



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	5.1472	17.6311	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	606.5666	574.7221	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	688.9347	654.7450	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	(140.4206)	(172.0330)	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	544.7255	515.8234	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	46.4592	43.9400	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											
Aug 2014	CAFW	Future	50,000	16.8095	14.7456	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>
		Total	50,000					0.00	0.00	50 000.00	2 550 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	431.7971	487.9612	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	583.4817	654.2336	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	666.1254	740.3976	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	81.6104	73.0999	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	48.4555	42.4340	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	47.7044	41.7446	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											
Jul 2014	DAUS	Future	0	10.5603	10.4970	0.0000	0.0000	3,348	35,355,884.40		
Jul 2014	DAUS	Future	0	10.5474	10.4970	0.0000	0.0000	5,742	60,471,873.00		
Aug 2014	DAUS	Future	1,959	10.5941	10.5453	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.6471	10.5979	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,000	10.7862	10.7366	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.7881	10.7385	0.0000	0.0000	0	0.00		
			<u>8,459</u>					<u>9,090.00</u>	<u>95,827,757.40</u>	<u>2 538 336.00</u>	<u>24 001 096 832.70</u>
Option											
Jul 2014	DAUS	10.80 Put	500	252.8606	304.7004	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.0000	0.0057	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.71 Call	14,000	2.6854	6.2519	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.49 Call	5,000	109.9826	84.4934	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.81 Put	2,000	262.1168	310.1523	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Call	2,000	6.1132	6.2365	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Put	2,000	346.7132	395.3365	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	21.4062	19.3732	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	27.3309	36.9686	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	0.3204	0.3566	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	253.5936	297.3933	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.1075	0.1425	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0004	0.0010	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	26.2717	24.2681	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	89.6313	80.5144	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	95.3283	119.6398	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	111.3175	137.7323	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	264.6869	304.7466	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	0.6725	0.8064	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.0694	0.1048	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	79.3347	73.5995	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	157.5050	145.2776	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.3286	0.4082	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	273.3868	310.9985	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	79.4629	76.6461	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	2.8131	2.7428	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	38.4714	48.6775	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	33.4920	33.1160	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	215.0934	200.5731	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	97.7439	93.6672	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	281.2332	316.1883	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	3.4711	2.8870	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	0.9545	1.0907	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	124.8601	119.2290	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	284.6423	318.1774	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	19.4996	20.6011	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	1.6266	1.8238	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	173.9009	165.4775	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	2.8910	3.2122	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	292.1716	319.2646	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	231.5976	221.2015	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	39.6070	39.0022	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	299.2252	327.2175	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	47.7747	44.1644	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.3124	4.7166	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	297.3319	284.3331	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	304.5706	331.0227	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	48.6914	44.1787	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	306.8288	333.1128	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	51.6966	50.2500	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	311.1791	336.0659	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	56.4486	52.5362	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	313.7135	337.2437	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	54.5519	54.6024	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	313.3196	336.0224	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	63.9335	59.8717	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	315.9737	338.1488	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	62.1925	60.9475	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	317.5197	339.1678	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	63.4851	62.2864	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	323.4519	341.5508	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	70.9098	66.9759	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	326.0064	344.0526	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	64.2894	63.2294	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	326.0283	345.2993	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	59.5286	58.6378	0.0000	0.0000	0	0.00		
			<u>196,308</u>					<u>0.00</u>	<u>0.00</u>	<u>4 139 437.00</u>	<u>283 119 783.96</u>
	Total		204,767					9,090.00	95,827,757.40	6 677 773.00	24 284 216 616.66
Future											
Sep 2014	EUUS	Future	125	1.3441	1.3436	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>11 757.00</u>	<u>161 730 779.00</u>
	Total		125					0.00	0.00	11 757.00	161 730 779.00
Future											
