



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	(24.7211)	(27.8679)	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	712.3353	723.4708	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	797.7815	808.8666	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	(50.7898)	(38.3654)	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	650.9404	662.7821	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	82.9383	86.4474	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	17.8572	72.5939	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	51.8769	52.2041	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	331.6633	302.4449	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	456.3417	420.2603	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	521.8893	482.6236	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	133.5955	146.4291	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	76.8417	84.2053	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	75.5425	82.7781	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	10.6750	10.6927	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.6767	10.6945	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7282	10.7458	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.7820	10.7995	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9264	10.9440	0.0000	0.0000	0	0.00		
			15,115					0.00	0.00	2 526 332.00	23 874 137 189.30
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	24.8750	32.6391	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	155.4348	146.3370	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.0206	0.0229	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.71 Call	14,000	61.8101	74.1668	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.81 Put	2,000	173.3038	164.2851	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Call	2,000	35.7385	41.7443	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Put	2,000	243.0385	231.3443	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	81.6752	93.1161	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	18.3711	15.5361	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	1.0866	1.2122	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	184.3143	176.7965	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.2689	0.3277	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0110	0.0006	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	10.96 Call	5,000	69.7116	77.5793	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	165.8011	177.1645	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	73.2322	70.8272	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	85.6379	82.7505	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	203.3395	196.4857	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	1.2847	1.4364	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1309	0.1326	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	137.1821	145.6208	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	244.2938	255.3881	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.4882	0.4958	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	223.7771	217.5134	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	127.6838	134.4137	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	7.0470	7.6407	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	34.7422	33.6199	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	56.5879	60.0948	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	236.5394	231.0595	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	19.4453	21.5893	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.2093	1.2177	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	181.0643	189.3125	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	242.4496	238.3146	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	31.1567	32.0076	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	1.9584	1.9773	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	238.1892	247.8727	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.3358	3.3799	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	253.2351	249.1302	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	303.7339	314.5495	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	56.0647	56.9775	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	259.3150	256.1108	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	67.2445	70.0745	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.2701	4.2996	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	375.6810	388.0971	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	265.2899	261.8365	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	65.8799	67.7564	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	268.4211	266.5450	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	69.1471	71.4632	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	272.4084	270.7870	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	73.8867	76.2147	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	274.9246	271.7093	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	72.4496	75.9391	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	279.8146	278.5666	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	77.2629	79.4324	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	287.6097	286.3098	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 2015	DAUS	16.50 Call	300	77.6576	79.7186	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	293.9555	292.1201	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	78.6833	82.0796	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	298.6707	297.2440	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	88.5224	90.6588	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	302.1695	300.8083	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	78.7245	80.6260	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	304.3736	302.9586	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	72.8453	74.6242	0.0000	0.0000	0	0.00		
			<u>180,708</u>					<u>0.00</u>	<u>0.00</u>	<u>4 118 437.00</u>	<u>280 216 583.96</u>
	Total		195,823					0.00	0.00	6 644 769.00	24 154 353 773.26
Future											
Sep 2014	EUUS	Future	225	1.3522	1.3539	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	10.0505	10.0513	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	7,835	10.1447	10.1451	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	300	10.2505	10.2516	0.0000	0.0000	0	0.00		
			<u>22,140</u>					<u>0.00</u>	<u>0.00</u>	<u>2 316 638.00</u>	<u>17 997 681 023.70</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	49.3599	49.6109	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	121.9577	122.1855	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	310.8849	311.5733	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	93.6758	94.8258	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	86.1101	87.2513	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					0.00	0.00	2 320 153.00	17 998 261 172.68
Future											
Sep 2014	ZACA	Future	75	9.9914	10.0053	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	14.5527	14.5947	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	Future	14,170	14.7836	14.8261	0.0000	0.0000	500	7,401,900.00		
Mar 2015	ZAEU	Future	2,526	15.0385	15.0822	0.0000	0.0000	0	0.00		
			<u>85,860</u>					<u>500.00</u>	<u>7,401,900.00</u>	<u>5 111 229.00</u>	<u>62 602 216 134.70</u>

