26		
Sep 2014	ZAGB	17.65 Put	2,750	82.2204	92.9614	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	213.4004	208.1650	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	131.2539	129.6189	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	124.7142	123.5693	0.0000	0.0000	238	19,825.40		
Sep 2014	ZAGB	19.70 Call	20,000	93.8269	94.9029	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	482.0731	507.6255	0.0000	0.0000	0	0.00		
			<u>80,000</u>					<u>476.00</u>	<u>39,643.66</u>	<u>711 386.00</u>	<u>180 245 040.70</u>
	<b>Total</b>		<b>126,489</b>					<b>511.00</b>	<b>688,079.66</b>	<b>4 546 849.00</b>	<b>53 731 454 990.90</b>
<b>Future</b>											
Sep 2014	ZAJY	Future	2,765	0.1064	0.1062	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,484	0.1081	0.1079	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1100	0.1098	0.0000	0.0000	0	0.00		
			<u>16,299</u>					<u>0.00</u>	<u>0.00</u>	<u>564 937.00</u>	<u>5 801 589 883.70</u>
	<b>Total</b>		<b>16,299</b>					<b>0.00</b>	<b>0.00</b>	<b>564 937.00</b>	<b>5 801 589 883.70</b>
<b>Future</b>											
Sep 2014	ZAUM	Future	1,055	10.8561	10.8068	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	25	11.0226	10.9713	0.0000	0.0000	0	0.00		
			<u>1,080</u>					<u>0.00</u>	<u>0.00</u>	<u>68 528.00</u>	<u>63 971 675 410.00</u>
<b>Option</b>											
Dec 2014	ZAUM	10.72 Call	200	51765.2499	49033.7257	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>1,280</b>					<b>0.00</b>	<b>0.00</b>	<b>71 611.00</b>	<b>64 065 252 134.38</b>
<b>Future</b>											
Sep 2014	ZAUS	Future	707,786	10.8561	10.8068	10.8823	10.8302	12,293	133,779,246.90		
Dec 2014	ZAUS	Future	108,413	11.0226	10.9713	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	Future	23,568	11.2096	11.1588	11.2250	11.2212	30	336,693.00		
Jun 2015	ZAUS	Future	7,436	11.3994	11.3467	0.0000	0.0000	250	2,849,500.00		
			<u>847,203</u>					<u>12,573.00</u>	<u>136,965,439.90</u>	<u>65 055 913.00</u>	<u>596 484 863 214.50</u>
<b>Option</b>											
Sep 2014	ZAUS	8.80 Put	920	0.9165	1.0768	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	1.0597	1.2488	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	1.0993	1.2963	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.3225	1.5655	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	6.7858	8.6998	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	14.3942	17.9618	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	20.0547	24.7322	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	26.8642	32.7865	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	27.7398	33.8174	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	28.6427	34.8781	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	30.5290	37.0915	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	32.5289	39.4317	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	38.0707	48.5025	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	53.3499	66.0510	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	513.8665	477.8540	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	77.9941	93.6901	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	11,362	439.8168	406.8249	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	83.7168	100.0249	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	432.7792	400.0951	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	89.7124	106.6367	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	99.2308	117.0784	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	392.0290	361.1934	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	105.9290	124.3934	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	112.9121	131.9911	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	372.6112	342.6989	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	116.5112	135.8989	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	135.5867	156.5074	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	329.8247	302.0514	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	160.8695	183.6031	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	219.2123	247.0734	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	240.6339	220.0208	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	205.3473	188.2246	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	600	181.8083	166.7956	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	325.7083	359.9956	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	150.3180	138.2047	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	100.2711	92.8746	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	92.3837	85.9323	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	82.7587	77.2399	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	80.2316	74.9577	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	79.0045	73.8486	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	722.9045	767.0486	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	77.7985	72.7584	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	47.5749	45.3473	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	12.00 Call	35,500	38.5628	36.7622	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	1,000	1182.4628	1229.9622	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	25.7897	25.2918	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	23.0078	22.7697	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	21.7509	21.6254	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	20.2925	20.2952	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	13.4826	14.0087	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	10.2160	11.7560	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	17.2474	19.9137	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	29.1506	33.7049	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	34.1405	40.3400	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	44.6997	52.8061	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	978.8198	936.8611	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	56.2198	65.5611	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	809.3513	770.1849	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	94.2426	106.9827	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	96.1947	109.0884	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	98.1794	111.2298	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	102.2474	115.6097	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	115.2641	132.2731	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	117.5564	135.4324	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	132.9146	151.9510	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	149.4888	169.6773	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	178.5649	200.5665	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	206.5991	230.1480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	511.9528	484.8527	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	506.3022	479.4160	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	260.2491	286.3425	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	442.2778	417.8807	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	315.4936	343.7722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	353.5636	385.1954	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	415.3199	449.1551	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	481.1943	517.0341	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	195.4012	186.6030	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	138.2462	132.9289	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	137.0232	131.7768	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	126.6232	121.8769	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	107.4168	103.8495	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	106.5179	103.0053	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	62.7306	61.7226	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	60.2726	59.3914	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	54.6386	55.3392	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	13.26 Call	79,241	54.4278	55.1745	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	29.0846	29.4369	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	83.6199	91.9620	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	123.9355	135.1635	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	169.3000	183.3906	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	249.9159	272.0406	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	267.1068	290.0716	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	317.6450	342.8691	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	266.0789	257.7631	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	177.6860	173.1725	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	137.1266	134.3162	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	105.9813	106.7913	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1160.8221	1127.2908	0.0000	0.0000	0	0.00		
			<u>1,487,384</u>					<u>0.00</u>	<u>0.00</u>	<u>11 292 673.00</u>	<u>3 079 676 500.94</u>
	<b>Total</b>		<b><u>2,334,587</u></b>					<b><u>12,573.00</u></b>	<b><u>136,965,439.90</u></b>	<b><u>76 348 586.00</u></b>	<b><u>599 564 539 715.45</u></b>

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<b>Grand Total</b>	<b><u>3,224,528</u></b>	<b><u>84,485.00</u></b>	<b><u>902 123 081.06</u></b>	<b><u>104,495,862</u></b>	<b><u>860,610,243,711.45</u></b>
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