Sep 2014	ZAAD	Future	13,740	9.9640	9.9209	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	10,443	10.0553	10.0116	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	277	10.1566	10.1124	0.0000	0.0000	0	0.00		
			<u>24,460</u>					<u>0.00</u>	<u>0.00</u>	<u>2 320 904.00</u>	<u>18 040 694 286.90</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	47.2668	53.8421	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	129.1484	144.4434	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	238.1347	220.4850	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	62.6408	58.0702	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	56.8771	52.7608	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		25,465					0.00	0.00	2 324 419.00	18 041 274 435.88
Future											
Sep 2014	ZACA	Future	100	9.8278	9.7968	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>
	Total		100					0.00	0.00	27 376.00	207 781 215.60
Future											
Sep 2014	ZAEU	Future	68,406	14.2841	14.2129	14.3157	14.2348	530	7,568,781.00		
Dec 2014	ZAEU	Future	14,150	14.5069	14.4347	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,426	14.7524	14.6792	0.0000	0.0000	0	0.00		
			<u>84,982</u>					<u>530.00</u>	<u>7,568,781.00</u>	<u>5 116 321.00</u>	<u>62 675 586 568.00</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	12.7227	17.6721	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	47.6518	65.2864	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	14.00 Put	13,000	83.0765	108.7304	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	203.7680	252.1271	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	221.3050	271.2946	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	7.1859	6.8296	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	1.2837	1.2096	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	58.4551	68.2429	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	90.4609	104.4722	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	56.5163	56.1101	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		195,356					530.00	7,568,781.00	7 384 870.00	62 983 290 252.96
Future											
Sep 2014	ZAFR	Future	3	11.7627	11.6995	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	11.9511	11.8870	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.1605	12.0956	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	47,796	18.0566	17.9507	18.0948	17.9730	3,280	59,230,515.00		
Dec 2014	ZAGB	Future	10,890	18.3159	18.2084	18.2710	18.2546	1,030	18,884,520.00		
Mar 2015	ZAGB	Future	250	18.5923	18.4836	0.0000	0.0000	0	0.00		
			<u>58,936</u>					<u>4,310.00</u>	<u>78,115,035.00</u>	<u>3 877 431.00</u>	<u>54 324 387 980.60</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	7.8589	9.6860	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	26.2365	38.1186	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	42.5177	60.0397	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	87.2661	117.5086	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	99.5212	132.7601	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	38.2005	33.9458	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	20.1545	18.6140	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	19.0875	17.6891	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	14.3640	13.5589	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	579.4571	653.9317	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>
	Total		138,936					4,310.00	78,115,035.00	4 588 817.00	54 504 633 021.30
Future											
Sep 2014	ZAJY	Future	2,759	0.1044	0.1039	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,521	0.1061	0.1056	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1080	0.1074	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>
			16,330					0.00	0.00	565 031.00	5 802 586 633.20
		Total	16,330					0.00	0.00	565 031.00	5 802 586 633.20
Future											
Sep 2014	ZAUM	Future	1,036	10.6276	10.5786	10.6513	10.6013	70	74,324,950.00		
Dec 2014	ZAUM	Future	87	10.7900	10.7403	10.7687	10.7687	5	5,384,350.00		
			1,123					75.00	79,709,300.00	69 505.00	65 024 568 790.00
Option											
Dec 2014	ZAUM	10.72 Call	200	31245.8342	29123.0438	0.0000	0.0000	0	0.00		
			200					0.00	0.00	3 083.00	93 576 724.38
		Total	1,323					75.00	79,709,300.00	72 588.00	65 118 145 514.38
Future											
Sep 2014	ZAUS	Future	661,753	10.6276	10.5786	10.6689	10.5901	32,544	345,676,369.50		
Dec 2014	ZAUS	Future	170,874	10.7900	10.7403	10.8299	10.7692	2,800	30,210,410.00		
Mar 2015	ZAUS	Future	22,177	10.9677	10.9176	10.9857	10.9429	410	4,495,520.00		
Jun 2015	ZAUS	Future	13,746	11.1388	11.0882	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	360	11.3359	11.2850	0.0000	0.0000	0	0.00		
			868,910					35,754.00	380,382,299.50	65 790 738.00	604 432 800 734.70
Option											
Sep 2014	ZAUS	8.80 Put	920	0.0518	0.0914	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.0748	0.1283	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.0820	0.1397	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.1296	0.2138	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	3.2400	4.2496	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	6.4097	8.5930	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	9.0487	14.4702	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	17.0053	25.5523	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	18.1587	27.1049	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	19.3729	28.7288	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	21.9931	32.1991	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	24.8814	35.9769	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	33.3794	46.8577	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	51.2728	68.9502	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	284.2597	254.0412	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	56.6597	75.4412	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	82.2003	105.5044	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	217.2282	192.6703	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	89.6282	114.0703	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	211.1022	187.1119	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	97.4857	123.0598	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	10.55 Put	10,000	110.0854	137.3433	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	176.6307	155.9966	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	119.0307	147.3966	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	128.4158	157.8702	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	160.8718	141.8628	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	133.2718	163.2628	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	159.1850	194.6121	