<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>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	9.7410	9.7232	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	26.2694	24.9069	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	46.9591	43.8241	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	122.7678	113.2101	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	133.3876	122.9860	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	24.6150	29.3469	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	6.5408	8.5851	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	45.8673	42.1752	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	70.3446	65.6138	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	93.3851	98.0112	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		196,234					500.00	7,401,900.00	7 379 778.00	62 909 919 819.66
Future											
Sep 2014	ZAFR	Future	3	11.9842	12.0094	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	12.1796	12.2047	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.3972	12.4227	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	44,095	18.3831	18.4700	18.5100	18.3809	1,354	24,971,952.50		
Dec 2014	ZAGB	Future	10,861	18.6501	18.7377	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	250	18.9361	19.0240	0.0000	0.0000	0	0.00		
			<u>55,206</u>					<u>1,354.00</u>	<u>24,971,952.50</u>	<u>3 860 893.00</u>	<u>54 023 573 715.10</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	8.3741	7.3016	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	19.7404	17.5294	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	24.2019	21.2335	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	42.3274	33.4487	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	49.7119	39.5864	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	107.7418	130.3983	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	54.4978	66.4379	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	51.5079	62.7249	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	38.0920	46.0168	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	437.3130	399.5903	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		135,206					1,354.00	24,971,952.50	4 572 279.00	54 203 818 755.80
Future											
Sep 2014	ZAJY	Future	2,764	0.1060	0.1061	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	ZAJY	Future	13,501	0.1077	0.1078	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1097	0.1097	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	969	10.7620	10.7795	10.8245	10.7617	54	58,233,280.00		
Dec 2014	ZAUM	Future	67	10.9284	10.9460	0.0000	0.0000	0	0.00		
			<u>1,036</u>					<u>54.00</u>	<u>58,233,280.00</u>	<u>69 130.00</u>	<u>64 624 658 240.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	41396.0481	42737.5061	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	1,236					54.00	58,233,280.00	72 213.00	64 718 234 964.38
Future											
Sep 2014	ZAUS	Future	676,449	10.7620	10.7795	10.8303	10.7500	26,257	283,497,855.70		
Dec 2014	ZAUS	Future	171,595	10.9284	10.9460	10.9996	10.9350	1,665	18,298,053.00		
Mar 2015	ZAUS	Future	22,611	11.1113	11.1295	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	11,246	11.2885	11.3074	0.0000	0.0000	1,400	15,795,000.00		
Sep 2015	ZAUS	Future	160	11.4874	11.5067	0.0000	0.0000	0	0.00		
			<u>882,061</u>					<u>29,322.00</u>	<u>317,590,908.70</u>	<u>65 593 300.00</u>	<u>602 315 393 514.70</u>
Option											
Sep 2014	ZAUS	8.80 Put	920	0.1637	0.1821	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.2125	0.2337	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.2269	0.2487	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.3151	0.3405	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	4.1586	4.1141	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	7.6559	7.5789	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	10.3171	10.2036	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	13.6615	13.4886	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	14.1217	13.9390	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	15.0203	14.8041	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	16.9539	16.6645	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	19.0801	18.7065	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	25.3203	24.6852	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	38.4432	37.2279	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	404.4015	420.5073	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	42.4015	41.0073	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	61.2749	59.0247	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	328.8003	343.8019	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	66.8003	64.3019	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	10.51 Call	5,000	321.6908	336.5640	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	72.6673	69.9075	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	82.1199	78.9433	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	280.8660	294.8968	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	88.8660	85.3968	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	95.9744	92.2011	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	261.6667	275.2364	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	99.6667	95.7364	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	119.5151	114.7679	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	220.1102	232.5190	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	146.4252	140.6298	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	178.2433	189.2185	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	208.4245	200.7400	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	214.8009	206.9529	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	143.2589	152.7502	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	123.6819	132.2283	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	114.9012	122.9947	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	96.7607	103.8573	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	334.7607	324.3573	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	75.7915	81.6202	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	73.9737	79.6856	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	52.8702	57.1493	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	41.9662	45.4845	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	37.5390	40.7547	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	32.2158	35.0547	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	30.8607	33.6010	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	30.2075	32.9008	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	768.2075	753.4008	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	29.5712	32.2176	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	15.0611	16.5643	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	9.8958	10.9333	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1247.8958	1231.4333	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	4.5986	5.1146	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	3.6597	4.0766	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	3.2645	3.6390	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	2.8299	3.1572	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	1.1702	1.3100	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	5.9518	6.0801	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	10.6871	10.9086	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	19.4340	19.7797	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	25.0736	24.3958	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	34.4677	33.7038	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	872.9224	889.6815	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	44.5224	43.6815	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	700.8182	717.3905	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	79.4875	78.4130	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	81.3664	80.2549	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	83.7793	82.1325	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	88.7548	85.9985	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	104.8925	100.8855	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	107.7626	103.7402	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	122.8955	118.8104	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	129.3223	125.2141	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	139.3613	135.2317	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	157.1851	153.0217	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	168.5356	164.3621	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	196.9469	192.7606	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	408.3512	421.7626	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	402.7970	416.2079	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	251.9264	247.7386	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.85 Call	5,000	345.2960	0.0000	0.0000	0.0000	5,000	1,960,000.00		
Dec 2014	ZAUS	10.86 Call	1,000	340.3915	353.8045	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	310.7584	304.9591	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	354.1931	346.9894	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	420.3179	412.4738	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	490.7742	482.3266	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	151.9277	159.2598	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	133.9590	140.6090	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	130.9796	137.5146	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	129.5222	135.9982	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	88.5122	93.2417	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	87.6053	92.3250	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	79.9585	84.4517	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	66.5056	70.3330	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	65.8857	69.6807	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	36.9649	39.1837	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	35.4216	37.5499	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	33.0312	34.3158	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	32.8485	34.1129	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	12.2963	14.3463	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	72.4981	71.6714	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	109.5974	109.2158	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	152.5533	152.6804	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	240.6758	237.0190	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>	
Mar 2015	ZAUS	10.79 Put	1,112	258.3280	254.6179	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	310.4303	306.5887	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	199.9672	207.4726	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	129.1488	134.2624	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	98.3229	102.1894	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	82.1324	81.2426	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	214.3111	213.7313	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	287.3586	294.8598	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1063.3112	1080.4738	0.0000	0.0000	0	0.00		
			<u>1,588,629</u>					<u>5,000.00</u>	<u>1,960,000.00</u>	<u>11 480 788.00</u>	<u>3 115 079 779.60</u>
	Total		<u>2,470,690</u>					<u>34,322.00</u>	<u>319,550,908.70</u>	<u>77 074 088.00</u>	<u>605 430 473 294.30</u>

Grand Total	3,170,677						36,230.00	410 158 041.20	105,586,996	869,375,139,489.80
--------------------	------------------	--	--	--	--	--	------------------	-----------------------	--------------------	---------------------------
