



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-June-2014

<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											
Dec 2014	CAFC	Future	1,942	(41.9372)	(22.9024)	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	730.8518	675.0556	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	815.4982	757.3263	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	(49.9109)	(92.3682)	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	667.7959	612.7701	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	89.6870	75.5262	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

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Future											
Jul 2014	CAFU	Future	24	1991.9500	1246.0282	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
Option											
Jan 2015	DAGB	18.22 Put	9,605	404.3247	473.3714	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	535.3576	615.4600	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	603.0676	689.0616	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	169.0890	151.3983	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	108.6387	98.5289	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	107.1955	97.2661	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	90,000	10.6606	10.5890	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.7078	10.6352	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.7096	10.6370	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7610	10.6872	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.8147	10.7400	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9604	10.8829	0.0000	0.0000	0	0.00		
			103,777					0.00	0.00	2 409 832.00	22 631 441 039.30
Option											
Jun 2014	DAUS	8.30 Put	4,700	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	1.9643	1.0642	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	148.8744	219.9816	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.0105	0.0195	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.75 Put	60,000	114.1712	174.5404	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	30,000	157.6327	220.2051	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.84 Call	10,000	14.1998	8.0682	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	5,000	117.0252	74.5785	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	121.3527	79.5617	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	36.9334	25.5774	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	61.1014	43.0973	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	218.2992	166.5037	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	31.6396	23.7193	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0001	0.0084	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	87.0104	71.4913	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	186.5413	242.3083	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.2365	0.2192	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	147.7186	122.6259	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	10.33 Put	19,547	34.0789	48.6852	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	8.4615	6.9532	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	209.8521	258.6192	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	1.2889	1.1180	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0786	0.1083	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	121.1238	104.0751	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	228.7100	194.8086	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	98.9796	122.7318	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	112.3193	137.9654	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	229.6086	272.8003	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	8.6185	7.5073	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.3718	0.4527	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	191.7937	167.4010	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	305.0019	264.8324	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	1.0786	1.2308	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	248.1856	284.4989	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	172.9596	154.3510	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	20.6750	21.1144	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	49.5370	58.2517	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	83.3256	76.0397	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	256.4106	292.1410	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	34.7305	35.0442	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.9780	2.2389	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	226.2179	203.6863	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	261.4390	296.1794	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	45.1090	44.6697	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.9686	3.3186	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	283.9243	257.0995	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	4.0163	5.3924	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	270.8421	302.5045	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	352.6339	321.0301	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	70.3609	67.1160	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	275.3301	305.0789	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	84.1038	71.3066	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.8064	7.1543	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	426.1837	388.9218	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	277.6654	305.9512	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	82.0269	73.2798	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	282.3944	307.8334	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	84.4851	76.1615	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	282.9400	308.5987	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	88.7906	76.3630	0.0000	0.0000	0	0.00		

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Jun 2015	DAUS	10.80 Put	300	283.7276	308.5256	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	84.9224	76.0626	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	292.1097	311.1123	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	85.6035	79.6497	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	299.5300	316.6505	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	86.4432	74.7060	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	302.9192	322.1197	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	86.6615	78.9780	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	306.9688	324.0819	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	94.7511	83.6190	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	309.6012	326.0044	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	85.2504	77.7946	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	310.9220	326.8654	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	77.2867	70.2190	0.0000	0.0000	0	0.00		
				<u>298,858</u>				<u>0.00</u>	<u>0.00</u>	<u>3 999 437.00</u>	<u>266 577 863.96</u>
	Total		402,635					0.00	0.00	6 409 269.00	22 898 018 903.26
Future											
Sep 2014	EUUS	Future	225	1.3595	1.3641	0.0000	0.0000	45	614,160.00		
			<u>225</u>					<u>45.00</u>	<u>614,160.00</u>	<u>11 367.00</u>	<u>156 441 069.00</u>
	Total		225					45.00	614,160.00	11 367.00	156 441 069.00
Future											
Sep 2014	ZAAD	Future	13,764	10.0922	10.0087	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	5,151	10.1863	10.1005	10.1925	10.1923	500	5,096,200.00		
Mar 2015	ZAAD	Future	225	10.2943	10.2066	0.0000	0.0000	0	0.00		
			<u>19,140</u>					<u>500.00</u>	<u>5,096,200.00</u>	<u>2 301 569.00</u>	<u>17 844 215 496.50</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	54.4300	68.5702	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	130.4097	159.4046	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	360.8962	314.7178	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	124.1152	108.7944	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	115.0263	100.9511	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		20,145					500.00	5,096,200.00	2 305 084.00	17 844 795 645.48
Future											
Sep 2014	ZACA	Future	75	10.0554	9.9764	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

