



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	(23.7848)	(24.7211)	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	752.2456	712.3353	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	837.2141	797.7815	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	(54.0697)	(50.7898)	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	697.7931	650.9404	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	82.9971	82.9383	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	4.0304	17.8572	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	51.5538	51.8769	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	347.5075	331.6633	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	474.8686	456.3417	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	541.5813	521.8893	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	129.9382	133.5955	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	74.4895	76.8417	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	73.2206	75.5425	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	10.6735	10.6750	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.6752	10.6767	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7269	10.7282	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.7805	10.7820	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9240	10.9264	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	23.0015	24.8750	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	155.1000	155.4348	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.0175	0.0206	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.71 Call	14,000	59.8876	61.8101	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.81 Put	2,000	173.3327	173.3038	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Call	2,000	34.8922	35.7385	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Put	2,000	243.5922	243.0385	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	79.9891	81.6752	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	18.1193	18.3711	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	0.9599	1.0866	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	184.9411	184.3143	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.2635	0.2689	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0105	0.0110	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	10.96 Call	5,000	69.2421	69.7116	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	165.4018	165.8011	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	73.1799	73.2322	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	85.4564	85.6379	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	204.3625	203.3395	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	1.2747	1.2847	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1271	0.1309	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	136.8204	137.1821	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	244.4766	244.2938	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.4656	0.4882	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	224.0841	223.7771	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	126.7888	127.6838	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	6.9296	7.0470	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	34.4360	34.7422	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	56.2413	56.5879	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	238.0201	236.5394	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	19.0816	19.4453	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.2025	1.2093	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	180.8564	181.0643	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	245.5098	242.4496	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	29.5316	31.1567	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	1.9718	1.9584	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	238.4879	238.1892	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.3970	3.3358	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	256.4783	253.2351	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	304.3399	303.7339	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	55.9705	56.0647	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	264.2479	259.3150	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	63.1505	67.2445	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.4561	4.2701	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	376.7779	375.6810	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	269.8253	265.2899	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	64.3077	65.8799	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	274.7482	268.4211	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	67.3398	69.1471	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	279.3513	272.4084	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	72.1531	73.8867	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	282.2866	274.9246	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	70.9150	72.4496	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	285.1692	279.8146	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	76.4361	77.2629	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	294.3873	287.6097	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	16.50 Call	300	76.6230	77.6576	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	300.3489	293.9555	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	77.7196	78.6833	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	304.7730	298.6707	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	87.5738	88.5224	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	308.0755	302.1695	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	77.9623	78.7245	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	310.0115	304.3736	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	72.2312	72.8453	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	1.3513	1.3522	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	13,755	10.0591	10.0505	10.0900	10.0900	250	2,522,500.00		
Dec 2014	ZAAD	Future	8,085	10.1525	10.1447	10.1840	10.1840	250	2,546,000.00		
Mar 2015	ZAAD	Future	300	10.2571	10.2505	0.0000	0.0000	0	0.00		
			<u>22,140</u>					<u>500.00</u>	<u>5,068,500.00</u>	<u>2 317 138.00</u>	<u>18 002 749 523.70</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	41.7157	49.3599	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	116.2110	121.9577	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	310.6632	310.8849	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	90.7116	93.6758	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	83.0271	86.1101	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					500.00	5,068,500.00	2 320 653.00	18 003 329 672.68
Future											
Sep 2014	ZACA	Future	75	10.0067	9.9914	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	14.5409	14.5527	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	Future	14,170	14.7698	14.7836	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,426	15.0220	15.0385	15.1300	15.1300	100	1,513,000.00		
			<u>85,760</u>					<u>100.00</u>	<u>1,513,000.00</u>	<u>5 111 329.00</u>	<u>62 603 729 134.70</u>

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Option											
Sep 2014	ZAEU	13.54 Put	21,000	9.4356	9.7410	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	25.9495	26.2694	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	46.8752	46.9591	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	124.0548	122.7678	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	134.8832	133.3876	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	23.2983	24.6150	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	6.1451	6.5408	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	45.8697	45.8673	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	70.4964	70.3446	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	91.4892	93.3851	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		196,134					100.00	1,513,000.00	7 379 878.00	62 911 432 819.66
Future											
Sep 2014	ZAFR	Future	3	11.9693	11.9842	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	12.1630	12.1796	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.3790	12.3972	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	44,085	18.3523	18.3831	18.4645	18.3588	295	5,445,677.00		
Dec 2014	ZAGB	Future	10,861	18.6169	18.6501	18.7056	18.7056	1	18,705.60		
Mar 2015	ZAGB	Future	250	18.8996	18.9361	0.0000	0.0000	0	0.00		
			<u>55,196</u>					<u>296.00</u>	<u>5,464,382.60</u>	<u>3 861 189.00</u>	<u>54 029 038 097.70</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	9.0729	8.3741	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	20.2054	19.7404	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	24.8353	24.2019	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	47.6221	42.3274	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	55.6885	49.7119	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	104.4454	107.7418	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	53.4414	54.4978	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	50.4905	51.5079	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	37.2359	38.0920	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	455.0368	437.3130	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		135,196					296.00	5,464,382.60	4 572 575.00	54 209 283 138.40
Future											
Sep 2014	ZAJY	Future	2,764	0.1062	0.1060	0.0000	0.0000	0	0.00		

