



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-August-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	(8.7042)	(13.7107)	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	649.7623	669.4564	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	734.7914	755.1059	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	(148.2380)	(122.4474)	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	584.0794	603.6341	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	41.8913	46.9582	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>											
Sep 2014	CAFX	Future	6,000	37.0234	40.0084	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>6 000.00</u>	<u>289 800.00</u>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>6 000.00</b>	<b>289 800.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	479.9736	470.1344	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	646.8282	634.7292	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	733.8276	720.7422	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	72.8643	75.7818	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	41.8833	43.2829	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	41.1903	42.5566	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>											
Aug 2014	DAUS	Future	1,959	10.6508	10.6758	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.7049	10.7301	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	10.8438	10.8696	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.8457	10.8716	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	10.9373	10.9634	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.2303	11.2578	0.0000	0.0000	0	0.00		
			<u>10,890</u>					<u>0.00</u>	<u>0.00</u>	<u>2 562 967.00</u>	<u>24 269 605 031.30</u>
<b>Option</b>											
Aug 2014	DAUS	10.60 Call	7,000	41.0628	69.7128	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.73 Put	4,000	106.9630	97.0783	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	7.7195	8.2419	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	0.0642	0.0947	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.67 Call	3,500	66.3883	84.3622	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.71 Call	5,000	56.7328	72.2652	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	186.2178	171.9855	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.0172	0.0415	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0134	0.0001	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.71 Call	3,500	64.7204	79.1952	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	16.6149	22.3086	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	5,000	191.0001	177.1098	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.90 Call	5,000	32.4267	40.6232	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.90 Put	5,000	270.8267	254.0232	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	88.3833	100.4635	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	62.0948	57.1853	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	75.2001	69.3149	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	212.6775	199.8419	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	DAUS	13.10 Call	500	0.5123	0.5273	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.0138	0.0143	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	81.3608	91.0190	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	168.0281	183.6250	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.1760	0.1685	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	229.3255	220.5484	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	83.8529	93.7593	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	2.6981	3.3753	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	25.3311	25.9488	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	35.4199	40.6031	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	229.8847	251.2889	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	103.1439	114.6564	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	240.7832	235.4685	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	3.4369	7.0037	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	0.6562	0.7105	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	133.7741	145.3914	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	251.2660	244.2032	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	20.7644	21.9260	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	1.3012	1.3084	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	188.3062	200.2006	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	2.4765	2.4416	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	264.8080	254.9361	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	252.5055	264.0671	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	44.1227	46.8072	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	270.8374	261.8395	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	51.6318	54.4981	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	3.7785	3.7334	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	319.9286	333.5246	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	277.2146	269.9078	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	52.1296	55.7933	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	280.6496	273.5863	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	57.0122	61.2941	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	284.5491	277.5847	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	57.4637	63.3337	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	286.1745	280.5239	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	62.4460	66.4346	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	286.9593	281.8412	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	70.9115	74.0115	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	288.1519	285.6876	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	70.8573	73.1358	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	295.6215	291.6033	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	74.6222	77.6274	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>
Oct 2015	DAUS	10.80 Put	300	299.9906	296.2702	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	79.8438	83.3636	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	301.3159	297.9521	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	72.3139	75.9509	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	302.9614	300.0951	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	69.5017	72.9804	0.0000	0.0000	0	0.00		
			<u>208,058</u>					<u>0.00</u>	<u>0.00</u>	<u>4 197 437.00</u>	<u>289 403 408.96</u>
	<b>Total</b>		<b>218,948</b>					<b>0.00</b>	<b>0.00</b>	<b>6 760 404.00</b>	<b>24 559 008 440.26</b>
<b>Future</b>											
Sep 2014	EUUS	Future	100	1.3354	1.3388	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>11 982.00</u>	<u>164 740 779.00</u>
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>11 982.00</b>	<b>164 740 779.00</b>
<b>Future</b>											
Sep 2014	ZAAD	Future	12,990	9.8830	9.9001	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	11,093	9.9727	9.9907	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	702	10.0752	10.0938	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	50	10.1758	10.1946	0.0000	0.0000	0	0.00		
