



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-August-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	(18.9893)	(4.5337)	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	689.1573	627.0468	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	776.6611	712.3825	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	(148.4493)	(172.1088)	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	620.0516	559.1805	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	38.4441	27.3170	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											
Sep 2014	CAFX	Future	6,000	53.9307	34.4776	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>
		Total	6,000					0.00	0.00	6 000.00	289 800.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	526.8172	609.5043	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	703.7950	800.8301	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	793.4640	896.0931	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	66.1894	54.9625	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	37.9877	32.2664	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	37.3576	32.2590	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											
Aug 2014	DAUS	Future	1,959	10.7000	10.6235	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.7528	10.6761	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	10.8914	10.8145	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.8933	10.8164	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	10.9864	10.9084	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.2788	11.1981	0.0000	0.0000	0	0.00		
			<u>10,890</u>					<u>0.00</u>	<u>0.00</u>	<u>2 566 967.00</u>	<u>24 311 723 831.30</u>
Option											
Aug 2014	DAUS	10.33 Put	19,547	0.2209	1.0287	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	0.0090	0.0164	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.67 Call	3,500	62.6822	33.8315	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.71 Call	5,000	47.4183	28.1784	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	126.2804	193.4736	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.0088	0.0273	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0000	0.0001	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.71 Call	3,500	59.4338	37.3996	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	9.2652	6.6938	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.60 Call	5,000	146.9934	93.2045	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	5,000	138.1586	198.9475	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.90 Call	5,000	26.8389	18.6382	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.90 Put	5,000	216.3389	284.7382	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	91.2551	63.4249	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	171.4930	220.0684	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.3157	0.3243	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.0062	0.0007	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	82.9873	64.8130	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 2014	DAUS	10.74 Call	250	182.8272	144.6906	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.1295	0.1354	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	194.1134	235.9556	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	84.8140	70.8877	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	2.1662	1.6428	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	19.9051	23.1101	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	33.7418	28.8450	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	248.8833	206.8360	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	106.1591	89.2401	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	210.6832	246.0799	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	3.5059	2.7491	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	0.4810	0.4743	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	137.6214	118.6954	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	221.1516	253.6154	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	17.3556	16.0041	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	1.0432	1.0622	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	194.6020	170.7963	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	2.0247	2.0635	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	234.2903	266.4845	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	260.5838	233.2368	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	42.2966	36.6087	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	239.7189	271.5230	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	52.3872	46.4994	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	3.2609	3.2338	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	329.8725	298.5101	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	248.0453	278.4322	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	56.7146	47.9797	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	252.7780	280.6763	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	59.8744	54.6693	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	256.3932	284.1931	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	61.5785	55.4261	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	259.9061	286.5503	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	64.3582	56.1533	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	259.9087	288.5054	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	72.4126	66.1792	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	264.9043	289.3451	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	70.7072	66.7267	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	270.7882	292.4073	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	74.8606	67.4271	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	274.8966	296.2966	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	81.5710	75.0891	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	277.6818	298.5553	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>
Nov 2015	DAUS	17.45 Call	300	76.6793	67.8253	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	279.0881	298.8673	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	69.5251	66.1886	0.0000	0.0000	0	0.00		
			<u>181,558</u>					<u>0.00</u>	<u>0.00</u>	<u>4 243 437.00</u>	<u>291 911 788.96</u>
	Total		192,448					0.00	0.00	6 810 404.00	24 603 635 620.26
Future											
Sep 2014	EUUS	Future	100	1.3289	1.3317	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>
	Total		100					0.00	0.00	11 982.00	164 740 779.00
Future											
Sep 2014	ZAAD	Future	13,740	9.9806	9.9122	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	11,558	10.0654	9.9970	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	702	10.1684	10.0999	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	50	10.2674	10.1988	0.0000	0.0000	0	0.00		
			<u>26,050</u>					<u>0.00</u>	<u>0.00</u>	<u>2 328 659.00</u>	<u>18 118 436 307.40</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	38.7680	45.1550	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	114.6311	134.9199	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	232.4178	200.0964	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	58.2545	49.3794	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	52.6969	44.6393	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		27,055					0.00	0.00	2 332 174.00	18 119 016 456.38
