



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	(42.7122)	(40.3709)	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	765.7221	759.4087	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	852.4014	845.6989	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	5.1348	0.3231	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	704.9305	699.1442	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	103.6145	102.7278	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	856.2365	1023.1175	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	57.9081	58.6802	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	298.7857	306.6501	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	413.4131	421.7361	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	474.0852	482.5263	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	166.3828	169.3666	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	101.2327	104.0054	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	99.7072	102.4710	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	10.7458	10.7368	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.7476	10.7386	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7985	10.7897	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.8528	10.8439	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0003	10.9911	0.0000	0.0000	0	0.00		
			13,777					0.00	0.00	2 510 332.00	23 702 894 589.30
Option											
Jul 2014	DAUS	10.50 Call	1,500	226.1842	219.8969	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	3.7173	6.2219	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.59 Call	7,000	142.2960	135.3347	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.70 Call	5,000	60.1171	58.7994	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.73 Put	5,000	51.4283	59.9702	0.0000	0.0000	0	0.00		
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	60.7576	60.9793	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	123.5415	132.0940	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.0417	0.0567	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.81 Put	2,000	142.0523	149.5119	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Call	2,000	66.1262	65.3661	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Put	2,000	202.8262	211.0661	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	129.2916	126.7966	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	13.1708	15.5622	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	12.07 Call	19,547	3.1313	3.0801	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	155.2405	161.9026	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.5471	0.5635	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0113	0.0145	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	100.6558	99.4156	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	214.4107	211.6598	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	64.6970	68.0244	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	75.5174	79.2269	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	179.9372	186.2236	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	2.8264	3.3651	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1388	0.1385	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	173.1860	171.9965	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	295.0732	291.5145	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.6212	0.6390	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	201.9665	207.5305	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	155.7306	156.1463	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	10.3088	10.8503	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	32.7844	33.0418	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	69.4106	71.2827	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	215.4043	219.8198	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	24.9095	26.3448	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.3479	1.3618	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	213.3961	212.5359	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	222.6103	226.2784	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	35.4161	36.6874	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.1406	2.1465	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	275.0727	272.8645	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.4673	3.4431	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	233.8644	236.4688	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	344.8520	341.5587	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	60.1178	61.0424	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	240.8613	243.1213	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	75.2346	75.8670	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.5185	4.4969	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	421.5794	417.1398	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	246.5252	248.6002	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	74.4254	74.5285	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	251.1835	252.9739	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	81.2838	82.3566	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	255.0698	255.7518	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	82.3389	84.9961	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	259.3243	258.6496	0.0000	0.0000	0	0.00		

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Jun 2015	DAUS	15.88 Call	300	79.4567	83.7723	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	266.5293	265.6127	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	87.0928	92.0755	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	273.8999	273.1003	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	83.8498	88.4407	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	279.3547	278.7559	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	89.1423	93.4266	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	284.2841	283.8945	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	93.0116	96.9584	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	287.6301	287.4933	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	84.0544	87.3651	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	289.6913	289.7990	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	80.3523	83.2659	0.0000	0.0000	0	0.00		
			<u>186,208</u>					<u>0.00</u>	<u>0.00</u>	<u>4 104 437.00</u>	<u>278 825 543.96</u>
	Total		199,985					0.00	0.00	6 614 769.00	23 981 720 133.26
Future											
Sep 2014	EUUS	Future	225	1.3605	1.3601	0.0000	0.0000	0	0.00		
