



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-July-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	15.1427	(0.8947)	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	595.7509	640.5260	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	675.7912	723.1120	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	(154.0550)	(118.0659)	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	538.0925	580.4801	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	50.5955	60.3506	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>											
Aug 2014	CAFW	Future	50,000	21.6090	32.4647	0.0000	0.0000	0	0.00		
			<u>50,000</u>					<u>0.00</u>	<u>0.00</u>	<u>50 000.00</u>	<u>2 550 000.00</u>
		<b>Total</b>	<b>50,000</b>					<b>0.00</b>	<b>0.00</b>	<b>50 000.00</b>	<b>2 550 000.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	444.6610	400.3102	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	595.3928	539.9445	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	677.1170	613.5031	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	89.6973	105.5131	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	52.3958	60.6205	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	51.5503	59.6011	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>											
Jul 2014	DAUS	Future	348	10.5204	10.5827	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	5,742	10.5223	10.5845	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.5735	10.6360	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.6267	10.6892	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.7683	10.8326	0.0000	0.0000	0	0.00		
			<u>13,549</u>					<u>0.00</u>	<u>0.00</u>	<u>2 528 246.00</u>	<u>23 894 484 575.30</u>
<b>Option</b>											
Jul 2014	DAUS	8.30 Put	4,700	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.65 Put	3,000	141.5205	91.2948	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	2.7809	5.2265	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	281.8064	223.0408	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.0158	0.0099	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.71 Call	14,000	10.3416	20.3273	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.81 Put	2,000	287.7412	235.2209	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Call	2,000	9.4826	15.2883	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Put	2,000	371.0826	314.7883	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	26.9720	41.4624	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	36.0079	26.9420	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	0.3826	0.4876	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	282.8194	237.2672	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.1856	0.1648	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0005	0.0006	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	33.4631	43.9886	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	96.4043	119.2688	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	114.0953	94.3113	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	131.1446	109.3643	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	10.80 Put	500	292.0728	252.0710	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	1.0168	0.9940	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1322	0.1308	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	86.3986	103.5459	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	164.0803	191.4285	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.4600	0.4460	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	302.9905	266.3986	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	88.5416	102.5365	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	3.6335	4.7616	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	48.8468	41.0589	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	39.2747	45.9263	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	310.6246	275.5076	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	8.7363	15.4656	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.2211	1.2018	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	135.3023	151.9695	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	314.0413	282.1811	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	24.3707	27.4634	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.0447	1.9886	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	185.4241	204.5492	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.5779	3.4678	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	321.0090	290.9666	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	245.1636	266.4798	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	44.2486	47.6700	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	327.5466	299.4864	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	48.2148	56.2821	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.8950	4.6210	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	310.2530	335.3587	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	332.6195	306.0662	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	51.3173	55.9928	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	335.8501	309.9695	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	53.1440	61.2491	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	338.1850	311.7669	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	59.2742	62.0445	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	339.1909	311.9734	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	57.8524	61.4239	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	339.7506	310.6741	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	63.8359	71.1727	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	342.8327	314.6791	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	64.8023	69.0593	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	343.5440	320.9825	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	67.3336	68.7863	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	348.1446	327.4818	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Oct 2015	DAUS	16.98 Call	300	71.0262	78.0175	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	352.4804	329.4534	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	68.2327	70.8146	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	352.7382	331.6507	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	63.2730	68.0551	0.0000	0.0000	0	0.00		
			<u>183,708</u>					<u>0.00</u>	<u>0.00</u>	<u>4 124 437.00</u>	<u>280 486 583.96</u>
	<b>Total</b>		<b>197,257</b>					<b>0.00</b>	<b>0.00</b>	<b>6 652 683.00</b>	<b>24 174 971 159.26</b>
<b>Future</b>											
Sep 2014	EUUS	Future	125	1.3466	1.3469	0.0000	0.0000	90	1,211,310.00		
			<u>125</u>					<u>90.00</u>	<u>1,211,310.00</u>	<u>11 757.00</u>	<u>161 730 779.00</u>
	<b>Total</b>		<b>125</b>					<b>90.00</b>	<b>1,211,310.00</b>	<b>11 757.00</b>	<b>161 730 779.00</b>
<b>Future</b>											