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Future											
Sep 2014	ZAEU	Future	69,925	14.6759	14.6238	14.6342	14.6230	223	3,270,690.40		
Dec 2014	ZAEU	Future	13,238	14.9090	14.8533	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,426	15.1712	15.1122	0.0000	0.0000	0	0.00		
			<u>85,589</u>					<u>223.00</u>	<u>3,270,690.40</u>	<u>5 099 638.00</u>	<u>62 430 260 063.10</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	12.9246	16.9102	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	35.1408	41.9840	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	55.4804	67.4706	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	130.1474	149.4658	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	140.1596	160.2378	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	61.4105	57.6509	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	25.7540	24.3521	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	43.1462	48.3762	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	68.9275	76.3565	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	133.4488	126.6771	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		195,963					223.00	3,270,690.40	7 368 187.00	62 737 963 748.06
Future											
Sep 2014	ZAFR	Future	3	12.0742	12.0223	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.2716	12.2169	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.4943	12.4369	0.0000	0.0000	0	0.00		
			<u>1,065</u>					<u>0.00</u>	<u>0.00</u>	<u>391 947.00</u>	<u>3 440 626 367.70</u>
	Total		1,065					0.00	0.00	391 947.00	3 440 626 367.70
Future											
Sep 2014	ZAGB	Future	39,705	18.3515	18.2009	18.3776	18.2050	193	3,529,506.60		
Dec 2014	ZAGB	Future	7,171	18.6182	18.4618	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	50	18.9078	18.7471	0.0000	0.0000	0	0.00		
			<u>46,926</u>					<u>193.00</u>	<u>3,529,506.60</u>	<u>3 836 799.00</u>	<u>53 575 761 178.80</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	15.5338	18.7407	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	36.4091	44.6963	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	44.6724	59.5197	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	78.1705	114.1150	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	88.9887	128.1532	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	160.0698	134.5327	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	90.4274	71.5498	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	85.2633	67.1416	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	61.4109	46.9749	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	505.8605	588.2150	0.0000	0.0000	0	0.00		

