



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	(31.8343)	(41.9372)	0.0000	0.0000	0	0.00		
			<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>3 028.00</u>	<u>-439 577.64</u>
		Total	1,942					0.00	0.00	3 028.00	-439 577.64
Future											
Dec 2014	CAFE	Future	26,600	702.4211	730.8518	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>	<u>17 657 226.30</u>
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future											
Dec 2014	CAFH	Future	2,913	785.9456	815.4982	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>
		Total	2,913					0.00	0.00	2 545.00	1 740 977.07
Future											
Dec 2014	CAFJ	Future	4,362	(52.6160)	(49.9109)	0.0000	0.0000	0	0.00		
			<u>4,362</u>					<u>0.00</u>	<u>0.00</u>	<u>9 102.00</u>	<u>780 961.90</u>
		Total	4,362					0.00	0.00	9 102.00	780 961.90
Future											
Dec 2014	CAFK	Future	1,871	639.5104	667.7959	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>	<u>4 043 048.12</u>
		Total	1,871					0.00	0.00	5 561.00	4 043 048.12
Future											
Sep 2014	CAFM	Future	5,000	82.0442	89.6870	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>725 000.00</u>
		Total	5,000					0.00	0.00	5 000.00	725 000.00

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Future											
Jul 2014	CAFU	Future	24	1594.3144	1991.9500	0.0000	0.0000	0	0.00		
			24					0.00	0.00	24.00	775 000.80
		Total	24					0.00	0.00	24.00	775 000.80
Option											
Jan 2015	DAGB	18.22 Put	9,605	423.2615	404.3247	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	557.1700	535.3576	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	626.1813	603.0676	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	159.4631	169.0890	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	102.7099	108.6387	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	101.3580	107.1955	0.0000	0.0000	0	0.00		
			38,004					0.00	0.00	9 605.00	6 218 373.05
		Total	38,004					0.00	0.00	9 605.00	6 218 373.05
Future											
Jul 2014	DAUS	Future	90,000	10.6239	10.6606	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.6690	10.7078	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.6708	10.7096	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7221	10.7610	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.7762	10.8147	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9240	10.9604	0.0000	0.0000	0	0.00		
			103,777					0.00	0.00	2 409 832.00	22 631 441 039.30
Option											
Jun 2014	DAUS	10.80 Put	500	181.1985	148.8744	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.0043	0.0105	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.75 Put	60,000	139.8381	114.1712	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	30,000	187.1452	157.6327	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.84 Call	10,000	7.5399	14.1998	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	5,000	86.1352	117.0252	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	90.6618	121.3527	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	25.1911	36.9334	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	44.7885	61.1014	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	184.9020	218.2992	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	22.5480	31.6396	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0003	0.0001	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	71.2981	87.0104	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	208.1248	186.5413	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.1647	0.2365	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	127.0133	147.7186	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	39.6240	34.0789	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	6.6350	8.4615	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	10.80 Put	500	230.1701	209.8521	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	1.0180	1.2889	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0852	0.0786	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	106.7509	121.1238	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	204.8409	228.7100	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	108.9293	98.9796	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	122.9925	112.3193	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	247.8958	229.6086	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	6.9782	8.6185	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.3907	0.3718	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	174.3945	191.7937	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	281.1356	305.0019	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	1.1604	1.0786	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	263.7018	248.1856	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	160.2391	172.9596	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	19.4256	20.6750	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	53.9430	49.5370	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	77.0122	83.3256	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	272.5248	256.4106	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	32.7723	34.7305	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	2.1257	1.9780	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	213.0805	226.2179	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	277.0173	261.4390	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	43.2809	45.1090	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	3.1923	2.9686	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	270.1295	283.9243	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	5.1136	4.0163	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	285.4642	270.8421	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	336.1597	352.6339	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	67.5329	70.3609	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	290.0565	275.3301	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	72.6307	84.1038	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	6.9873	4.8064	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	406.9813	426.1837	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	293.6136	277.6654	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	72.1486	82.0269	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	297.1632	282.3944	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	76.8881	84.4851	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	300.0028	282.9400	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	81.1712	88.7906	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	301.6752	283.7276	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	78.7541	84.9224	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	10.80 Put	300	307.7393	292.1097	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	80.9316	85.6035	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	313.7004	299.5300	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	80.2424	86.4432	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	318.3033	302.9192	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	80.3030	86.6615	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	321.6198	306.9688	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	89.1861	94.7511	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	323.8334	309.6012	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	78.7684	85.2504	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	324.8341	310.9220	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	72.4192	77.2867	0.0000	0.0000	0	0.00		
			<u>289,458</u>					<u>0.00</u>	<u>0.00</u>	<u>3 999 437.00</u>	<u>266 577 863.96</u>
	Total		393,235					0.00	0.00	6 409 269.00	22 898 018 903.26
Future											
Sep 2014	EUUS	Future	225	1.3642	1.3595	0.0000	0.0000	0	0.00		
			<u>225</u>					<u>0.00</u>	<u>0.00</u>	<u>11 367.00</u>	<u>156 441 069.00</u>
	Total		225					0.00	0.00	11 367.00	156 441 069.00
Future											
Sep 2014	ZAAD	Future	14,014	10.0731	10.0922	10.0664	10.0664	250	2,516,600.00		
Dec 2014	ZAAD	Future	5,151	10.1700	10.1863	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	225	10.2761	10.2943	0.0000	0.0000	0	0.00		
			<u>19,390</u>					<u>250.00</u>	<u>2,516,600.00</u>	<u>2 301 819.00</u>	<u>17 846 732 096.50</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	55.6594	54.4300	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	134.0948	130.4097	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	347.8170	360.8962	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	116.9392	124.1152	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	108.3218	115.0263	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>
	Total		20,395					250.00	2,516,600.00	2 305 334.00	17 847 312 245.48
Future											
Sep 2014	ZACA	Future	75	10.0574	10.0554	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 326.00</u>	<u>207 286 285.60</u>
	Total		75					0.00	0.00	27 326.00	207 286 285.60
Future											
Sep 2014	ZAEU	Future	70,049	14.6738	14.6759	14.6618	14.6242	418	6,126,128.00		

