



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-June-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2014	CAFC	Future	1,942	(33.6943)	(31.8343)	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	711.3991	702.4211	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	795.7200	785.9456	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	(3.3324)	(52.6160)	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	647.5021	639.5104	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	83.0526	82.0442	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	1629.1304	1594.3144	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	370.3767	423.2615	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	495.7947	557.1700	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	561.0639	626.1813	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	166.7980	159.4631	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	106.3248	102.7099	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	104.8890	101.3580	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											
Jun 2014	DAUS	Future	0	10.6111	10.6239	0.0000	0.0000	500	5,305,550.00		
Jul 2014	DAUS	Future	90,000	10.6402	10.6239	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.6836	10.6690	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.6854	10.6708	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7371	10.7221	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.7910	10.7762	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9400	10.9240	0.0000	0.0000	0	0.00		
			103,777					500.00	5,305,550.00	2 410 332.00	22 636 746 589.30
Option											
Jul 2014	DAUS	10.75 Put	60,000	113.2158	139.8381	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	30,000	163.5228	187.1452	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.84 Call	10,000	2.1286	7.5399	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	5,000	89.4676	86.1352	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	94.6817	90.6618	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	21.5897	25.1911	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	41.6783	44.7885	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	190.3768	184.9020	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	20.5016	22.5480	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.59 Call	7,000	128.8967	0.0000	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0001	0.0003	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	70.1973	71.2981	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	193.4087	208.1248	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.1484	0.1647	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	127.5907	127.0133	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	32.8216	39.6240	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	6.1897	6.6350	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	10.80 Put	500	213.8395	230.1701	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.9073	1.0180	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0576	0.0852	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	104.3588	106.7509	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	204.5419	204.8409	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	97.4562	108.9293	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	110.7565	122.9925	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	231.0717	247.8958	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	6.4057	6.9782	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.3068	0.3907	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	171.8843	174.3945	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	280.5707	281.1356	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.9861	1.1604	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	248.3250	263.7018	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	157.6537	160.2391	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	16.9560	19.4256	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	47.6427	53.9430	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	74.7115	77.0122	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	257.6330	272.5248	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	30.8959	32.7723	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.8470	2.1257	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	210.9801	213.0805	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	262.4854	277.0173	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	41.2811	43.2809	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.8165	3.1923	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	268.6341	270.1295	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	4.0835	5.1136	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	273.2130	285.4642	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	336.4081	336.1597	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	65.5747	67.5329	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	279.3835	290.0565	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	78.4168	72.6307	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	5.0320	6.9873	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	408.9529	406.9813	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	284.5471	293.6136	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	74.7259	72.1486	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	288.5935	297.1632	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	78.2118	76.8881	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	291.0000	300.0028	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	81.2499	81.1712	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	290.5930	301.6752	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	79.2931	78.7541	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	10.80 Put	300	298.7792	307.7393	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	80.6411	80.9316	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	305.3536	313.7004	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	80.3884	80.2424	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	310.2018	318.3033	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	82.2809	80.3030	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	314.5576	321.6198	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	90.4002	89.1861	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	317.3807	323.8334	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	80.1925	78.7684	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	318.9717	324.8341	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	74.0032	72.4192	0.0000	0.0000	0	0.00		