Future											
Sep 2014	ZACA	Future	310	9.7994	9.7569	0.0000	0.0000	210	2,057,370.00		
			<u>310</u>					<u>210.00</u>	<u>2,057,370.00</u>	<u>27 586.00</u>	<u>209 838 585.60</u>
	Total		310					210.00	2,057,370.00	27 586.00	209 838 585.60
Future											
Sep 2014	ZAEU	Future	65,116	14.2630	14.1916	14.2604	14.2604	30	427,612.00		
Dec 2014	ZAEU	Future	13,897	14.4856	14.4141	14.4740	14.4740	36	521,064.00		
Mar 2015	ZAEU	Future	7,026	14.7365	14.6630	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	150	14.9779	14.9022	0.0000	0.0000	0	0.00		
			<u>86,189</u>					<u>66.00</u>	<u>948,676.00</u>	<u>5 140 690.00</u>	<u>63 031 563 836.80</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	3.7842	5.1337	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	25.6919	35.4403	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	53.9295	72.2776	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	ZAEU	14.33 Put	800	191.7155	237.5644	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	0.6636	0.5890	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	0.1577	0.1537	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	44.2186	42.4316	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	75.3169	78.9560	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	52.4373	41.8787	0.0000	0.0000	0	0.00		
			<u>109,724</u>					<u>0.00</u>	<u>0.00</u>	<u>2 269 199.00</u>	<u>307 835 634.96</u>
	Total		195,913					66.00	948,676.00	7 409 889.00	63 339 399 471.76
Future											
Sep 2014	ZAFR	Future	3	11.7794	11.7263	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	5,237	11.9664	11.9132	0.0000	0.0000	116	1,387,244.00		
Mar 2015	ZAFR	Future	175	12.1791	12.1243	0.0000	0.0000	0	0.00		
			<u>5,415</u>					<u>116.00</u>	<u>1,387,244.00</u>	<u>401 257.00</u>	<u>3 552 491 204.20</u>
	Total		5,415					116.00	1,387,244.00	401 257.00	3 552 491 204.20
Future											
Sep 2014	ZAGB	Future	50,802	17.8634	17.7033	17.8822	17.7945	11,992	214,003,704.30		
Dec 2014	ZAGB	Future	11,915	18.1173	17.9566	18.0824	18.0763	1,250	22,601,475.00		
Mar 2015	ZAGB	Future	1,000	18.3989	18.2360	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	240	18.6596	18.4954	0.0000	0.0000	0	0.00		
			<u>63,957</u>					<u>13,242.00</u>	<u>236,605,179.30</u>	<u>3 922 266.00</u>	<u>55 133 490 461.90</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	1.9756	3.2040	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	27.5633	44.2453	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	45.3211	71.2905	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	96.7594	145.8183	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	111.3477	166.1577	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	9.6471	7.2719	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	4.4169	3.2969	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	4.1393	2.9945	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	2.7839	1.6687	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	701.5057	806.9667	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>
	Total		143,957					13,242.00	236,605,179.30	4 633 694.00	55 313 737 303.70
Future											
Sep 2014	ZAJY	Future	2,759	0.1039	0.1036	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	17,859	0.1056	0.1053	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1074	0.1072	0.0000	0.0000	0	0.00		
			<u>20,668</u>					<u>0.00</u>	<u>0.00</u>	<u>575 304.00</u>	<u>5 911 852 633.20</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Total			20,668					0.00	0.00	575 304.00	5 911 852 633.20
Future											
Sep 2014	ZAUM	Future	1,275	10.7333	10.6567	10.7562	10.7310	40	42,938,250.00		
Dec 2014	ZAUM	Future	100	10.8953	10.8183	10.8993	10.8993	5	5,449,650.00		
Mar 2015	ZAUM	Future	5	11.0779	10.9991	0.0000	0.0000	0	0.00		
			<u>1,380</u>					<u>45.00</u>	<u>48,387,900.00</u>	<u>70 457.00</u>	<u>66 047 249 250.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	35824.2264	31034.2117	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			1,580					45.00	48,387,900.00	73 540.00	66 140 825 974.38
Future											
Sep 2014	ZAUS	Future	681,536	10.7333	10.6567	10.7545	10.7000	22,618	242,570,390.60		
Dec 2014	ZAUS	Future	167,336	10.8953	10.8183	10.9132	10.8770	7,393	80,483,877.80		
Mar 2015	ZAUS	Future	31,722	11.0779	10.9991	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	16,948	11.2508	11.1705	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	360	11.4424	11.3606	0.0000	0.0000	0	0.00		
			<u>897,902</u>					<u>30,011.00</u>	<u>323,054,268.40</u>	<u>66 456 563.00</u>	<u>611 607 574 438.60</u>
Option											
Sep 2014	ZAUS	8.80 Put	920	0.0193	0.0208	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.0263	0.0285	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.0284	0.0309	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.0418	0.0463	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	0.9540	1.1203	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	2.1564	2.6126	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	3.2386	4.0030	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	5.3351	7.9172	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	5.7244	8.5134	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	6.1389	9.1480	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	7.0500	10.5418	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	8.0799	12.1151	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	11.2629	16.9524	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	18.6585	28.0220	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	354.3574	288.2620	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	21.0574	31.5620	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	33.4416	49.4665	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	270.6399	211.6859	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	37.3399	54.9859	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	262.7237	204.6154	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	41.6011	60.9626	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	48.7230	70.8242	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	10.57 Call	5,000	217.2882	164.7210	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	53.9882	78.0210	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	59.6900	85.7324	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	196.0111	146.4844	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	62.7111	89.7844	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.62 Call	3,000	182.4066	134.9900	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	52,500	79.6132	112.0651	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	150.5496	110.3971	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	105.0369	148.5475	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.73 Call	18,000	119.4521	88.4186	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	111.1124	82.0556	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.80 Call	2,000	92.5083	68.0182	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Call	2,000	85.9065	63.0881	