



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-July-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	(39.1639)	(61.3028)	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	755.9422	819.2921	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	841.8581	907.4799	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	3.6284	34.5929	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	696.3693	758.8996	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	103.7405	125.4720	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>											
Jul 2014	CAFU	Future	24	1195.0679	2448.9192	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>Future</b>											
Aug 2014	CAFW	Future	50,000	54.1881	56.4473	0.0000	0.0000	0	0.00		
			<u>50,000</u>					<u>0.00</u>	<u>0.00</u>	<u>50 000.00</u>	<u>2 550 000.00</u>
		<b>Total</b>	<b>50,000</b>					<b>0.00</b>	<b>0.00</b>	<b>50 000.00</b>	<b>2 550 000.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	316.6993	271.4624	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	432.0886	375.1438	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	492.8762	430.3593	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	173.2873	199.9436	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	107.2916	126.4363	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	105.7341	124.6878	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>											
Jul 2014	DAUS	Future	348	10.7356	10.8208	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.7373	10.8225	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7884	10.8742	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.8431	10.9300	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9915	11.0804	0.0000	0.0000	0	0.00		
			<u>13,777</u>					<u>0.00</u>	<u>0.00</u>	<u>2 510 332.00</u>	<u>23 702 894 589.30</u>
<b>Option</b>											
Jul 2014	DAUS	10.74 Call	250	21.0109	70.3357	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	218.1689	300.3614	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	11.1442	27.7151	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.59 Call	7,000	143.3192	219.8584	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.70 Call	5,000	69.6129	134.7545	0.0000	0.0000	0	0.00		
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	66.4945	103.7542	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	139.0567	94.3718	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.1127	0.2075	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.81 Put	2,000	156.9830	0.0000	0.0000	0.0000	4,000	625,920.00		
Aug 2014	DAUS	10.90 Call	2,000	71.6949	0.0000	0.0000	0.0000	4,000	273,680.00		
Aug 2014	DAUS	10.90 Put	2,000	218.8949	0.0000	0.0000	0.0000	2,000	452,680.00		
Aug 2014	DAUS	10.74 Call	250	132.3400	184.2748	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	17.4170	11.9471	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>
Aug 2014	DAUS	12.07 Call	19,547	4.2703	6.5041	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	169.5349	130.8313	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.6953	0.9857	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0204	0.0247	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	105.7171	137.7303	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	217.5285	272.9631	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	73.1503	57.2240	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	84.7170	66.5712	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	193.0770	158.1806	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	4.6523	6.6701	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1715	0.1800	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	177.9247	216.7284	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	297.9797	355.4494	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.7340	0.7559	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	212.4658	180.9408	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	159.7034	189.0651	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	11.3075	15.3225	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	36.3049	31.7404	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	72.6164	84.5185	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	223.5768	193.1599	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	26.7103	29.3553	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.4559	1.4573	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	214.8789	248.9207	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	229.4315	199.7993	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	36.8510	40.7471	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.2639	2.2610	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	274.9500	313.8644	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.5632	3.6050	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	239.8088	211.6235	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	343.8815	386.4377	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	60.7435	62.9684	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	247.2806	218.7859	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	76.1493	78.6505	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.6313	4.5952	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	419.6603	467.7381	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	251.8931	223.5942	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	74.3264	83.4635	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	256.6076	229.6983	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	81.3561	87.3463	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	260.1889	237.9771	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	82.1832	86.4883	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	264.0776	246.0127	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Jun 2015	DAUS	15.88 Call	300	79.2673	88.3826	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	272.1704	253.4161	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	86.3554	92.2385	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	279.9862	261.4299	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	82.9952	91.5149	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	285.8937	268.3428	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	88.0159	91.5931	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	291.2703	273.9382	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	91.6057	100.0887	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	295.0495	278.8048	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	82.6778	90.2315	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	298.0094	281.5050	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	80.1909	83.0549	0.0000	0.0000	0	0.00		
				<u>181,458</u>							
	<b>Total</b>		<b>195,235</b>					<b>10,000.00</b>	<b>1,352,280.00</b>	<b>6 604 769.00</b>	<b>23 981 293 833.26</b>
<b>Future</b>											
Sep 2014	EUUS	Future	225	1.3619	1.3603	0.0000	0.0000	0	0.00		
			<u>225</u>					<u>0.00</u>	<u>0.00</u>	<u>11 567.00</u>	<u>159 170 969.00</u>
	<b>Total</b>		<b>225</b>					<b>0.00</b>	<b>0.00</b>	<b>11 567.00</b>	<b>159 170 969.00</b>
<b>Future</b>											
Sep 2014	ZAAD	Future	13,765	10.1284	10.1735	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	7,085	10.2266	10.2729	10.2152	10.2152	618	6,305,926.80		
Mar 2015	ZAAD	Future	300	10.3351	10.3831	0.0000	0.0000	0	0.00		
			<u>21,150</u>					<u>618.00</u>	<u>6,305,926.80</u>	<u>2 313 305.00</u>	<u>17 963 918 108.80</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	43.2449	37.1256	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	111.5194	99.0894	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	373.0559	400.4830	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	120.4412	129.0689	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	111.0967	119.0585	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>22,155</b>					<b>618.00</b>	<b>6,305,926.80</b>	<b>2 316 820.00</b>	<b>17 964 498 257.78</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	10.1277	10.2097	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>

