



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	(27.8679)	(38.3365)	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	723.4708	755.7339	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	808.8666	842.1639	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	(38.3654)	(10.4628)	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	662.7821	694.7713	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	86.4474	97.2936	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	72.5939	271.9982	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>
		Total	24					0.00	0.00	24.00	775 000.80
Future											
Aug 2014	CAFW	Future	50,000	52.2041	56.7230	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>
		Total	50,000					0.00	0.00	50 000.00	2 550 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	302.4449	284.8964	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	420.2603	397.9316	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	482.6236	457.9846	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	146.4291	164.6868	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	84.2053	95.9917	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	82.7781	94.3979	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>
		Total	38,004					0.00	0.00	9 605.00	6 218 373.05
Future											
Jul 2014	DAUS	Future	0	10.6773	10.7173	0.0000	0.0000	5,000	53,386,500.00		
Jul 2014	DAUS	Future	348	10.6927	10.7350	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.6945	10.7367	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7458	10.7882	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.7995	10.8422	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9440	10.9881	0.0000	0.0000	0	0.00		
			<u>15,115</u>					<u>5,000.00</u>	<u>53,386,500.00</u>	<u>2 526 332.00</u>	<u>23 874 137 189.30</u>
Option											
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	32.6391	46.7378	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	146.3370	120.0230	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.0229	0.0285	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.71 Call	14,000	74.1668	0.0000	0.0000	0.0000	14,000	1,391,040.00		
Aug 2014	DAUS	10.81 Put	2,000	164.2851	140.1781	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Call	2,000	41.7443	55.2696	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Put	2,000	231.3443	202.5696	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	93.1161	116.2002	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	15.5361	13.6722	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	1.2122	2.2103	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	176.7965	154.5115	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.3277	0.4216	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	8.30 Put	5,000	0.0006	0.0112	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	77.5793	91.6457	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	177.1645	203.1779	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	70.8272	62.0007	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	82.7505	72.8437	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	196.4857	178.7846	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	1.4364	1.5709	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1326	0.1183	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	145.6208	162.8931	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	255.3881	282.8209	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.4958	0.5092	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	217.5134	200.8516	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	134.4137	147.2092	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	7.6407	9.2508	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	33.6199	30.5370	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	60.0948	65.2261	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	231.0595	214.5777	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	21.5893	22.4973	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.2177	1.2018	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	189.3125	204.4645	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	238.3146	221.7926	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	32.0076	33.2346	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	1.9773	1.9313	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	247.8727	265.3630	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.3799	3.2236	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	249.1302	232.6190	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	314.5495	334.1113	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	56.9775	57.9192	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	256.1108	239.9807	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	70.0745	72.9088	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.2996	4.2474	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	388.0971	410.2637	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	261.8365	246.1040	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	67.7564	72.1372	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	266.5450	251.0972	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	71.4632	79.1228	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	270.7870	255.3136	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	76.2147	79.3316	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	271.7093	259.7053	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	75.9391	79.1576	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	278.5666	266.5705	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	79.4324	87.5799	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	10.80 Put	300	286.3098	274.0665	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	79.7186	84.4277	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	292.1201	279.6559	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	82.0796	89.7314	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	297.2440	284.7575	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	90.6588	93.6088	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	300.8083	288.2145	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	80.6260	84.6811	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	302.9586	290.3612	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	74.6242	81.0046	0.0000	0.0000	0	0.00		
			<u>180,708</u>					<u>14,000.00</u>	<u>1,391,040.00</u>	<u>4 118 437.00</u>	<u>280 216 583.96</u>
	Total		195,823					19,000.00	54,777,540.00	6 644 769.00	24 154 353 773.26
Future											