			<u>295,458</u>					<u>0.00</u>	<u>0.00</u>	<u>3 999 437.00</u>	<u>266 577 863.96</u>
	Total		399,235					500.00	5,305,550.00	6 409 769.00	22 903 324 453.26
Future											
Sep 2014	EUUS	Future	325	1.3690	1.3642	0.0000	0.0000	100	1,369,700.00		
			<u>325</u>					<u>100.00</u>	<u>1,369,700.00</u>	<u>11 467.00</u>	<u>157 810 769.00</u>
	Total		325					100.00	1,369,700.00	11 467.00	157 810 769.00
Future											
Sep 2014	ZAAD	Future	14,264	10.1032	10.0731	10.1124	10.0280	1,250	12,562,950.00		
Dec 2014	ZAAD	Future	5,401	10.2009	10.1700	10.1492	10.1492	250	2,537,300.00		
Mar 2015	ZAAD	Future	225	10.3063	10.2761	0.0000	0.0000	0	0.00		
			<u>19,890</u>					<u>1,500.00</u>	<u>15,100,250.00</u>	<u>2 303 319.00</u>	<u>17 861 832 346.50</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	52.0241	55.6594	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	125.4358	134.0948	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	366.9278	347.8170	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	123.7196	116.9392	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	114.5479	108.3218	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		20,895					1,500.00	15,100,250.00	2 306 834.00	17 862 412 495.48
Future											
Sep 2014	ZACA	Future	75	10.0945	10.0574	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	69,684	14.7457	14.6738	14.6634	14.6618	500	7,350,900.00		

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Dec 2014	ZAEU	Future	13,238	14.9849	14.9108	14.9326	14.9326	250	3,733,150.00		
Mar 2015	ZAEU	Future	2,426	15.2433	15.1701	0.0000	0.0000	0	0.00		
			<u>85,348</u>					<u>750.00</u>	<u>11,084,050.00</u>	<u>5 100 806.00</u>	<u>62 447 470 241.10</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	9.5351	14.1799	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	24.5027	35.5793	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	37.6171	56.5332	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	98.5595	130.0042	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	107.1206	139.8464	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	61.7592	58.3103	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	25.3938	23.6560	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	32.9553	43.2891	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	54.3524	68.8358	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	136.1868	129.6957	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		195,722					750.00	11,084,050.00	7 369 355.00	62 755 173 926.06
Future											
Sep 2014	ZAFR	Future	3	12.1552	12.0846	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.3584	12.2862	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.5793	12.5070	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	39,050	18.3973	18.2942	18.3788	18.2860	1,175	21,491,588.10		
Dec 2014	ZAGB	Future	7,371	18.6713	18.5654	18.6912	18.5994	400	7,458,120.00		
Mar 2015	ZAGB	Future	50	18.9566	18.8518	0.0000	0.0000	0	0.00		
			<u>46,471</u>					<u>1,575.00</u>	<u>28,949,708.10</u>	<u>3 840 675.00</u>	<u>53 646 760 666.10</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	14.2031	16.9703	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	29.6356	38.0083	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	35.3359	46.3407	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	58.4897	87.1224	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	67.8367	98.9644	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	158.1275	145.1244	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	88.4945	80.3023	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	83.3421	75.6377	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	59.6719	54.1924	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	470.0551	529.7626	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			126,471					1,575.00	28,949,708.10	4 552 061.00	53 827 005 706.80
Future											
Sep 2014	ZAJY	Future	2,759	0.1064	0.1061	0.1061	0.1061	8	84,880.00		
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>16,293</u>					<u>8.00</u>	<u>84,880.00</u>	<u>564 959.00</u>	<u>5 801 822 303.70</u>
Total			16,293					8.00	84,880.00	564 959.00	5 801 822 303.70
Future											
Sep 2014	ZAUM	Future	1,010	10.7712	10.7562	10.7783	10.7344	39	41,912,120.00		
Dec 2014	ZAUM	Future	25	10.9419	10.9259	10.9239	10.9239	5	5,461,950.00		
			<u>1,035</u>					<u>44.00</u>	<u>47,374,070.00</u>	<u>68 661.00</u>	<u>64 114 856 840.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	44665.7818	44420.5367	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>
Total			1,235					44.00	47,374,070.00	71 744.00	64 208 433 564.38
Future											
Sep 2014	ZAUS	Future	687,993	10.7712	10.7562	10.7788	10.7208	12,966	139,352,685.60		
Dec 2014	ZAUS	Future	155,225	10.9419	10.9259	10.9551	10.9119	1,716	18,759,808.10		
Mar 2015	ZAUS	Future	23,611	11.1254	11.1106	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>875,025</u>					<u>14,682.00</u>	<u>158,112,493.70</u>	<u>65 263 215.00</u>	<u>598 729 701 404.30</u>
Option											
Sep 2014	ZAUS	8.80 Put	920	0.6851	0.8229	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.8106	0.9667	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.8457	1.0067	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.0477	1.2358	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	6.9633	7.8925	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	14.2465	16.8386	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	19.7068	23.5530	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	26.3534	31.6775	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	27.2323	32.7419	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	28.5544	34.2386	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	31.3479	37.3872	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	34.3472	40.7506	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	42.7942	50.1414	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	59.4030	68.3302	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	435.3967	429.7264	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	64.1967	73.5264	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	86.1370	97.0780	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	363.5415	359.8797	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	