



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-July-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	(57.5501)	(43.6867)	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	792.3127	743.7280	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	880.4333	829.5708	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	81.1398	36.0106	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	726.7171	679.1620	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	104.8619	91.8727	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	2439.2192	1894.3605	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	275.3670	317.4968	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	380.3531	433.8475	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	436.1949	495.0639	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	199.5110	182.5878	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	126.2172	113.7311	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	124.4754	112.1022	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	348	10.7850	10.7267	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.7868	10.7285	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.8393	10.7809	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.8948	10.8359	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0450	10.9847	0.0000	0.0000	0	0.00		
			13,777					0.00	0.00	2 505 332.00	23 648 824 589.30
Option											
Jul 2014	DAUS	10.60 Call	5,000	164.0315	115.9245	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	163.5092	121.5659	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	36.4717	26.5348	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	72.2976	51.3562	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	273.6277	223.3228	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	32.5530	24.8096	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.59 Call	7,000	199.5396	156.2211	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.70 Call	35,000	121.9191	0.0000	0.0000	0.0000	35,000	3,185,000.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	99.1691	80.9640	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	123.8205	162.1632	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.1679	0.1711	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	171.8423	144.3510	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	17.5047	24.9885	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	7.4826	6.6199	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	153.8200	185.8832	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	1.0545	1.0051	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0395	0.0464	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	131.0954	115.2843	0.0000	0.0000	0	0.00		

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Sep 2014	DAUS	10.74 Call	250	255.9240	225.6874	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	66.5750	82.1629	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	77.1184	94.4870	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	176.9554	206.4333	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	7.4601	6.8592	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.2277	0.2490	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	205.0015	185.1269	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	335.5340	303.0067	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.8434	0.8724	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	197.4846	225.3485	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	181.9476	168.0195	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	17.7013	17.2061	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	35.3463	41.1086	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	83.4294	79.1576	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	209.1586	235.8648	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	31.1820	31.1344	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.6059	1.6763	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	240.1642	223.6324	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	215.2123	241.3123	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	41.5637	41.7756	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.4639	2.5692	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	303.1641	283.4139	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.7880	3.8408	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	225.9031	252.5622	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	374.3830	352.6501	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	63.9641	67.9265	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	232.3817	257.9884	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	80.0794	80.0834	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.8075	4.7647	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	453.6919	426.4206	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	237.9613	263.1421	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	84.0716	77.7155	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	243.0965	268.0649	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	88.1255	84.1459	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	248.1575	271.4145	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	87.9274	83.8096	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	253.6483	273.5556	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	87.7527	80.1352	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	261.3419	283.3276	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	90.6682	85.8654	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	266.5723	289.6961	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	86.5616	82.4460	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	10.80 Put	300	272.2877	293.6174	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	89.4112	82.9291	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	276.4361	298.3256	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	94.2619	90.8747	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	279.0684	301.0115	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	87.6101	82.0362	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	280.8801	302.4524	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	81.6577	78.2829	0.0000	0.0000	0	0.00		
			<u>230,458</u>					<u>35,000.00</u>	<u>3,185,000.00</u>	<u>4 034 437.00</u>	<u>269 762 863.96</u>
	Total		244,235					35,000.00	3,185,000.00	6 539 769.00	23 918 587 453.26
Future											
Sep 2014	EUUS	Future	325	1.3658	1.3683	0.0000	0.0000	0	0.00		
			<u>325</u>					<u>0.00</u>	<u>0.00</u>	<u>11 467.00</u>	<u>157 810 769.00</u>
	Total		325					0.00	0.00	11 467.00	157 810 769.00
Future											
Sep 2014	ZAAD	Future	15,135	10.2085	10.2043	10.2044	10.2044	250	2,551,100.00		
Dec 2014	ZAAD	Future	6,368	10.3079	10.3025	0.0000	0.0000	1,834	18,923,212.00		
Mar 2015	ZAAD	Future	300	10.4176	10.4092	0.0000	0.0000	0	0.00		
			<u>21,803</u>					<u>2,084.00</u>	<u>21,474,312.00</u>	<u>2 307 145.00</u>	<u>17 901 100 781.30</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	34.8948	36.1564	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	93.9393	95.2641	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	427.5663	425.0735	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	142.4738	143.6322	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	131.6442	132.9249	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		22,808					2,084.00	21,474,312.00	2 310 660.00	17 901 680 930.28
Future											
Sep 2014	ZACA	Future	75	10.1785	10.1300	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	69,689	14.8521	14.7994	14.8546	14.8286	52	771,139.20		
Dec 2014	ZAEU	Future	14,288	15.0940	15.0390	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,426	15.3593	15.2996	0.0000	0.0000	0	0.00		
			<u>86,403</u>					<u>52.00</u>	<u>771,139.20</u>	<u>5 102 346.00</u>	<u>62 470 561 627.10</u>
Option											