Sep 2014	EUUS	Future	225	1.3539	1.3570	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	10.0513	10.0825	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	7,835	10.1451	10.1771	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	300	10.2516	10.2844	10.2592	10.2583	12	123,105.00		
			<u>22,140</u>					<u>12.00</u>	<u>123,105.00</u>	<u>2 316 638.00</u>	<u>17 997 681 023.70</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	49.6109	48.5482	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	122.1855	117.8542	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	311.5733	334.6252	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	94.8258	104.1670	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	87.2513	96.0016	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		23,145					12.00	123,105.00	2 320 153.00	17 998 261 172.68
Future											
Sep 2014	ZACA	Future	75	10.0053	10.0460	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	69,164	14.5947	14.6857	14.6391	14.6391	2,499	36,567,739.80		
Dec 2014	ZAEU	Future	13,670	14.8261	14.9196	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,526	15.0822	15.1794	0.0000	0.0000	0	0.00		

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			85,360					2,499.00	36,567,739.80	5 110 729.00	62 594 814 234.70
Option											
Sep 2014	ZAEU	13.54 Put	21,000	9.7232	8.3510	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	24.9069	21.0913	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	43.8241	34.1075	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	113.2101	92.2732	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	122.9860	100.6548	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	29.3469	37.6612	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	8.5851	12.4222	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	42.1752	41.4218	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	65.6138	62.9007	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	98.0112	116.2315	0.0000	0.0000	0	0.00		
			110,374					0.00	0.00	2 268 549.00	307 703 684.96
	Total		195,734					2,499.00	36,567,739.80	7 379 278.00	62 902 517 919.66
Future											
Sep 2014	ZAFR	Future	3	12.0094	12.0920	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	12.2047	12.2902	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.4227	12.5110	0.0000	0.0000	0	0.00		
			1,012					0.00	0.00	392 000.00	3 441 279 327.70
	Total		1,012					0.00	0.00	392 000.00	3 441 279 327.70
Future											
Sep 2014	ZAGB	Future	44,115	18.4700	18.5459	18.5070	18.4656	1,258	23,275,257.80		
Dec 2014	ZAGB	Future	10,861	18.7377	18.8156	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	250	19.0240	19.1047	0.0000	0.0000	0	0.00		
			55,226					1,258.00	23,275,257.80	3 859 539.00	53 998 601 762.60
Option											
Sep 2014	ZAGB	16.50 Put	11,200	7.3016	6.4410	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	17.5294	16.8620	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	21.2335	20.1367	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	33.4487	27.9333	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	39.5864	33.1557	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	130.3983	150.5268	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	66.4379	76.3052	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	62.7249	71.6017	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	46.0168	52.5319	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	399.5903	375.7174	0.0000	0.0000	0	0.00		
			80,000					0.00	0.00	711 386.00	180 245 040.70
	Total		135,226					1,258.00	23,275,257.80	4 570 925.00	54 178 846 803.30

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Future											
Sep 2014	ZAJY	Future	2,764	0.1061	0.1064	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,501	0.1078	0.1082	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1097	0.1101	0.0000	0.0000	0	0.00		
			<u>16,315</u>					<u>0.00</u>	<u>0.00</u>	<u>564 981.00</u>	<u>5 802 059 530.70</u>
		Total	16,315					0.00	0.00	564 981.00	5 802 059 530.70
Future											
Sep 2014	ZAUM	Future	959	10.7795	10.8221	10.8091	10.7808	76	82,061,950.00		
Dec 2014	ZAUM	Future	67	10.9460	10.9900	10.9861	10.9821	10	10,984,100.00		
			<u>1,026</u>					<u>86.00</u>	<u>93,046,050.00</u>	<u>69 076.00</u>	<u>64 566 424 960.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	42737.5061	45646.3001	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	1,226					86.00	93,046,050.00	72 159.00	64 660 001 684.38
Future											
Sep 2014	ZAUS	Future	679,166	10.7795	10.8221	10.8132	10.7721	12,558	135,579,861.80		
Dec 2014	ZAUS	Future	171,888	10.9460	10.9900	10.9702	10.9702	6	65,821.20		
Mar 2015	ZAUS	Future	22,611	11.1295	11.1756	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	9,846	11.3074	11.3556	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	160	11.5067	11.5545	0.0000	0.0000	0	0.00		
			<u>883,671</u>					<u>12,564.00</u>	<u>135,645,683.00</u>	<u>65 563 978.00</u>	<u>601 997 802 606.00</u>
Option											
Sep 2014	ZAUS	8.80 Put	920	0.1821	0.1916	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.2337	0.2428	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.2487	0.2577	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.3405	0.3474	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	4.1141	3.8245	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	7.5789	7.1498	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	10.2036	9.6605	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	13.4886	12.7873	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	13.9390	13.1994	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	14.8041	13.6264	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	16.6645	14.5272	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	18.7065	15.4946	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	24.6852	20.6545	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	37.2279	31.6428	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	420.5073	457.0824	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	41.0073	34.9824	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	59.0247	51.0417	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	343.8019	377.8825	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 Put	13,300	64.3019	55.7825	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	336.5640	370.3681	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	69.9075	60.8307	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	78.9433	69.0007	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	294.8968	326.9576	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	