			<u>225</u>					<u>0.00</u>	<u>0.00</u>	<u>11 567.00</u>	<u>159 170 969.00</u>
	Total		225					0.00	0.00	11 567.00	159 170 969.00
Future											
Sep 2014	ZAAD	Future	14,005	10.1174	10.1110	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	7,835	10.2150	10.2084	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	306	10.3241	10.3179	0.0000	0.0000	0	0.00		
			<u>22,146</u>					<u>0.00</u>	<u>0.00</u>	<u>2 316 626.00</u>	<u>17 997 557 918.70</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	43.2910	43.8231	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	112.2734	114.3623	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	363.1261	360.4187	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	114.8643	115.6916	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	105.7931	106.6919	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		23,151					0.00	0.00	2 320 141.00	17 998 138 067.68
Future											
Sep 2014	ZACA	Future	75	10.0908	10.1326	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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Sep 2014	ZAEU	Future	69,870	14.7371	14.7214	14.7525	14.7446	159	2,344,660.00		
Dec 2014	ZAEU	Future	13,670	14.9747	14.9583	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,526	15.2364	15.2203	0.0000	0.0000	0	0.00		
			<u>86,066</u>					<u>159.00</u>	<u>2,344,660.00</u>	<u>5 107 652.00</u>	<u>62 549 719 549.90</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	7.8856	8.6844	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	19.0938	20.8821	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	30.5857	33.1932	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	83.3694	88.3720	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	91.0310	96.3089	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	43.7650	44.4116	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	15.4255	16.7987	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	38.8735	39.6428	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	59.0816	60.3417	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	124.5986	125.3677	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		196,440					159.00	2,344,660.00	7 376 201.00	62 857 423 234.86
Future											
Sep 2014	ZAFR	Future	3	12.1397	12.1292	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	12.3401	12.3294	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.5631	12.5531	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	42,557	18.5185	18.5171	18.5664	18.5245	1,267	23,483,893.60		
Dec 2014	ZAGB	Future	10,111	18.7915	18.7895	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	250	19.0835	19.0808	0.0000	0.0000	0	0.00		
			<u>52,918</u>					<u>1,267.00</u>	<u>23,483,893.60</u>	<u>3 855 417.00</u>	<u>53 922 146 743.30</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	8.2206	8.9048	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	19.2446	19.9954	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	22.7573	23.3917	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	31.0636	31.3741	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	36.8655	37.3552	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	153.5494	158.0206	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	80.6551	83.7369	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	76.0329	78.9502	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	55.2141	57.2554	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	389.0182	397.7548	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		132,918					1,267.00	23,483,893.60	4 566 803.00	54 102 391 784.00
Future											
	Sep 2014 ZAJY	Future	2,764	0.1070	0.1069	0.0000	0.0000	0	0.00		
	Dec 2014 ZAJY	Future	13,501	0.1087	0.1086	0.0000	0.0000	0	0.00		
	Mar 2015 ZAJY	Future	50	0.1107	0.1106	0.0000	0.0000	0	0.00		
			16,315					0.00	0.00	564 981.00	5 802 059 530.70
	Total		16,315					0.00	0.00	564 981.00	5 802 059 530.70
Future											
	Sep 2014 ZAUM	Future	924	10.8324	10.8236	0.0000	0.0000	0	0.00		
	Dec 2014 ZAUM	Future	47	11.0023	10.9930	10.9855	10.9855	5	5,492,750.00		
			971					5.00	5,492,750.00	68 980.00	64 462 407 410.00
Option											
	Dec 2014 ZAUM	10.72 Call	200	47018.2676	46378.6986	0.0000	0.0000	0	0.00		
			200					0.00	0.00	3 083.00	93 576 724.38
	Total		1,171					5.00	5,492,750.00	72 063.00	64 555 984 134.38
Future											
	Sep 2014 ZAUS	Future	693,103	10.8324	10.8236	10.8459	10.8139	3,462	37,511,738.60		
	Dec 2014 ZAUS	Future	171,388	11.0023	10.9930	11.0150	10.9950	5,202	57,209,230.00		
	Mar 2015 ZAUS	Future	22,611	11.1889	11.1797	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	Future	9,846	11.3705	11.3620	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUS	Future	160	11.5708	11.5609	0.0000	0.0000	0	0.00		
			897,108					8,664.00	94,720,968.60	65 460 009.00	600 873 070 353.10
Option											
	Sep 2014 ZAUS	8.80 Put	920	0.3017	0.3478	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	8.88 Put	26,804	0.3729	0.4267	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	8.90 Put	15,296	0.3933	0.4492	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	9.00 Put	35,000	0.5140	0.5817	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	9.78 Put	920	4.5644	4.9041	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.00 Put	72,800	8.3292	9.0754	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.10 Put	600	11.1131	12.1650	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.19 Put	6,220	14.5288	15.9523	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.20 Put	48,650	14.9756	16.4475	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.21 Put	15,296	15.4377	16.9588	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.23 Put	27,284	16.4101	18.0343	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.25 Put	10,900	17.4508	19.1853	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.30 Put	7,700	22.8578	24.9417	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.38 Put	250	34.1795	36.8901	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 Call	2,000	469.9847	464.0633	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	37.5847	40.4633	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	53.8082	57.3890	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	5,000	390.9600	385.9230	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	58.5600	62.3230	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	383.4464	378.5003	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	63.6077	67.5544	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	71.7525	75.9743	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	339.9730	335.5801	