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			80,000					0.00	0.00	711 386.00	180 245 040.70
	Total		126,926					193.00	3,529,506.60	4 548 185.00	53 756 006 219.50
Future											
Sep 2014	ZAJY	Future	2,751	0.1063	0.1054	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,484	0.1081	0.1071	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1100	0.1090	0.0000	0.0000	0	0.00		
			16,285					0.00	0.00	564 951.00	5 801 737 423.70
	Total		16,285					0.00	0.00	564 951.00	5 801 737 423.70
Future											
Sep 2014	ZAUM	Future	1,032	10.7950	10.7207	10.7792	10.7467	38	40,926,300.00		
Dec 2014	ZAUM	Future	25	10.9623	10.8848	0.0000	0.0000	0	0.00		
			1,057					38.00	40,926,300.00	68 586.00	64 034 171 460.00
Option											
Dec 2014	ZAUM	10.72 Call	200	46649.6221	42059.8567	0.0000	0.0000	0	0.00		
			200					0.00	0.00	3 083.00	93 576 724.38
	Total		1,257					38.00	40,926,300.00	71 669.00	64 127 748 184.38
Future											
Sep 2014	ZAUS	Future	688,367	10.7950	10.7207	10.8165	10.7200	22,493	242,387,965.40		
Dec 2014	ZAUS	Future	155,019	10.9623	10.8848	10.9807	10.9490	18,315	200,750,345.00		
Mar 2015	ZAUS	Future	23,611	11.1494	11.0690	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	8,196	11.3994	11.3994	0.0000	0.0000	0	0.00		
			875,193					40,808.00	443,138,310.40	65 234 476.00	598 420 059 938.30
Option											
Sep 2014	ZAUS	8.80 Put	920	0.7675	0.9212	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.8996	1.0804	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.9363	1.1247	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.1461	1.3781	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	7.1656	9.1025	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	15.3606	19.0541	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	21.5194	26.4560	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	28.9744	37.2280	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	29.9368	38.8908	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	30.9288	40.6084	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	33.0046	44.2120	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	35.2081	48.0463	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	43.7940	58.6882	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	60.6162	79.0669	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	460.4549	405.5413	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	10.40 Put	900	65.4549	84.8413	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	87.5094	110.7966	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	5,000	388.7229	338.7171	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	93.7229	118.0171	0.0000	0.0000	15,000	1,415,044.50		
Sep 2014	ZAUS	10.51 Call	5,000	381.9385	332.4391	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	100.2247	125.5357	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	110.5259	137.3763	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	342.7618	296.3469	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	117.7618	145.6469	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	125.2974	154.2219	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	324.1755	279.3220	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	129.1755	158.6220	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	149.7010	181.7556	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	283.4376	242.2361	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	176.8141	212.5639	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	241.3911	207.1811	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	240.6568	287.6509	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	201.8428	175.0419	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	170.5095	147.9383	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	149.5711	129.9037	0.0000	0.0000	10,000	1,350,003.00		
Sep 2014	ZAUS	11.00 Put	402	354.5711	409.2037	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	124.1859	108.1043	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	121.9099	106.1544	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	94.3886	82.5843	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	78.9511	69.8409	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	72.5092	64.3629	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	64.5079	57.5482	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	62.4177	55.7678	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	61.4039	54.9032	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	766.4039	834.2032	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	60.4099	54.0542	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	35.8971	32.0006	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	28.0834	25.0093	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	1,000	1233.0834	1304.3093	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	17.7753	16.4035	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	15.5936	14.5596	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	14.6175	13.7306	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	13.4932	12.7723	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	8.3848	8.3492	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	9.1703	10.2115	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	16.0673	17.8973	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	28.1626	31.4441	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	9.88 Put	79,241	34.0896	39.4680	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	45.2978	52.2907	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	919.2350	850.3491	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	56.9350	65.5491	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	750.2341	685.4535	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	95.5734	109.2598	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	97.5673	111.5346	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	99.5931	114.5010	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	103.7502	120.5905	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	119.7179	140.0865	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	122.7644	143.5171	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	138.7408	161.4474	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	155.9800	180.6824	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	186.2093	214.1704	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	215.3402	246.1916	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	460.8875	415.4794	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	455.4055	410.4106	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	271.0489	306.8491	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	393.5067	353.4391	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	328.3549	369.8382	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	369.9160	414.9201	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	434.2878	482.8778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	502.7505	554.6245	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	190.9158	173.4948	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	166.8622	152.1246	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	116.4666	107.4085	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	115.3998	106.4324	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	106.2646	98.1531	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	89.7915	83.3441	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	89.0245	82.6530	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	52.1243	49.3333	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	50.0814	47.4787	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	46.4074	45.2219	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	46.2352	45.0858	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	23.0424	20.7083	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	81.7062	88.8155	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	122.1448	132.2887	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	168.0345	182.2109	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	254.4998	281.7267	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	272.2980	300.6727	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	324.6069	356.1264	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	235.7513	216.3041	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	12.61 Call	23,800	155.9491	143.6513	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	120.0823	111.0846	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	96.0677	93.8520	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	224.2057	237.6271	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	313.5151	292.3729	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1107.6463	1042.3364	0.0000	0.0000	0	0.00		
			<u>1,532,364</u>					<u>25,000.00</u>	<u>2,765,047.50</u>	<u>11 393 373.00</u>	<u>3 100 851 000.38</u>
	Total		<u>2,407,557</u>					<u>65,808.00</u>	<u>445,903,357.90</u>	<u>76 627 849.00</u>	<u>601 520 910 938.69</u>

Grand Total	3,252,849			66,807.00	499 340 214.90	104,803,676	862,839,266,382.09
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