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Sep 2014	ZAEU	13.54 Put	21,000	7.7062	8.3455	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	18.7557	20.9032	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	28.3713	31.9104	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	71.9025	83.2662	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	78.6771	90.8620	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	67.9578	63.7850	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	26.6117	25.4267	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	29.4426	30.6837	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	45.9620	49.4325	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	146.5902	141.4650	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		196,777					52.00	771,139.20	7 370 895.00	62 778 265 312.06
Future											
Sep 2014	ZAFR	Future	3	12.2388	12.1993	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.4442	12.4031	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.6710	12.6263	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	39,026	18.6559	18.5284	18.6501	18.5301	2,854	53,101,456.70		
Dec 2014	ZAGB	Future	8,611	18.9335	18.8027	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	50	19.2270	19.0891	0.0000	0.0000	0	0.00		
			<u>47,687</u>					<u>2,854.00</u>	<u>53,101,456.70</u>	<u>3 845 761.00</u>	<u>53 741 499 893.20</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	9.0388	10.0875	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	21.4979	22.6141	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	24.6041	26.4234	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	31.6207	35.2816	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	33.3993	41.9332	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	219.7626	182.0164	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	124.7825	102.9419	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	118.3589	97.6493	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	86.9135	71.5870	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	353.1538	404.9566	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>
	Total		127,687					2,854.00	53,101,456.70	4 557 147.00	53 921 744 933.90
Future											
Sep 2014	ZAJY	Future	2,764	0.1069	0.1066	0.0000	0.0000	0	0.00		