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	77.5730	81.9801	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	83.7144	88.3068	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	319.3088	315.1912	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	86.9088	91.5912	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	104.1209	109.2618	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	273.9998	270.5189	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	127.5875	133.2590	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	227.3685	224.5780	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	179.9368	186.4869	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	185.7056	192.3256	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	183.9618	181.8465	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	150.3327	148.7431	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	128.3675	127.1026	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	295.9675	303.5026	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	102.4410	101.5341	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	100.1613	99.2845	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	73.2822	72.7313	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	58.8706	58.4683	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	53.0577	52.7118	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	45.9957	45.7132	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	44.1831	43.9150	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	43.3077	43.0481	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	710.9077	719.4481	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	42.4537	42.2001	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	22.5241	22.3990	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	15.8897	15.8337	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1183.4897	1192.2337	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	7.6821	7.7084	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	6.1737	6.2092	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	5.5322	5.5709	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	4.8216	4.8629	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	2.0443	2.0842	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	6.6052	6.5840	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	9.44 Put	11,976	11.7611	11.6324	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	21.0412	20.7007	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	25.0862	24.6568	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	33.6338	33.2358	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	945.4676	935.8688	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	43.1676	42.8688	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	771.6677	762.4446	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	75.9662	76.1542	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	77.6963	77.9126	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	79.4573	79.7045	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	83.0808	83.3906	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	94.7817	95.2986	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	96.8586	97.4119	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	110.8542	111.7723	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	116.8076	117.8822	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	126.1259	127.4433	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	142.6994	144.4516	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	153.2769	155.3018	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	179.8189	182.5216	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	464.2961	457.9996	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	458.4603	452.2691	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	231.4053	235.3528	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	392.5996	387.6748	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	285.3688	290.5004	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	322.9399	328.8275	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	385.4254	392.1359	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	452.4385	459.9073	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	178.3236	178.3571	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	157.3939	157.8594	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	153.9442	154.4698	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	152.2541	152.8089	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	104.3271	105.6188	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	103.2951	104.5993	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	94.5889	96.0056	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	78.7873	80.2365	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	78.0567	79.5060	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	43.7390	45.0751	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	41.8933	43.2137	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	37.6101	38.8900	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	37.4088	38.6880	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	17.4222	18.2902	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	69.8484	69.7813	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	10.32 Put	24,155	104.9098	105.2279	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	145.3511	146.1646	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	224.1463	226.0396	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	240.6625	242.7805	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	289.5484	292.3166	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	225.7160	224.2001	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	146.0605	145.5784	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	110.9822	110.9038	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	87.7047	87.9507	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	204.1322	201.9360	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	308.9343	313.5410	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1126.7505	1115.8114	0.0000	0.0000	0	0.00		
			<u>1,581,129</u>					<u>0.00</u>	<u>0.00</u>	<u>11 470 788.00</u>	<u>3 111 688 558.10</u>
	Total		<u>2,478,237</u>					<u>8,664.00</u>	<u>94,720,968.60</u>	<u>76 930 797.00</u>	<u>603 984 758 911.20</u>

Grand Total	<u>3,180,245</u>							<u>10,095.00</u>	<u>126 042 272.20</u>	<u>105,404,490</u>	<u>867,440,493,975.10</u>
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