Sep 2014	ZAAD	Future	13,740	9.9784	9.9825	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	9,085	10.0707	10.0756	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	302	10.1734	10.1786	10.1807	10.1788	4	40,719.00		
			<u>23,127</u>					<u>4.00</u>	<u>40,719.00</u>	<u>2 318 161.00</u>	<u>18 013 066 733.20</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	48.0383	49.2931	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	129.9227	134.9018	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	252.8234	264.1648	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	70.1841	75.3715	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	63.9892	68.8650	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>24,132</b>					<b>4.00</b>	<b>40,719.00</b>	<b>2 321 676.00</b>	<b>18 013 646 882.18</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	9.8646	9.9127	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 351.00</u>	<u>207 534 965.60</u>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>27 351.00</b>	<b>207 534 965.60</b>
<b>Future</b>											
Sep 2014	ZAEU	Future	68,396	14.2841	14.3707	14.2956	14.2800	1,004	14,348,631.90		
Dec 2014	ZAEU	Future	14,150	14.5082	14.5978	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,426	14.7556	14.8467	0.0000	0.0000	0	0.00		
			<u>84,972</u>					<u>1,004.00</u>	<u>14,348,631.90</u>	<u>5 113 414.00</u>	<u>62 633 923 029.90</u>
<b>Option</b>											
Sep 2014	ZAEU	13.54 Put	21,000	15.4059	12.5722	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	55.0254	42.3530	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	93.5211	73.5789	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	14.30 Put	650	218.9339	180.2720	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	236.6086	194.5486	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	11.0675	14.1256	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	2.1339	2.9009	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	62.7473	57.2096	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	96.8263	87.7419	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	65.4468	76.2828	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>195,346</b>					<b>1,004.00</b>	<b>14,348,631.90</b>	<b>7 381 963.00</b>	<b>62 941 626 714.86</b>
<b>Future</b>											
Sep 2014	ZAFR	Future	3	11.7601	11.8304	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	11.9494	12.0225	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.1612	12.2350	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>
	<b>Total</b>		<b>1,012</b>					<b>0.00</b>	<b>0.00</b>	<b>392 000.00</b>	<b>3 441 279 327.70</b>
<b>Future</b>											
Sep 2014	ZAGB	Future	44,442	18.0711	18.1924	18.1682	18.0600	1,640	29,667,449.00		
Dec 2014	ZAGB	Future	10,690	18.3322	18.4563	18.3800	18.3500	5,310	97,329,470.00		
Mar 2015	ZAGB	Future	250	18.6123	18.7360	0.0000	0.0000	0	0.00		
			<u>55,382</u>					<u>6,950.00</u>	<u>126,996,919.00</u>	<u>3 870 028.00</u>	<u>54 190 572 621.10</u>
<b>Option</b>											
Sep 2014	ZAGB	16.50 Put	11,200	9.4092	8.8395	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	29.5477	22.7976	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	47.4379	31.8735	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	95.3586	69.7475	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	108.2515	80.2988	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	50.4222	67.6504	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	27.5238	35.3034	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	26.1250	33.4336	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	19.8573	25.0708	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	591.6654	526.8259	0.0000	0.0000	0	0.00		
			<u>80,000</u>					<u>0.00</u>	<u>0.00</u>	<u>711 386.00</u>	<u>180 245 040.70</u>
	<b>Total</b>		<b>135,382</b>					<b>6,950.00</b>	<b>126,996,919.00</b>	<b>4 581 414.00</b>	<b>54 370 817 661.80</b>
<b>Future</b>											
Sep 2014	ZAJY	Future	2,759	0.1045	0.1051	0.1049	0.1049	30	314,702.50		
Dec 2014	ZAJY	Future	13,501	0.1062	0.1068	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1081	0.1087	0.0000	0.0000	0	0.00		
			<u>16,310</u>					<u>30.00</u>	<u>314,702.50</u>	<u>565 011.00</u>	<u>5 802 374 233.20</u>

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<b>Total</b>			<b>16,310</b>					<b>30.00</b>	<b>314,702.50</b>	565 011.00	5 802 374 233.20
<b>Future</b>											
Sep 2014	ZAUM	Future	984	10.6072	10.6697	10.6307	10.6011	30	31,854,700.00		
Dec 2014	ZAUM	Future	82	10.7702	10.8345	10.8007	10.8007	5	5,400,350.00		
			<u>1,066</u>					<u>35.00</u>	<u>37,255,050.00</u>	69 265.00	64 769 627 040.00
<b>Option</b>											
Dec 2014	ZAUM	10.72 Call	200	31882.9226	35419.3305	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	3 083.00	93 576 724.38
<b>Total</b>			<b>1,266</b>					<b>35.00</b>	<b>37,255,050.00</b>	72 348.00	64 863 203 764.38
<b>Future</b>											
Sep 2014	ZAUS	Future	648,961	10.6072	10.6697	10.6532	10.6000	12,033	127,855,197.10		
Dec 2014	ZAUS	Future	172,547	10.7702	10.8345	10.8108	10.7656	18,597	201,394,893.50		
Mar 2015	ZAUS	Future	22,164	10.9494	11.0142	10.9823	10.9794	6	65,885.10		
Jun 2015	ZAUS	Future	12,946	11.1201	11.1873	0.0000	0.0000	1,200	13,359,600.00		
Sep 2015	ZAUS	Future	360	11.3166	11.3851	0.0000	0.0000	0	0.00		
			<u>856,978</u>					<u>31,836.00</u>	<u>342,675,575.70</u>	65 711 653.00	603 587 745 986.80
<b>Option</b>											
Sep 2014	ZAUS	8.80 Put	920	0.1265	0.1277	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.1717	0.1715	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.1853	0.1846	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.2721	0.2673	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	4.3962	4.1400	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	8.7431	7.9350	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	14.4745	10.9531	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	25.1197	19.1915	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	26.6025	20.3538	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	28.1518	21.5703	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	31.4566	24.1765	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	35.0478	27.0228	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	45.3651	35.2745	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	66.2415	52.2683	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	279.5663	327.0202	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	72.3663	57.3202	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	100.7266	81.0450	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	216.0093	257.5977	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	108.8093	87.8977	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	210.2021	251.1670	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	117.2962	95.1324	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	130.7881	106.7101	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	177.4908	214.6202	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 