<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	ZAEU	Future	69,988	14.7394	14.8397	14.7188	14.7016	1,000	14,701,651.60		
Dec 2014	ZAEU	Future	13,420	14.9789	15.0821	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,526	15.2413	15.3478	0.0000	0.0000	0	0.00		
			<u>85,934</u>					<u>1,000.00</u>	<u>14,701,651.60</u>	<u>5 106 723.00</u>	<u>62 535 967 487.90</u>
<b>Option</b>											
Sep 2014	ZAEU	13.54 Put	21,000	9.0295	8.0401	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	23.2802	18.7038	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	35.8760	27.8827	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	93.2733	72.4629	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	101.4115	79.1679	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	51.4270	60.8251	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	19.9986	22.2701	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	35.5529	29.4942	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	56.7953	47.0639	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	129.1012	140.0880	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>196,308</b>					<b>1,000.00</b>	<b>14,701,651.60</b>	<b>7 375 272.00</b>	<b>62 843 671 172.86</b>
<b>Future</b>											
Sep 2014	ZAFR	Future	3	12.1323	12.2105	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	12.3343	12.4150	12.3100	12.3100	53	652,960.00		
Mar 2015	ZAFR	Future	175	12.5577	12.6411	0.0000	0.0000	0	0.00		
			<u>1,012</u>					<u>53.00</u>	<u>652,960.00</u>	<u>392 000.00</u>	<u>3 441 279 327.70</u>
	<b>Total</b>		<b>1,012</b>					<b>53.00</b>	<b>652,960.00</b>	<b>392 000.00</b>	<b>3 441 279 327.70</b>
<b>Future</b>											
Sep 2014	ZAGB	Future	41,705	18.5143	18.6686	18.6090	18.4945	301	5,581,092.60		
Dec 2014	ZAGB	Future	9,861	18.7887	18.9466	18.8164	18.7600	250	4,701,280.00		
Mar 2015	ZAGB	Future	250	19.0798	19.2410	0.0000	0.0000	0	0.00		
			<u>51,816</u>					<u>551.00</u>	<u>10,282,372.60</u>	<u>3 852 407.00</u>	<u>53 866 272 964.20</u>
<b>Option</b>											
Sep 2014	ZAGB	16.50 Put	11,200	9.8025	8.3884	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	21.0312	20.6310	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	24.3681	23.6769	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	32.1625	30.5652	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	38.4769	32.3124	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	166.9644	221.5028	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	90.8461	125.2999	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	85.6889	118.8043	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	61.8581	86.8787	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	406.4758	348.3394	0.0000	0.0000	0	0.00		