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	172.6065	226.3881	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	179.4738	234.0578	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	79.7493	58.5126	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Call	1,000	71.2947	52.2682	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.89 Call	3,000	66.1467	48.4845	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	63.7095	46.6995	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	56.9183	41.7401	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	20,000	43.7539	32.1892	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	310.4539	375.4892	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	30.1361	22.3775	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	29.0431	21.5917	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	17.4795	12.5656	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	11.0224	7.9540	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	8.7093	6.3085	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	6.2333	4.5480	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	5.6599	4.1399	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	5.3926	3.9496	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	772.0926	847.2496	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	5.1377	3.7678	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	1.1350	0.9718	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	0.7203	0.6429	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	397	1267.4203	1343.9429	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	0.3506	0.3362	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	0.2897	0.2836	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	0.2643	0.2613	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	0.2365	0.2367	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.1280	0.1377	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	2.8380	2.8880	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	4.9231	5.1333	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	8.9259	11.0629	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	12.6009	15.8169	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	19.5606	23.8375	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	822.9631	751.3278	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	27.6631	33.0278	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	647.7691	581.2868	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	59.1402	72.4578	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	60.9290	74.9711	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	63.1441	77.5436	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	67.7433	82.8676	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	72.5691	88.4335	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	82.9163	100.3014	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	85.6515	103.4247	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	97.1908	116.5501	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	100.2289	119.9908	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	106.4879	127.0625	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,000	116.3416	138.1571	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	134.0243	157.9427	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	145.3951	170.5951	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	174.1527	202.3813	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	352.7333	305.2681	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	347.2853	300.2575	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	326.1298	280.8418	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	315.9261	271.5088	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	230.6703	265.2739	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.83 Call	500	301.0836	259.6979	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.85 Call	5,000	291.4960	252.1278	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	286.7946	248.4301	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	268.5838	234.2119	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	291.8219	335.8310	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	304.4682	349.3740	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	22,500	232.3521	202.4188	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	337.0521	384.1188	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	213.1702	185.6761	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	406.0580	457.0967	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	187.6090	163.4622	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	479.6170	534.1694	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	144.3617	126.1025	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	133.2319	116.6282	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	117.0427	102.7916	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	102.1233	89.9390	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	99.6788	87.8362	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	11.64 Call	10,558	98.4852	86.8087	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	7,000	65.7777	57.9711	0.0000	0.0000	6,592	474,624.00		
Dec 2014	ZAUS	12.01 Call	500	65.0253	57.3233	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	58.7272	51.8942	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	47.8322	42.4986	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	47.3360	42.0700	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	24.9506	22.7088	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	23.8043	21.7232	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	21.0313	19.1490	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	20.7639	18.8940	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	4.7653	3.6605	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	57.7999	63.6245	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	90.9733	100.7875	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	131.6483	150.4769	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	222.7932	251.1327	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	240.7023	270.6751	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	293.8331	328.2902	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	174.9080	159.5430	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	112.3070	102.7008	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	85.5455	78.5527	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	72.8605	68.6495	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	192.8631	209.0054	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1046.8025	0.0000	0.0000	0.0000	13,700	14,151,415.00		
Sep 2015	ZAUS	12.00 Call	13,700	442.1065	0.0000	0.0000	0.0000	27,400	11,821,182.00		
Sep 2015	ZAUS	13.06 Call	18,946	265.8479	251.0341	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	995.0646	939.8926	0.0000	0.0000	0	0.00		
			<u>1,784,277</u>					<u>47,692.00</u>	<u>26,447,221.00</u>	<u>12 083 793.00</u>	<u>3 255 085 879.24</u>
Total			2,682,179					77,703.00	349,501,489.40	78 540 356.00	614 862 660 317.84
Grand Total			3,356,317					91,382.00	638 887 858.70	107,400,052	882,570,498,843.04