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Dec 2014	ZAEU	Future	13,238	14.9108	14.9090	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,426	15.1701	15.1712	0.0000	0.0000	0	0.00		
			<u>85,713</u>					<u>418.00</u>	<u>6,126,128.00</u>	<u>5 100 056.00</u>	<u>62 436 386 191.10</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	14.1799	12.9246	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	35.5793	35.1408	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	56.5332	55.4804	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	130.0042	130.1474	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	139.8464	140.1596	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	58.3103	61.4105	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	23.6560	25.7540	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	43.2891	43.1462	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	68.8358	68.9275	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	129.6957	133.4488	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>
	Total		196,087					418.00	6,126,128.00	7 368 605.00	62 744 089 876.06
Future											
Sep 2014	ZAFR	Future	3	12.0846	12.0742	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.2862	12.2716	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.5070	12.4943	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>
	Total		1,065					0.00	0.00	391 947.00	3 440 626 367.70
Future											
Sep 2014	ZAGB	Future	40,047	18.2942	18.3515	18.3300	18.2451	2,301	42,049,779.20		
Dec 2014	ZAGB	Future	7,171	18.5654	18.6182	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	50	18.8518	18.9078	0.0000	0.0000	0	0.00		
			<u>47,268</u>					<u>2,301.00</u>	<u>42,049,779.20</u>	<u>3 839 100.00</u>	<u>53 617 810 958.00</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	16.9703	15.5338	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	38.0083	36.4091	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	46.3407	44.6724	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	87.1224	78.1705	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	98.9644	88.9887	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	145.1244	160.0698	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	80.3023	90.4274	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	75.6377	85.2633	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	54.1924	61.4109	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	529.7626	505.8605	0.0000	0.0000	0	0.00		
			<u>80,000</u>					<u>0.00</u>	<u>0.00</u>	<u>711 386.00</u>	<u>180 245 040.70</u>