92.3415	103.6797	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	356.7559	353.2904	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	98.8434	110.5748	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	109.1635	121.4738	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	317.6254	315.3144	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	116.4254	129.1144	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	123.9965	137.0588	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	299.0996	297.3437	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	127.8996	141.1437	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	148.5865	162.7088	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	258.6114	258.0679	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	176.0063	191.0995	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	217.0570	217.7367	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	243.9701	260.4720	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	181.5162	183.1027	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	151.6675	153.8820	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	131.9082	134.4466	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	360.7082	378.2466	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	108.1945	110.9977	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	106.0847	108.9021	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	80.7752	83.6595	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	67.0454	69.8615	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	61.3247	64.0873	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	54.2638	56.9320	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	52.4283	55.0673	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	51.5399	54.1628	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	780.3399	797.9628	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	50.6687	53.2763	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	29.5042	31.5251	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	21.8725	24.0926	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	1,000	1250.6725	1267.8926	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	12.8953	15.1173	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	11.0624	13.2318	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	10.2528	12.3901	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	9.3293	11.4222	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	5.2827	7.0479	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	8.7271	9.7269	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	15.4143	17.0203	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	27.2739	29.8244	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	33.1303	37.2901	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	44.2556	49.1750	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	897.7589	887.3584	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	55.8589	61.4584	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	728.8571	719.9025	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	94.6534	101.9952	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	96.6622	104.1051	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	98.7060	106.8409	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	102.8998	112.4557	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	119.0194	130.4653	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	122.0968	133.6381	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	138.2486	150.2474	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	155.6921	168.1097	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	186.3128	199.3213	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	215.8517	229.2890	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	441.1899	438.7889	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	435.7737	433.4225	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	272.3812	286.3842	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	374.7475	372.8920	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	330.5608	346.3182	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	372.7927	389.8083	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	438.1903	455.6369	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	507.6857	525.4340	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	178.4294	180.7384	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	155.5218	158.0186	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	107.8925	110.5256	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	106.8904	109.4991	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	98.3026	100.8028	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	82.8472	85.2688	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	82.1270	84.5443	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	47.8050	49.7676	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	45.9188	47.8423	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	42.4974	45.5121	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	42.3326	45.3719	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	20.6222	20.6726	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	84.2762	87.7653	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	125.4226	129.7145	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	172.0314	177.0386	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	259.4715	269.0395	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	277.4286	287.1456	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	330.1815	340.2452	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	223.0768	222.5401	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	146.1593	145.9594	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	111.9168	111.7665	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	14.20 Call	46,165	89.4359	90.9756	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	230.3367	236.8859	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	302.2528	302.3986	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1088.0301	1082.1693	0.0000	0.0000	0	0.00		
			<u>1,532,364</u>					<i>0.00</i>	<i>0.00</i>	<i>11 403 373.00</i>	<i>3 101 095 200.38</i>
	Total		2,407,389					14,682.00	158,112,493.70	76 666 588.00	601 830 796 604.69

Grand Total	3,249,421							19,159.00	267 380 701.80	104,849,892	863,342,424,073.39
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