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Dec 2014	ZAJY	Future	13,501	0.1087	0.1083	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1106	0.1103	0.0000	0.0000	0	0.00		
			<u>16,315</u>					<i>0.00</i>	<i>0.00</i>	<i>564 981.00</i>	<i>5 802 059 530.70</i>
	Total		16,315					0.00	0.00	564 981.00	5 802 059 530.70
Future											
Sep 2014	ZAUM	Future	947	10.8742	10.8156	10.8654	10.8305	39	42,297,000.00		
Dec 2014	ZAUM	Future	16	11.0470	10.9866	0.0000	0.0000	0	0.00		
			<u>963</u>					<i>39.00</i>	<i>42,297,000.00</i>	<i>68 767.00</i>	<i>64 229 825 830.00</i>
Option											
Dec 2014	ZAUM	10.72 Call	200	50867.2393	47166.0255	0.0000	0.0000	0	0.00		
			<u>200</u>					<i>0.00</i>	<i>0.00</i>	<i>3 083.00</i>	<i>93 576 724.38</i>
	Total		1,163					39.00	42,297,000.00	71 850.00	64 323 402 554.38
Future											
Sep 2014	ZAUS	Future	694,999	10.8742	10.8156	10.8900	10.8131	15,792	171,534,412.90		
Dec 2014	ZAUS	Future	163,060	11.0470	10.9866	11.0600	10.9891	2,616	28,870,704.60		
Mar 2015	ZAUS	Future	23,111	11.2356	11.1715	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	8,996	11.4191	11.3490	0.0000	0.0000	0	0.00		
			<u>890,166</u>					<i>18,408.00</i>	<i>200,405,117.50</i>	<i>65 302 917.00</i>	<i>599 162 379 690.10</i>
Option											
Sep 2014	ZAUS	8.80 Put	920	0.5584	0.5911	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.6655	0.7028	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.6956	0.7341	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.8688	0.9148	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	5.6802	6.1724	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	10.6402	12.1787	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	14.2480	16.6396	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	18.5926	22.0607	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	19.1546	22.7638	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	19.7336	23.4894	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	20.9474	25.0119	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	22.2381	26.6325	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	25.8443	33.7855	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	37.4642	48.1566	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	515.1067	467.9607	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	40.9067	52.3607	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	57.0796	71.8478	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	5,000	435.9632	393.0200	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	61.7632	77.4200	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	428.4044	385.9137	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	10.52 Put	4,700	66.7155	83.2826	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	74.6654	92.6368	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	384.5209	344.8514	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	80.3209	99.2514	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	86.2676	106.1731	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	363.5527	325.3501	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	89.3527	109.7501	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	105.9053	128.8103	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	317.2628	282.5871	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	128.3165	154.2925	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	269.0337	238.4721	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	181.6857	215.5254	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	220.8486	197.1606	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	183.7163	164.7476	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	159.3850	143.2605	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	285.1850	327.6605	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	130.0793	117.4497	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	127.4663	115.1510	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	96.1287	87.5923	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	78.8329	72.3642	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	71.4845	66.0832	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	62.8004	58.3368	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	60.5505	56.3266	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	59.4605	55.3521	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	685.2605	739.7521	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	58.3937	54.3979	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	32.7724	31.2942	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	25.1386	23.2773	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1150.9386	1207.6773	0.0000	0.0000	201	240,597.00		
Sep 2014	ZAUS	12.27 Call	10,000	13.8632	12.7401	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	11.6243	10.6505	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	10.6456	9.7377	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	9.5389	8.7065	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	4.8612	4.3636	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	7.5743	7.9698	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	13.2283	14.0464	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	23.1333	24.8064	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	27.3734	29.4423	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	34.8539	39.0610	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	991.3237	936.2595	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	44.3237	49.6595	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	817.0381	764.9273	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	10.34 Put	2,490	76.4626	85.4665	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	78.1435	87.3329	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	79.8551	89.2326	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	83.3742	93.1341	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	94.7047	105.6817	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	96.7131	107.9009	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	107.2920	123.0202	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	113.0405	129.4283	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	122.0356	139.4320	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	148.2515	168.4171	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	173.8849	196.5495	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	502.6466	465.9957	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	496.6699	460.3808	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	223.7313	250.7507	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	428.9953	397.0666	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	275.9186	306.9097	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	312.2887	345.7469	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	370.5583	409.2912	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	435.5848	477.1176	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	200.6543	188.5828	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	177.7323	167.6864	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	173.9710	164.2152	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	119.3894	113.7795	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	118.2436	112.7171	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	108.5563	103.7397	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	91.0113	87.2853	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	90.1887	86.5190	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	51.2399	50.0251	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	49.1191	48.0230	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	43.5097	43.4273	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	43.1314	43.2411	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	22.8357	21.8888	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	70.5599	77.0610	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	104.3349	114.8254	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	144.6384	157.9019	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	214.9283	240.1980	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	230.9914	257.2701	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	278.5979	307.6122	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	242.7035	231.3378	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	157.5695	151.1145	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	119.5869	115.4671	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	89.7123	91.8494	0.0000	0.0000	0	0.00		

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Sep 2015	ZAUS	10.56 Put	18,946	199.2667	216.5459	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	320.1754	307.1268	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1159.2801	1112.4492	0.0000	0.0000	0	0.00		
			<u>1,551,013</u>					<u>201.00</u>	<u>240,597.00</u>	<u>11 431 849.00</u>	<u>3 105 530 493.54</u>
		Total	2,441,179					18,609.00	200,645,714.50	76 734 766.00	602 267 910 183.64

Grand Total	3,132,345							58,638.00	321 474 622.40	105,058,650	865,067,105,917.24
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