



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	(31.8643)	(42.7122)	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	734.7027	765.7221	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	820.5730	852.4014	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	(4.4049)	5.1348	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	673.6588	704.9305	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	94.6034	103.6145	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

<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											
Jul 2014	CAFU	Future	24	333.2249	856.2365	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
Future											
Aug 2014	CAFW	Future	50,000	55.2176	57.9081	0.0000	0.0000	0	0.00		
			50,000					0.00	0.00	50 000.00	2 550 000.00
		Total	50,000					0.00	0.00	50 000.00	2 550 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	325.9159	298.7857	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	447.5435	413.4131	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	511.5056	474.0852	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	151.4436	166.3828	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	90.1735	101.2327	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	88.7505	99.7072	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	0	10.7045	10.7249	0.0000	0.0000	1,500	16,056,750.00		
Jul 2014	DAUS	Future	348	10.7082	10.7458	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.7100	10.7476	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7612	10.7985	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.8152	10.8528	0.0000	0.0000	2,500	27,134,550.00		
Dec 2014	DAUS	Future	4,000	10.9617	11.0003	0.0000	0.0000	0	0.00		
			15,115					4,000.00	43,191,300.00	2 514 332.00	23 746 085 889.30
Option											
Jul 2014	DAUS	10.59 Call	7,000	102.7043	142.2960	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.70 Call	5,000	26.7485	60.1171	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.73 Put	5,000	58.3687	51.4283	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	42.9943	60.7576	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	141.9525	123.5415	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.0239	0.0417	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.81 Put	2,000	159.4461	142.0523	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Call	2,000	50.2389	66.1262	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Put	2,000	224.4389	202.8262	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	105.7427	129.2916	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	15.8053	13.1708	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	2.1647	3.1313	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	10.80 Put	500	172.6451	155.2405	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.4082	0.5471	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0111	0.0113	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	86.2155	100.6558	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	191.4894	214.4107	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	70.9756	64.6970	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	82.6478	75.5174	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	193.5261	179.9372	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	1.6952	2.8264	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1440	0.1388	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	156.4383	173.1860	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	270.6025	295.0732	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.5603	0.6212	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	214.4291	201.9665	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	142.7405	155.7306	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	8.4200	10.3088	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	34.2581	32.7844	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	64.0003	69.4106	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	228.4068	215.4043	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	22.4139	24.9095	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.3030	1.3479	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	198.2150	213.3961	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	234.6161	222.6103	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	33.9770	35.4161	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.0804	2.1406	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	257.3881	275.0727	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.5061	3.4673	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	245.5592	233.8644	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	325.4797	344.8520	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	58.8306	60.1178	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	252.6624	240.8613	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	71.5772	75.2346	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.4503	4.5185	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	400.2832	421.5794	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	258.6863	246.5252	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	68.5878	74.4254	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	262.0937	251.1835	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	76.6451	81.2838	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	265.2674	255.0698	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	79.0872	82.3389	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	266.7238	259.3243	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	78.2015	79.4567	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	10.80 Put	300	274.8011	266.5293	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	86.4332	87.0928	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	282.2318	273.8999	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	83.1533	83.8498	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	287.1254	279.3547	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	83.7059	89.1423	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	292.4794	284.2841	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	92.0142	93.0116	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	296.3201	287.6301	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	82.8349	84.0544	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	298.4800	289.6913	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	79.0655	80.3523	0.0000	0.0000	0	0.00		
			<u>183,708</u>					<u>0.00</u>	<u>0.00</u>	<u>4 104 437.00</u>	<u>278 825 543.96</u>
Total			198,823					4,000.00	43,191,300.00	6 618 769.00	24 024 911 433.26