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Total			127,268					2,301.00	42,049,779.20	4 550 486.00	53 798 055 998.70
Future											
Sep 2014	ZAJY	Future	2,751	0.1061	0.1063	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,484	0.1079	0.1081	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1098	0.1100	0.0000	0.0000	0	0.00		
			<u>16,285</u>					<u>0.00</u>	<u>0.00</u>	564 951.00	5 801 737 423.70
Total			16,285					0.00	0.00	564 951.00	5 801 737 423.70
Future											
Sep 2014	ZAUM	Future	1,028	10.7562	10.7950	10.7577	10.7317	31	33,311,310.00		
Dec 2014	ZAUM	Future	25	10.9259	10.9623	0.0000	0.0000	0	0.00		
			<u>1,053</u>					<u>31.00</u>	<u>33,311,310.00</u>	68 617.00	64 067 482 770.00
Option											
Dec 2014	ZAUM	10.72 Call	200	44420.5367	46649.6221	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	3 083.00	93 576 724.38
Total			1,253					31.00	33,311,310.00	71 700.00	64 161 059 494.38
Future											
Sep 2014	ZAUS	Future	687,975	10.7562	10.7950	10.7751	10.7218	12,517	134,594,324.30		
Dec 2014	ZAUS	Future	155,019	10.9259	10.9623	10.9312	10.9312	1,540	16,934,648.00		
Mar 2015	ZAUS	Future	23,611	11.1106	11.1494	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	8,196	11.3994	11.3994	0.0000	0.0000	0	0.00		
			<u>874,801</u>					<u>14,057.00</u>	<u>151,528,972.30</u>	65 248 533.00	598 571 588 910.60
Option											
Sep 2014	ZAUS	8.80 Put	920	0.8229	0.7675	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.9667	0.8996	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	1.0067	0.9363	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.2358	1.1461	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	7.8925	7.1656	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	16.8386	15.3606	0.0000	0.0000	10,000	244,200.00		
Sep 2014	ZAUS	10.10 Put	600	23.5530	21.5194	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	31.6775	28.9744	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	32.7419	29.9368	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	34.2386	30.9288	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	37.3872	33.0046	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	40.7506	35.2081	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	50.1414	43.7940	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	68.3302	60.6162	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	429.7264	460.4549	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	73.5264	65.4549	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	97.0780	87.5094	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Sep 2014	ZAUS	10.50 Call	5,000	359.8797	388.7229	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	103.6797	93.7229	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	353.2904	381.9385	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	110.5748	100.2247	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	121.4738	110.5259	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	315.3144	342.7618	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	129.1144	117.7618	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	137.0588	125.2974	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	297.3437	324.1755	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	141.1437	129.1755	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	162.7088	149.7010	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	258.0679	283.4376	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	191.0995	176.8141	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	217.7367	241.3911	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	260.4720	240.6568	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	183.1027	201.8428	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	153.8820	170.5095	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	134.4466	149.5711	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	378.2466	354.5711	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	110.9977	124.1859	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	108.9021	121.9099	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	83.6595	94.3886	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	69.8615	78.9511	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	64.0873	72.5092	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	56.9320	64.5079	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	55.0673	62.4177	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	54.1628	61.4039	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	797.9628	766.4039	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	53.2763	60.4099	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	31.5251	35.8971	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	24.0926	28.0834	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	1,000	1267.8926	1233.0834	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	15.1173	17.7753	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	13.2318	15.5936	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	12.3901	14.6175	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	11.4222	13.4932	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	7.0479	8.3848	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	9.7269	9.1703	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	17.0203	16.0673	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	29.8244	28.1626	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	37.2901	34.0896	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	49.1750	45.2978	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Dec 2014	ZAUS	10.10 Call	1,260	887.3584	919.2350	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	61.4584	56.9350	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	719.9025	750.2341	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	101.9952	95.5734	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	104.1051	97.5673	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	106.8409	99.5931	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	112.4557	103.7502	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	130.4653	119.7179	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	133.6381	122.7644	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	150.2474	138.7408	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	168.1097	155.9800	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	199.3213	186.2093	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	229.2890	215.3402	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	438.7889	460.8875	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	433.4225	455.4055	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	286.3842	271.0489	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	372.8920	393.5067	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	346.3182	328.3549	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	389.8083	369.9160	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	455.6369	434.2878	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	525.4340	502.7505	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	180.7384	190.9158	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	158.0186	166.8622	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	110.5256	116.4666	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	109.4991	115.3998	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	100.8028	106.2646	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	85.2688	89.7915	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	84.5443	89.0245	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	49.7676	52.1243	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	47.8423	50.0814	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	45.5121	46.4074	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	45.3719	46.2352	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	20.6726	23.0424	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	87.7653	81.7062	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	129.7145	122.1448	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	177.0386	168.0345	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	269.0395	254.4998	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	287.1456	272.2980	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	340.2452	324.6069	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	222.5401	235.7513	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	145.9594	155.9491	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	111.7665	120.0823	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	14.20 Call	46,165	90.9756	96.0677	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	236.8859	224.2057	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	302.3986	313.5151	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1082.1693	1107.6463	0.0000	0.0000	0	0.00		
			<u>1,532,364</u>					<u>10,000.00</u>	<u>244,200.00</u>	<u>11 403 373.00</u>	<u>3 101 095 200.38</u>
	Total		2,407,165					24,057.00	151,773,172.30	76 651 906.00	601 672 684 110.99

Grand Total	3,243,769			27,057.00	235 776 989.50	104,830,733	863,075,043,371.59
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