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Dec 2014	ZAJY	Future	13,501	0.1079	0.1077	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1098	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	984	10.7606	10.7620	10.7966	10.7776	20	21,565,300.00		
Dec 2014	ZAUM	Future	72	10.9259	10.9284	10.9648	10.9648	5	5,482,400.00		
			<u>1,056</u>					<u>25.00</u>	<u>27,047,700.00</u>	<u>69 155.00</u>	<u>64 651 705 940.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	41354.0113	41396.0481	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	1,256					25.00	27,047,700.00	72 238.00	64 745 282 664.38
Future											
Sep 2014	ZAUS	Future	682,202	10.7606	10.7620	10.8132	10.7700	10,361	112,148,269.10		
Dec 2014	ZAUS	Future	170,595	10.9259	10.9284	10.9949	10.9628	1,000	10,978,850.00		
Mar 2015	ZAUS	Future	22,088	11.1071	11.1113	11.1768	11.1228	723	8,052,615.40		
Jun 2015	ZAUS	Future	11,046	11.2818	11.2885	11.3603	11.3603	200	2,272,060.00		
Sep 2015	ZAUS	Future	160	11.4803	11.4874	0.0000	0.0000	0	0.00		
			<u>886,091</u>					<u>12,284.00</u>	<u>133,451,794.50</u>	<u>65 605 584.00</u>	<u>602 448 845 309.20</u>
Option											
Sep 2014	ZAUS	8.80 Put	920	0.1574	0.1637	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.2050	0.2125	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.2191	0.2269	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.3054	0.3151	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	4.1308	4.1586	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	7.6292	7.6559	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	10.2958	10.3171	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	13.6509	13.6615	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	14.1128	14.1217	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	15.0183	15.0203	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	16.9682	16.9539	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	19.1125	19.0801	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	25.4094	25.3203	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	38.6604	38.4432	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	403.2575	404.4015	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	42.6575	42.4015	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	61.7138	61.2749	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	327.8906	328.8003	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	67.2906	66.8003	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	320.8076	321.6908	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	73.2110	72.6673	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	82.7471	82.1199	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	280.1509	280.8660	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	89.5509	88.8660	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	96.7197	95.9744	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	261.0417	261.6667	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	100.4417	99.6667	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	120.4418	119.5151	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	219.6981	220.1102	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	147.5367	146.4252	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	178.0741	178.2433	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	209.7758	208.4245	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	216.1668	214.8009	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	143.2423	143.2589	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	123.7464	123.6819	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	114.9998	114.9012	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	96.9278	96.7607	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	336.3278	334.7607	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	76.0275	75.7915	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	74.2141	73.9737	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	53.1583	52.8702	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	42.2500	41.9662	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	37.8101	37.5390	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	32.4690	32.2158	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	31.1080	30.8607	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	30.4531	30.2075	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	769.8531	768.2075	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	29.8144	29.5712	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	15.2232	15.0611	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	10.0007	9.8958	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1249.4007	1247.8958	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	4.6415	4.5986	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	3.6915	3.6597	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	3.2917	3.2645	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	2.8521	2.8299	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	1.1746	1.1702	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	6.1134	5.9518	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	11.0673	10.6871	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	20.2409	19.4340	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	25.0292	25.0736	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	34.6821	34.4677	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	870.9422	872.9224	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	45.0422	44.5224	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	699.7184	700.8182	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	81.1097	79.4875	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	83.0218	81.3664	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	84.9708	83.7793	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	88.9834	88.7548	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	104.3661	104.8925	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	107.3084	107.7626	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	122.8337	122.8955	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	129.4295	129.3223	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	139.7349	139.3613	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	158.0274	157.1851	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	169.6733	168.5356	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	198.8121	196.9469	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	408.0376	408.3512	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	402.5907	402.7970	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	255.1008	251.9264	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.85 Call	5,000	346.3043	345.2960	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	341.5119	340.3915	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	313.5438	310.7584	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	356.2504	354.1931	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	422.6106	420.3179	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	493.2781	490.7742	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	152.1954	151.9277	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	134.1633	133.9590	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	131.1740	130.9796	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	129.7116	129.5222	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	88.5132	88.5122	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	87.6320	87.6053	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	80.0652	79.9585	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	66.5168	66.5056	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	65.8919	65.8857	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	36.7549	36.9649	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	35.2003	35.4216	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	32.0398	33.0312	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	31.8289	32.8485	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	12.7693	12.2963	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	75.3486	72.4981	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	113.2865	109.5974	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	157.0005	152.5533	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	245.6056	240.6758	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	10.79 Put	1,112	263.2955	258.3280	0.0000	0.0000	0	0.00	
Mar 2015	ZAUS	10.90 Put	46,165	315.4503	310.4303	0.0000	0.0000	0	0.00	
Mar 2015	ZAUS	12.00 Call	10,000	199.5551	199.9672	0.0000	0.0000	0	0.00	
Mar 2015	ZAUS	12.61 Call	23,800	128.3870	129.1488	0.0000	0.0000	0	0.00	
Mar 2015	ZAUS	13.05 Call	24,155	97.4562	98.3229	0.0000	0.0000	0	0.00	
Mar 2015	ZAUS	14.20 Call	46,165	81.1165	82.1324	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	10.56 Put	18,946	220.0031	214.3111	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	13.06 Call	18,946	286.3666	287.3586	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	500	1063.9883	1063.3112	0.0000	0.0000	0	0.00	
			<u>1,588,629</u>					<u>0.00</u>	<u>0.00</u>	<u>11 480 788.00</u>
	Total		<u>2,474,720</u>					<u>12,284.00</u>	<u>133,451,794.50</u>	<u>77 086 372.00</u>
										<u>3 115 079 779.60</u>

Grand Total	3,174,617	13,205.00	172 545 377.10	105,600,201	869,547,684,866.90
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