Future											
Sep 2014	EUUS	Future	225	1.3628	1.3605	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>
Total			225					0.00	0.00	11 567.00	159 170 969.00
Future											
Sep 2014	ZAAD	Future	14,005	10.0948	10.1174	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	7,835	10.1911	10.2150	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	306	10.2997	10.3241	0.0000	0.0000	0	0.00		
			<u>22,146</u>					<u>0.00</u>	<u>0.00</u>	<u>2 316 626.00</u>	<u>17 997 557 918.70</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	46.7171	43.2910	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	113.0090	112.2734	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	342.5755	363.1261	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	106.0355	114.8643	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	97.6742	105.7931	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			23,151					0.00	0.00	2 320 141.00	17 998 138 067.68
Future											
Sep 2014	ZACA	Future	75	10.0489	10.0908	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	70,159	14.7116	14.7371	14.7525	14.7525	578	8,526,945.00		

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Dec 2014	ZAEU	Future	13,670	14.9476	14.9747	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,526	15.2090	15.2364	0.0000	0.0000	0	0.00		
			<u>86,355</u>					<u>578.00</u>	<u>8,526,945.00</u>	<u>5 108 230.00</u>	<u>62 558 246 494.90</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	7.8396	7.8856	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	19.3559	19.0938	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	31.2480	30.5857	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	85.9138	83.3694	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	93.8600	91.0310	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	40.3739	43.7650	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	14.5538	15.4255	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	38.0469	38.8735	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	58.4318	59.0816	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	119.9442	124.5986	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		196,729					578.00	8,526,945.00	7 376 779.00	62 865 950 179.86
Future											
Sep 2014	ZAFR	Future	3	12.1152	12.1397	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	12.3149	12.3401	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.5377	12.5631	0.0000	0.0000	0	0.00		
			<u>1,012</u>					<u>0.00</u>	<u>0.00</u>	<u>392 000.00</u>	<u>3 441 279 327.70</u>
	Total		1,012					0.00	0.00	392 000.00	3 441 279 327.70
Future											
Sep 2014	ZAGB	Future	42,607	18.4329	18.5185	18.5514	18.5032	135	2,499,564.00		
Dec 2014	ZAGB	Future	10,111	18.7039	18.7915	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	250	18.9955	19.0835	0.0000	0.0000	0	0.00		
			<u>52,968</u>					<u>135.00</u>	<u>2,499,564.00</u>	<u>3 855 552.00</u>	<u>53 924 646 307.30</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	8.7922	8.2206	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	19.5912	19.2446	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	23.3327	22.7573	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	36.2824	31.0636	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	43.2269	36.8655	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	130.1601	153.5494	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	68.1067	80.6551	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	64.3116	76.0329	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	47.1570	55.2141	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	427.2648	389.0182	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			132,968					135.00	2,499,564.00	4 566 938.00	54 104 891 348.00
Future											
Sep 2014	ZAJY	Future	2,764	0.1063	0.1070	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,501	0.1080	0.1087	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1100	0.1107	0.0000	0.0000	0	0.00		
			<u>16,315</u>					<u>0.00</u>	<u>0.00</u>	564 981.00	5 802 059 530.70
Total			16,315					0.00	0.00	564 981.00	5 802 059 530.70
Future											
Sep 2014	ZAUM	Future	924	10.7950	10.8324	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	52	10.9637	11.0023	10.9985	10.9985	5	5,499,250.00		
			<u>976</u>					<u>5.00</u>	<u>5,499,250.00</u>	68 985.00	64 467 906 660.00
Option											
Dec 2014	ZAUM	10.72 Call	200	44231.8234	47018.2676	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			1,176					5.00	5,499,250.00	72 068.00	64 561 483 384.38
Future											
Sep 2014	ZAUS	Future	675,841	10.7950	10.8324	10.8486	10.7989	72,019	779,271,046.30		
Dec 2014	ZAUS	Future	171,888	10.9637	11.0023	11.0000	10.9848	1,520	16,703,500.00		
Mar 2015	ZAUS	Future	22,611	11.1500	11.1889	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	9,846	11.3318	11.3705	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	160	11.5306	11.5708	0.0000	0.0000	0	0.00		
			<u>880,346</u>					<u>73,539.00</u>	<u>795,974,546.30</u>	65 533 548.00	601 669 044 899.40
Option											
Sep 2014	ZAUS	8.80 Put	920	0.2651	0.3017	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.3310	0.3729	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.3500	0.3933	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.4633	0.5140	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	4.5836	4.5644	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	8.7094	8.3292	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	11.8261	11.1131	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	15.6950	14.5288	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	16.2039	14.9756	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	16.7307	15.4377	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	17.8412	16.4101	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	19.0313	17.4508	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	25.0743	22.8578	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	37.7256	34.1795	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	436.5270	469.9847	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	41.5270	37.5847	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	10.48 Put	4,000	59.5866	53.8082	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	359.8607	390.9600	0.0000	0.0000	3,000	1,133,841.90		