			<u>24,835</u>					<u>0.00</u>	<u>0.00</u>	<u>2 326 889.00</u>	<u>18 100 810 305.40</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	57.1383	54.4448	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	156.0386	150.4052	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	203.2998	210.7792	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	51.9249	55.4956	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	47.0734	50.4047	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>25,840</b>					<b>0.00</b>	<b>0.00</b>	<b>2 330 404.00</b>	<b>18 101 390 454.38</b>
<b>Future</b>											
Sep 2014	ZACA	Future	100	9.7608	9.7779	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>27 376.00</u>	<u>207 781 215.60</u>
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>27 376.00</b>	<b>207 781 215.60</b>
<b>Future</b>											
Sep 2014	ZAEU	Future	65,060	14.2686	14.3390	14.3204	14.2741	2,543	36,385,988.50		
Dec 2014	ZAEU	Future	13,794	14.4916	14.5635	14.5500	14.5200	150	2,181,000.00		
Mar 2015	ZAEU	Future	2,026	14.7398	14.8130	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	150	14.9824	15.0566	0.0000	0.0000	0	0.00		
			<u>81,030</u>					<u>2,693.00</u>	<u>38,566,988.50</u>	<u>5 129 966.00</u>	<u>62 873 688 362.70</u>
<b>Option</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	13.54 Put	21,000	9.0306	7.3681	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	38.0612	28.2811	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	69.0104	54.7837	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	187.3702	157.6350	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	205.3882	172.2019	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	3.2087	4.6048	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	0.9318	1.2851	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	48.8995	42.7656	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	79.2526	69.6338	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	46.9295	56.2683	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>191,404</b>					<b>2,693.00</b>	<b>38,566,988.50</b>	<b>7 398 515.00</b>	<b>63 181 392 047.66</b>
<b>Future</b>											
Sep 2014	ZAFR	Future	3	11.7660	11.8211	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	2,521	11.9523	12.0093	11.9600	11.9600	253	3,044,602.00		
Mar 2015	ZAFR	Future	175	12.1638	12.2214	0.0000	0.0000	0	0.00		
			<u>2,699</u>					<u>253.00</u>	<u>3,044,602.00</u>	<u>395 825.00</u>	<u>3 487 493 288.20</u>
	<b>Total</b>		<b>2,699</b>					<b>253.00</b>	<b>3,044,602.00</b>	<b>395 825.00</b>	<b>3 487 493 288.20</b>
<b>Future</b>											
Sep 2014	ZAGB	Future	58,001	17.9495	17.9755	17.9922	17.9456	1,535	27,586,000.00		
Dec 2014	ZAGB	Future	10,890	18.2068	18.2342	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	1,000	18.4862	18.5140	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	240	18.7487	18.7773	0.0000	0.0000	0	0.00		
			<u>70,131</u>					<u>1,535.00</u>	<u>27,586,000.00</u>	<u>3 901 524.00</u>	<u>54 763 063 711.80</u>
<b>Option</b>											
Sep 2014	ZAGB	16.50 Put	11,200	2.3814	3.2353	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	25.6355	23.5590	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	41.9025	39.7333	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	88.2453	86.2741	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	101.2587	99.3387	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	15.9954	18.9663	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	7.9503	9.5820	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	7.5049	9.0561	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	5.5785	6.7720	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	643.6346	631.4343	0.0000	0.0000	0	0.00		
			<u>80,000</u>					<u>0.00</u>	<u>0.00</u>	<u>711 428.00</u>	<u>180 246 841.80</u>
	<b>Total</b>		<b>150,131</b>					<b>1,535.00</b>	<b>27,586,000.00</b>	<b>4 612 952.00</b>	<b>54 943 310 553.60</b>
<b>Future</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	ZAJY	Future	2,759	0.1046	0.1049	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	17,859	0.1062	0.1066	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1081	0.1085	0.0000	0.0000	0	0.00		
			<u>20,668</u>					<u>0.00</u>	<u>0.00</u>	<u>575 281.00</u>	<u>5 911 610 623.20</u>
	<b>Total</b>		<b>20,668</b>					<b>0.00</b>	<b>0.00</b>	<b>575 281.00</b>	<b>5 911 610 623.20</b>
<b>Future</b>											
Sep 2014	ZAUM	Future	1,164	10.6850	10.7101	10.7283	10.7235	130	139,430,550.00		
Dec 2014	ZAUM	Future	95	10.8476	10.8735	0.0000	0.0000	0	0.00		
Mar 2015	ZAUM	Future	5	11.0284	11.0547	0.0000	0.0000	0	0.00		
			<u>1,264</u>					<u>130.00</u>	<u>139,430,550.00</u>	<u>70 210.00</u>	<u>65 783 607 000.00</u>
<b>Option</b>											
Dec 2014	ZAUM	10.72 Call	200	33831.6081	35691.1538	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>
	<b>Total</b>		<b>1,464</b>					<b>130.00</b>	<b>139,430,550.00</b>	<b>73 293.00</b>	<b>65 877 183 724.38</b>
<b>Future</b>											
Sep 2014	ZAUS	Future	662,263	10.6850	10.7101	10.7303	10.6815	16,666	178,632,374.90		
Dec 2014	ZAUS	Future	172,719	10.8476	10.8735	10.9010	10.8773	12,299	133,904,172.00		
Mar 2015	ZAUS	Future	22,567	11.0284	11.0547	11.0723	11.0400	150	1,657,543.00		
Jun 2015	ZAUS	Future	15,848	11.2023	11.2293	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	560	11.3958	11.4243	0.0000	0.0000	0	0.00		
			<u>873,957</u>					<u>29,115.00</u>	<u>314,194,089.90</u>	<u>66 192 232.00</u>	<u>608 770 226 742.60</u>
<b>Option</b>											
Sep 2014	ZAUS	8.80 Put	920	0.0290	0.0282	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.0404	0.0392	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.0439	0.0426	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.0665	0.0646	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	1.5850	1.5232	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	3.1630	3.0012	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	4.5115	4.2481	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	7.5467	7.0151	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	8.1657	7.5763	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	8.8269	8.1753	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	10.2829	9.4922	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	11.9313	10.9824	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	17.0161	15.5723	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	28.6260	26.0555	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	317.3174	339.4945	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	32.3174	29.3945	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	50.7935	46.1683	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 Call	6,500	241.4244	261.4025	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	56.4244	51.3025	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	234.4015	254.1222	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	62.4901	56.8446	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	72.4307	65.9528	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	194.6357	212.6740	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	79.6357	72.5740	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	87.3133	79.6471	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	176.3310	193.4567	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	91.3310	83.3567	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	52,500	113.2438	103.6632	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	137.8649	152.7214	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	144.2741	132.7465	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.73 Call	18,000	111.7477	124.7705	0.0000	0.0000	3,000	409,860.00		