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	129.1026	116.4207	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	197.3429	235.3011	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	102.2833	92.6984	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	275.7523	317.3171	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	283.3509	325.1853	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	78.6212	71.7147	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	66.0121	60.4907	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	60.5153	55.5813	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	49.4841	45.6977	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	421.8841	467.0977	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	37.3167	34.7262	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	36.2936	33.7989	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	24.7119	23.2219	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	18.8789	17.9124	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	16.5575	15.7846	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	13.8341	13.2749	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	13.1535	12.6446	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	12.8275	12.3428	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	885.2275	933.7428	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	12.5109	12.0494	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	4.9866	4.7238	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	3.1465	3.0024	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1375.5465	1424.4024	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	1.3974	1.3495	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	1.1047	1.0702	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	0.9832	0.9540	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	0.8508	0.8271	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.3569	0.4249	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	5.0303	5.8649	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	9.3351	11.1178	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	19.4045	23.2318	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	26.0583	30.9292	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	36.6574	43.0686	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	738.1986	696.4610	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	48.1986	56.1610	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	10.30 Call	1,130	573.4592	538.7957	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	94.1560	110.4327	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	96.9703	113.5591	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	99.8410	116.7455	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	105.7508	123.2907	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	111.8900	130.0701	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	124.8680	144.3376	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	128.2575	148.0518	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	146.1020	167.5263	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	153.6600	175.7352	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	165.4432	188.4971	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	186.2934	210.9681	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	199.5237	225.1637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	232.5014	260.3532	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	307.5266	286.6037	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	302.6510	282.0364	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	296.9045	331.1635	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.85 Call	5,000	255.7362	241.0928	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	252.1243	237.7368	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	368.2922	405.3132	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	12,500	206.8604	195.7186	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	416.8604	455.4186	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	489.9826	530.4591	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	566.9774	609.0737	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	130.2538	124.6401	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	106.5697	102.5930	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	93.4021	90.2769	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	91.2376	88.2497	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	90.1799	87.2586	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	60.5629	59.1406	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	59.9152	58.5251	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	54.4788	53.3581	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	45.0159	44.3317	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	44.5830	43.9172	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	24.9468	25.3033	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	24.1308	24.5649	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	21.9926	22.6291	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	21.7808	22.4371	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	5.3571	5.5704	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	79.3072	87.7921	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	120.7513	131.6032	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	173.9744	195.8458	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	10.75 Put	10,000	277.4763	303.7418	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	297.3327	324.2541	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	355.6036	384.2241	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	157.2593	152.6532	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	101.1953	98.9551	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	77.3634	76.1605	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	69.5270	69.6149	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	233.2187	247.4070	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	245.7896	241.1134	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	946.3237	918.8320	0.0000	0.0000	0	0.00		
			<u>1,627,679</u>					<u>0.00</u>	<u>0.00</u>	<u>11 549 088.00</u>	<u>3 125 353 727.60</u>
	Total		<u>2,496,589</u>					<u>35,754.00</u>	<u>380,382,299.50</u>	<u>77 339 826.00</u>	<u>607 558 154 462.30</u>

Grand Total	<u>3,210,695</u>							<u>49,759.00</u>	<u>641 603 172.90</u>	<u>105,912,323</u>	<u>872,453,373,855.70</u>
--------------------	-------------------------	--	--	--	--	--	--	-------------------------	------------------------------	---------------------------	----------------------------------