85.3968	74.8576	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	92.2011	81.0483	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	275.2364	306.3722	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	95.7364	84.2722	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	114.7679	101.6935	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	232.5190	261.3795	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	140.6298	125.5308	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	189.2185	215.3306	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	200.7400	178.8382	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	206.9529	184.6924	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	152.7502	172.7362	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	132.2283	150.1719	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	122.9947	139.9750	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	103.8573	118.7472	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	324.3573	296.6472	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	81.6202	93.9042	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	79.6856	91.7339	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	57.1493	66.3121	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	45.4845	52.8431	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	40.7547	47.4084	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	35.0547	40.8418	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	33.6010	39.1634	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	32.9008	38.3545	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	753.4008	716.2545	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	32.2176	37.5650	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	16.5643	19.3910	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	10.9333	13.5120	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1231.4333	1191.4120	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	5.1146	6.3929	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	4.0766	5.1076	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	3.6390	4.5639	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	3.1572	3.9639	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	1.3100	1.6496	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	6.0801	5.9808	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	10.9086	10.7141	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	19.7797	19.3416	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	24.3958	23.1389	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	10.00 Put	46,500	33.7038	31.4004	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	889.6815	930.7280	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	43.6815	40.7280	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	717.3905	756.6696	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	78.4130	73.2530	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	80.2549	74.9803	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	82.1325	76.7413	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	85.9985	80.3680	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	100.8855	92.1006	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	103.7402	94.1854	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	118.8104	108.3131	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	125.2141	114.3321	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	135.2317	123.7638	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	153.0217	140.5625	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	164.3621	151.2971	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	192.7606	178.2637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	421.7626	450.6478	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	416.2079	444.8849	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	247.7386	230.7530	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	353.8045	379.9893	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	304.9591	285.7021	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	346.9894	323.9553	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	412.4738	387.2830	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	482.3266	455.1466	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	159.2598	171.1737	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	140.6090	150.9798	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	137.5146	147.6507	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	135.9982	146.0202	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	93.2417	99.9167	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	92.3250	98.9262	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	84.4517	90.5875	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	70.3330	75.3355	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	69.6807	74.6314	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	39.1837	41.6614	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	37.5499	39.8955	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	34.3158	35.7503	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	34.1129	35.5342	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	14.3463	15.8050	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	71.6714	67.8641	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	109.2158	102.9251	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	152.6804	143.5912	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	237.0190	223.2877	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	10.79 Put	1,112	254.6179	240.0300	0.0000	0.0000	0	0.00	
Mar 2015	ZAUS	10.90 Put	46,165	306.5887	289.5995	0.0000	0.0000	0	0.00	
Mar 2015	ZAUS	12.00 Call	10,000	207.4726	219.2708	0.0000	0.0000	0	0.00	
Mar 2015	ZAUS	12.61 Call	23,800	134.2624	141.7276	0.0000	0.0000	0	0.00	
Mar 2015	ZAUS	13.05 Call	24,155	102.1894	107.6941	0.0000	0.0000	0	0.00	
Mar 2015	ZAUS	14.20 Call	46,165	81.2426	85.1468	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	10.56 Put	18,946	213.7313	202.9461	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	13.06 Call	18,946	294.8598	306.6141	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	500	1080.4738	1111.7685	0.0000	0.0000	0	0.00	
			<u>1,583,629</u>					<u>0.00</u>	<u>0.00</u>	<u>11 475 788.00</u>
	Total		<u>2,467,300</u>					<u>12,564.00</u>	<u>135,645,683.00</u>	<u>77 039 766.00</u>
										<u>3 113 119 779.60</u>

Grand Total	3,166,797						35,419.00	343 435 375.60	105,550,766	868,964,981,448.60
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