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			80,000					0.00	0.00	711 386.00	180 245 040.70
	<b>Total</b>		<b>131,816</b>					<b>551.00</b>	<b>10,282,372.60</b>	4 563 793.00	54 046 518 004.90
<b>Future</b>											
	Sep 2014 ZAJY	Future	2,764	0.1066	0.1072	0.0000	0.0000	0	0.00		
	Dec 2014 ZAJY	Future	13,501	0.1084	0.1089	0.0000	0.0000	0	0.00		
	Mar 2015 ZAJY	Future	50	0.1103	0.1109	0.0000	0.0000	0	0.00		
			16,315					0.00	0.00	564 981.00	5 802 059 530.70
	<b>Total</b>		<b>16,315</b>					<b>0.00</b>	<b>0.00</b>	564 981.00	5 802 059 530.70
<b>Future</b>											
	Sep 2014 ZAUM	Future	929	10.8227	10.9092	10.8275	10.8216	57	61,774,850.00		
	Dec 2014 ZAUM	Future	22	10.9935	11.0824	0.0000	0.0000	0	0.00		
			951					57.00	61,774,850.00	68 917.00	64 393 401 180.00
<b>Option</b>											
	Dec 2014 ZAUM	10.72 Call	200	46767.7645	53071.8546	0.0000	0.0000	0	0.00		
			200					0.00	0.00	3 083.00	93 576 724.38
	<b>Total</b>		<b>1,151</b>					<b>57.00</b>	<b>61,774,850.00</b>	72 000.00	64 486 977 904.38
<b>Future</b>											
	Sep 2014 ZAUS	Future	686,915	10.8227	10.9092	10.8683	10.7963	23,177	250,905,530.10		
	Dec 2014 ZAUS	Future	162,638	10.9935	11.0824	11.0401	10.9827	11,500	127,030,187.50		
	Mar 2015 ZAUS	Future	22,611	11.1797	11.2712	11.2177	11.1830	22	246,407.70		
	Jun 2015 ZAUS	Future	9,846	11.3598	11.4548	0.0000	0.0000	400	4,543,600.00		
	Sep 2015 ZAUS	Future	160	11.5568	11.6526	0.0000	0.0000	0	0.00		
			882,170					35,099.00	382,725,725.30	65 382 320.00	600 030 296 350.80
<b>Option</b>											
	Sep 2014 ZAUS	8.80 Put	920	0.4655	0.4720	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	8.88 Put	26,804	0.5630	0.5624	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	8.90 Put	15,296	0.5905	0.5878	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	9.00 Put	35,000	0.7512	0.7341	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	9.78 Put	920	5.6218	4.7741	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.00 Put	72,800	10.3962	9.0753	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.10 Put	600	13.9002	12.2578	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.19 Put	6,220	18.1605	16.1119	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.20 Put	48,650	18.7146	16.6119	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.21 Put	15,296	19.2861	17.1273	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.23 Put	27,284	20.4879	18.2082	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.25 Put	10,900	21.7702	19.3601	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.30 Put	7,700	28.0224	22.5777	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.38 Put	250	40.8333	30.4553	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	10.40 Call	2,000	467.3304	542.6402	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	44.6304	33.4402	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	62.4628	47.6440	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	5,000	390.3210	461.0042	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	67.6210	51.8042	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	383.0117	453.1811	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	73.0754	56.2240	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	81.8212	63.3555	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	340.7377	407.6566	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	88.0377	68.4566	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	94.5690	73.8419	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	320.6558	385.8430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	97.9558	76.6430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	116.0955	91.7602	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	276.6251	337.5386	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	140.5819	112.4282	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	231.2712	286.9808	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	194.4088	0.0000	0.0000	0.0000	9,000	1,837,890.00		
Sep 2014	ZAUS	10.83 Put	6,500	200.2687	162.3444	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	188.9094	236.2281	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	155.8467	193.6594	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	134.0938	167.4836	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	311.3938	258.2836	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	108.2040	135.9543	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	105.9148	133.1459	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	78.7054	99.4964	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	63.9169	80.9932	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	57.9070	73.1565	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	50.5574	63.6451	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	48.6624	61.2614	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	47.7452	60.1090	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	725.0452	650.9090	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	46.8494	58.9805	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	25.6182	32.1460	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	18.3178	25.1950	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1195.6178	1115.9950	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	9.0731	12.8889	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	7.3397	10.5244	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	6.5980	9.5047	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	5.7726	8.3639	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	2.4993	3.7493	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	7.0550	6.9076	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	9.44 Put	11,976	12.5620	12.1121	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	22.4405	21.2554	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	26.7340	25.1752	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	35.6757	32.0725	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	939.0911	1023.1900	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	45.5911	40.7900	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	766.1775	846.9456	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	79.4694	70.5016	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	81.2472	72.0603	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	83.0599	73.6498	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	86.7821	76.9137	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	98.7914	87.4488	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	100.9185	89.3154	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	115.3185	99.1733	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	121.4379	104.4863	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	131.0044	112.8140	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	158.8221	137.1544	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	185.9472	161.0567	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	461.8713	524.4591	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	456.1182	518.2273	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	238.5068	207.8140	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	391.2098	447.4320	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	293.3020	257.1173	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	331.3643	291.6684	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	394.3515	347.6479	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	461.7786	410.7685	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	179.6995	206.5833	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	158.9178	182.3535	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	155.4857	178.4053	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	105.9984	121.1972	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	104.9649	119.9988	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	96.2493	109.8791	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	80.4074	91.6796	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	79.6740	90.8307	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	45.0764	50.7938	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	43.2059	48.6295	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	38.8815	42.9159	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	38.6891	42.5291	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	18.5219	22.0849	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	71.5697	67.3083	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	108.2506	98.9594	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	150.4900	136.7160	0.0000	0.0000	0	0.00		



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Mar 2015	ZAUS	10.75 Put	10,000	228.0080	202.9026	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	244.8867	218.1240	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	294.7923	263.3615	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	224.8415	246.1231	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	145.6755	157.8759	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	110.6871	118.8671	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	85.5203	88.1817	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	209.1673	196.5663	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	306.7062	326.2149	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1117.8480	1192.0706	0.0000	0.0000	0	0.00		
			<u>1,560,013</u>					<u>9,000.00</u>	<u>1,837,890.00</u>	<u>11 441 049.00</u>	<u>3 107 376 545.54</u>
	<b>Total</b>		<b><u>2,442,183</u></b>					<b><u>44,099.00</u></b>	<b><u>384,563,615.30</u></b>	<b><u>76 823 369.00</u></b>	<b><u>603 137 672 896.34</u></b>

<b>Grand Total</b>	<b><u>3,137,191</u></b>							<b><u>56,378.00</u></b>	<b><u>479 633 656.30</u></b>	<b><u>105,279,739</u></b>	<b><u>866,420,709,779.24</u></b>
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