Sep 2014	ZAUS	10.75 Call	1,050	104.6736	117.1598	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.80 Call	2,000	88.8243	100.0334	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Call	2,000	83.1675	93.8908	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	218.1675	203.7908	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	225.4745	210.8621	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	77.8688	88.1247	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Call	1,000	70.5526	80.1358	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.89 Call	3,000	66.0671	75.2239	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	63.9352	72.8839	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	57.9568	66.3091	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	20,000	46.1770	53.2744	0.0000	0.0000	5,000	385,000.00		
Sep 2014	ZAUS	11.00 Put	402	361.1770	343.1744	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	33.5914	39.2105	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	32.5556	38.0447	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	21.2413	25.2193	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	15.0790	18.3709	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	12.7232	15.7168	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	10.0527	12.6716	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	9.4031	11.9238	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	9.0950	11.5684	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	824.0950	801.4684	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	8.7977	11.2242	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	2.9031	4.0039	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	1.7839	2.4471	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	598	1316.7839	1292.3471	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	0.7755	1.0385	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	0.6129	0.8123	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	0.5460	0.7196	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	12.44 Call	15,296	0.4735	0.6193	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.2054	0.2541	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	3.6602	3.6396	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	6.4611	6.3132	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	12.4904	12.0111	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	17.6615	16.9973	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	26.2557	25.2855	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	783.5544	808.1407	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	35.9544	34.6407	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	612.1646	635.7401	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	73.9578	71.2773	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	76.4463	73.6731	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	78.9896	76.1220	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	84.2515	81.1861	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	89.7432	86.4767	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	101.4334	97.7423	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	104.5060	100.7033	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	120.7742	116.3947	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	127.7092	123.0902	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,000	138.5758	133.5826	0.0000	0.0000	2,610	305,247.33		
Dec 2014	ZAUS	10.60 Put	10,558	157.9280	152.2876	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	170.2870	164.2445	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	201.3003	194.2825	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	333.1147	351.5669	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	327.9768	346.2850	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	261.4378	252.6645	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.85 Call	5,000	275.4136	292.0925	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	271.5266	288.0649	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	256.5521	272.5236	0.0000	0.0000	3,000	879,720.00		
Dec 2014	ZAUS	10.93 Put	79,241	328.2992	317.9506	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	32,500	341.4636	330.8389	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	12,500	222.8633	237.4590	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	375.2633	363.9590	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	205.0075	218.8095	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	446.3956	433.7886	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	521.7109	507.8930	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	140.6785	151.2260	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	130.2126	0.0000	0.0000	0.0000	5,610	693,555.03		
Dec 2014	ZAUS	11.50 Call	350	115.0470	124.0756	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	100.8791	109.0024	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	98.5533	106.5231	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	97.4160	105.3102	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	12.00 Call	23,500	65.7368	71.4175	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	65.0226	70.6536	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	59.0332	64.2467	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	48.6158	53.0706	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	48.1403	52.5578	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	26.3814	29.0505	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	25.5547	28.2461	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	23.4011	26.1586	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	23.1882	25.9522	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	6.2948	7.6780	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	68.7205	66.0787	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	106.8170	102.9035	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	152.5741	147.2559	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	250.6509	243.1778	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	269.6592	261.8176	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	325.7014	316.8364	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	169.6305	178.9320	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	109.0640	115.6801	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	83.1058	88.3875	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	71.4824	75.7773	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	212.6066	209.8390	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	262.9371	272.5738	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	974.0200	996.7967	0.0000	0.0000	0	0.00		
			<u>1,755,578</u>					<u>19,220.00</u>	<u>2,673,382.36</u>	<u>11 908 620.00</u>	<u>3 193 169 274.90</u>
<b>Total</b>			<b>2,629,535</b>					<b>48,335.00</b>	<b>316,867,472.26</b>	<b>78 100 852.00</b>	<b>611 963 396 017.50</b>
<b>Grand Total</b>			<b>3,327,581</b>					<b>52,946.00</b>	<b>525 495 612.76</b>	<b>106,870,750</b>	<b>878,749,607,640.50</b>