Put	4,000	140.2908	114.9202	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	150.1993	123.5260	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	162.5051	197.6778	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	155.3051	127.9778	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	185.1538	151.7278	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	134.9615	162.8689	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	224.0492	187.2141	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	108.8813	132.4349	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	302.9489	260.6397	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	310.5489	267.7944	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	85.4147	104.7206	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	72.6732	89.5301	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	67.0534	82.7959	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	55.6379	69.0429	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	448.4379	399.3429	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	42.7822	53.4327	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	41.6850	52.0946	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	29.2653	36.8620	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	22.9643	29.1623	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	20.4085	26.0228	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	17.3657	22.2715	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	16.5966	21.3198	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	16.2271	20.8626	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	909.0271	851.1626	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	15.8674	20.4170	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	6.4658	8.9223	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	4.1415	5.7597	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1396.9415	1336.0597	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	1.8706	2.6225	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	1.4826	2.0804	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	1.3206	1.8537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	1.1437	1.6053	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.5681	0.6670	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	6.4731	6.0037	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	12.1480	10.8749	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	24.8994	21.7797	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	32.8271	28.7500	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	45.1932	39.6550	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	728.5956	785.8350	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	58.3956	51.3350	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	570.6066	620.7655	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	112.1432	96.7304	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Dec 2014	ZAUS	10.35 Put	5,000	115.2138	99.4762	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	118.3417	102.2744	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	124.7594	108.0296	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	131.4002	0.0000	0.0000	0.0000	7,300	872,861.00		
Dec 2014	ZAUS	10.44 Put	2,491	145.3597	126.5852	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	148.9907	129.8685	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	168.0033	147.1150	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	176.0081	154.4038	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	188.4480	165.7582	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	210.3261	185.8102	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	224.1373	198.5198	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	258.3483	230.1505	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	314.0515	349.0484	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	309.3290	343.9591	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	327.0746	291.8597	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.85 Call	5,000	266.3240	294.4357	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	262.7764	290.5645	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	399.0834	360.4152	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	447.8219	407.1433	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	520.9490	477.6479	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	597.7315	552.0894	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	140.8393	0.0000	0.0000	0.0000	14,600	1,838,140.00		
Dec 2014	ZAUS	11.50 Call	350	116.4725	129.3572	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	102.7442	114.0646	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	100.4757	111.5342	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	99.3647	110.2970	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	67.8103	75.3134	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	67.1223	74.5472	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	61.3238	68.1070	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	51.1409	56.7911	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	50.6727	56.2700	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	29.7157	32.5508	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	29.0342	31.8959	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	27.2589	30.2021	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	27.0834	30.0363	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	7.7670	9.7888	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	92.8580	85.3307	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	138.2829	127.2047	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	198.7342	179.6939	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	305.2923	279.5600	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	325.5001	298.6485	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	384.5260	354.6270	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>
Mar 2015	ZAUS	12.00 Call	10,000	166.2214	179.2088	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	107.6103	115.7361	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	82.4001	88.3242	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	75.3276	78.4204	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	253.3401	236.2934	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	256.4496	266.2741	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	956.6136	994.6160	0.0000	0.0000	0	0.00		
			<u>1,603,229</u>					<u>21,900.00</u>	<u>2,711,001.00</u>	<u>11 502 688.00</u>	<u>3 117 790 780.60</u>
	<b>Total</b>		<b><u>2,460,207</u></b>					<b><u>53,736.00</u></b>	<b><u>345,386,576.70</u></b>	<b><u>77 214 341.00</u></b>	<b><u>606 705 536 767.40</u></b>

<b>Grand Total</b>	<b><u>3,161,804</u></b>							<b><u>61,849.00</u></b>	<b><u>525 553 909.10</u></b>	<b><u>105,748,410</u></b>	<b><u>871,033,003,852.10</u></b>
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