Sep 2014	ZAUS	10.50 Put	13,300	64.8607	58.5600	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	352.6165	383.4464	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	70.4530	63.6077	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	79.4575	71.7525	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	310.8798	339.9730	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	85.8798	77.5730	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	92.6433	83.7144	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	291.1537	319.3088	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	96.1537	86.9088	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	115.0220	104.1209	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	248.1873	273.9998	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	140.5921	127.5875	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	204.4248	227.3685	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	196.9175	179.9368	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	203.0223	185.7056	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	164.2110	183.9618	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	143.0309	0.0000	0.0000	0.0000	2,000	297,379.60		
Sep 2014	ZAUS	10.93 Call	7,700	133.4647	150.3327	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	113.5555	128.3675	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	318.5555	295.9675	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	90.2456	102.4410	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	88.2067	100.1613	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	64.2956	73.2822	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	51.5784	58.8706	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	46.4082	53.0577	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	40.1444	45.9957	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	38.5400	44.1831	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	37.7666	43.3077	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	742.7666	710.9077	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	37.0105	42.4537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	19.4884	22.5241	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	13.6599	15.8897	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1218.6599	1183.4897	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	6.5072	7.6821	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	5.2074	6.1737	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	4.6565	5.5322	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	4.0479	4.8216	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	1.6897	2.0443	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	6.3523	6.6052	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	11.3367	11.7611	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	9.78 Put	41,000	20.4084	21.0412	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	25.0726	25.0862	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	34.3602	33.6338	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	907.9639	945.4676	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	44.2639	43.1676	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	735.2911	771.6677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	78.4910	75.9662	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	80.2999	77.6963	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	82.1434	79.4573	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	85.9337	83.0808	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	100.5056	94.7817	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	103.2944	96.8586	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	118.0185	110.8542	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	124.2733	116.8076	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	134.0536	126.1259	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	151.4197	142.6994	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	162.4879	153.2769	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	190.2096	179.8189	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	436.6026	464.2961	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	430.9437	458.4603	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	243.9029	231.4053	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	367.2144	392.5996	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	299.8547	285.3688	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	341.1266	322.9399	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	405.5831	385.4254	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	474.4373	452.4385	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	166.4212	178.3236	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	147.0259	157.3939	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	143.8038	153.9442	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	142.2256	152.2541	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	97.5748	104.3271	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	96.6158	103.2951	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	88.3994	94.5889	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	73.6966	78.7873	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	73.0165	78.0567	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	41.1463	43.7390	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	39.4345	41.8933	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	36.1206	37.6101	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	35.9241	37.4088	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	15.6141	17.4222	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	72.7773	69.8484	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	109.6864	104.9098	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	10.51 Put	23,800	152.2170	145.3511	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	234.4325	224.1463	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	251.5789	240.6625	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	302.2333	289.5484	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	213.1141	225.7160	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	137.3902	146.0605	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	104.2466	110.9822	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	82.5757	87.7047	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	209.4516	204.1322	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	301.7394	308.9343	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1095.9989	1126.7505	0.0000	0.0000	0	0.00		
			<u>1,583,629</u>					<u>5,000.00</u>	<u>1,431,221.50</u>	<u>11 475 788.00</u>	<u>3 113 119 779.60</u>
	Total		<u>2,463,975</u>					<u>78,539.00</u>	<u>797,405,767.80</u>	<u>77 009 336.00</u>	<u>604 782 164 679.00</u>

Grand Total	<u>3,165,165</u>							<u>83,257.00</u>	<u>857 122 826.80</u>	<u>105,487,747</u>	<u>868,297,616,801.90</u>
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