



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	(30.5215)	(25.0287)	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	679.7981	711.0581	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	780.5186	798.2368	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	(156.5300)	9.2183	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	594.6246	645.0811	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	75.5203	70.4188	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											
Aug 2014	CAFW	Future	43,000	61.6692	51.1701	0.0000	0.0000	7,000	280,000.00		
			<u>43,000</u>					<u>7,000.00</u>	<u>280,000.00</u>	<u>57 000.00</u>	<u>2 830 000.00</u>
		Total	43,000					7,000.00	280,000.00	57 000.00	2 830 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	380.2660	378.6854	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	516.4903	515.9731	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	588.7473	591.2154	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	97.1342	91.2347	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	56.6755	53.3399	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	55.7599	52.4851	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	10.7537	10.7308	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.8075	10.7844	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,900	10.9491	10.9248	0.0000	0.0000	1,400	15,347,500.00		
Dec 2014	DAUS	Future	4,000	10.9511	10.9267	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	11.0431	11.0180	0.0000	0.0000	2,445	26,997,690.00		
			<u>13,604</u>					<u>3,845.00</u>	<u>42,345,190.00</u>	<u>2 545 181.00</u>	<u>24 075 844 172.70</u>
Option											
Aug 2014	DAUS	10.49 Call	5,000	237.1517	219.7684	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.72 Put	3,000	61.2129	0.0000	0.0000	0.0000	6,000	352,440.00		
Aug 2014	DAUS	10.81 Put	2,000	121.8521	142.3955	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Call	2,000	14.9863	14.3585	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Put	2,000	196.4863	218.7585	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	56.4994	50.9083	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.60 Call	7,000	166.1621	149.7132	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	11.0669	12.8352	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	0.4742	0.4695	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	138.8845	154.6716	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.1708	0.1406	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0127	0.0102	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	49.3541	46.5091	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	5,000	143.8485	0.0000	0.0000	0.0000	10,000	1,550,400.00		
Sep 2014	DAUS	10.90 Call	5,000	75.2832	0.0000	0.0000	0.0000	10,000	714,100.00		
Sep 2014	DAUS	10.90 Put	5,000	210.8832	0.0000	0.0000	0.0000	5,000	1,160,150.00		
Sep 2014	DAUS	10.74 Call	250	153.3198	143.1373	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	47.8510	55.7635	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	57.9428	66.6894	0.0000	0.0000	0	0.00		

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Sep 2014	DAUS	10.80 Put	500	163.8656	180.0732	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.6839	0.6930	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.0434	0.0535	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	119.8676	116.2335	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	232.4545	223.6783	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.2193	0.2445	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	184.6112	198.3995	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	109.3787	106.0302	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	4.3135	4.3191	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	24.4567	26.6588	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	44.1238	43.3866	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	299.5671	286.7841	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	132.8088	128.6167	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	200.8489	212.7279	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	5.5485	5.4352	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	0.7906	0.8152	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	164.0152	158.4430	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	209.9982	220.3962	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	20.3209	20.3455	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	1.3458	1.3776	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	222.6319	214.6987	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	2.4425	2.4601	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	221.8264	229.8473	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	288.1082	278.1972	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	45.2871	47.0600	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	228.8809	239.2562	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	58.7028	54.9546	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	3.5774	3.7406	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	361.3073	351.5701	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	234.9453	246.4095	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	57.9791	56.9767	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	237.9327	251.2942	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	61.2397	59.4672	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	245.0392	255.3775	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	66.2585	64.3389	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	248.6212	257.5623	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	66.5790	63.6035	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	255.8875	259.8742	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	71.4262	69.6878	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	264.1771	268.7387	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	72.1330	70.5252	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	270.9789	276.0186	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	16.80 Call	300	73.3421	71.7749	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	276.1611	280.7939	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	47.1859	77.0885	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	279.0580	285.5812	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	41.2790	72.2441	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	280.6402	288.3302	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	38.0333	66.8410	0.0000	0.0000	0	0.00		
			<u>206,308</u>					<u>31,000.00</u>	<u>3,777,090.00</u>	<u>4 177 437.00</u>	<u>287 572 863.96</u>
	Total		219,912					34,845.00	46,122,280.00	6 722 618.00	24 363 417 036.66
Future											
Sep 2014	EUUS	Future	125	1.3388	1.3375	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	12,490	10.0000	10.0008	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	10,843	10.0922	10.0920	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	277	10.1951	10.1946	0.0000	0.0000	0	0.00		
			<u>23,610</u>					<u>0.00</u>	<u>0.00</u>	<u>2 322 954.00</u>	<u>18 061 243 961.90</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	45.3489	43.0079	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	124.0377	119.7193	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	264.1746	260.1018	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	68.9084	68.5156	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	62.4702	62.2129	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		24,615					0.00	0.00	2 326 469.00	18 061 824 110.88
Future											
Sep 2014	ZACA	Future	100	9.8986	9.8586	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	68,330	14.4429	14.3976	14.4650	14.4400	889	12,853,257.60		
Dec 2014	ZAEU	Future	13,533	14.6692	14.6218	14.6970	14.6970	650	9,530,750.00		
Mar 2015	ZAEU	Future	2,026	14.9195	14.8708	0.0000	0.0000	400	5,958,760.00		
			<u>83,889</u>					<u>1,939.00</u>	<u>28,342,767.60</u>	<u>5 119 327.00</u>	<u>62 719 215 444.10</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	7.9425	9.0547	0.0000	0.0000	0	0.00		

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Sep 2014	ZAEU	13.85 Put	21,000	21.9937	27.8945	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	44.5865	53.3030	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	134.1399	149.5797	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	146.9115	163.0833	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	9.0287	7.6425	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	2.4811	2.1431	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	51.0448	42.1782	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	76.4393	71.8174	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	47.6228	56.1022	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		194,263					1,939.00	28,342,767.60	7 387 876.00	63 026 919 129.06
Future											
Sep 2014	ZAFR	Future	3	11.8665	11.8374	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	12.0568	12.0262	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.2702	12.2382	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	48,547	18.2061	18.1843	18.2168	18.1543	1,608	29,249,947.50		
Dec 2014	ZAGB	Future	10,890	18.4687	18.4446	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	1,000	18.7509	18.7254	0.0000	0.0000	0	0.00		
			<u>60,437</u>					<u>1,608.00</u>	<u>29,249,947.50</u>	<u>3 882 414.00</u>	<u>54 415 489 203.80</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	6.6105	6.7611	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	18.5462	19.2849	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	26.3358	27.4283	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	58.8177	61.0148	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	68.0705	70.5644	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	53.9689	48.1457	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	26.3617	23.4887	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	24.8694	22.1883	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	18.3077	16.4787	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	502.3145	504.5891	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		140,437					1,608.00	29,249,947.50	4 593 800.00	54 595 734 244.50
Future											
Sep 2014	ZAJY	Future	2,759	0.1050	0.1047	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	17,859	0.1066	0.1064	0.0000	0.0000	0	0.00		

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Mar 2015	ZAJY	Future	50	0.1085	0.1083	0.0000	0.0000	0	0.00		
			20,668					0.00	0.00	575 231.00	5 911 075 873.20
		Total	20,668					0.00	0.00	575 231.00	5 911 075 873.20
Future											
Sep 2014	ZAUM	Future	1,106	10.7877	10.7647	10.7870	10.7569	40	43,093,450.00		
Dec 2014	ZAUM	Future	95	10.9530	10.9286	10.9431	10.9431	5	5,471,550.00		
			1,201					45.00	48,565,000.00	69 693.00	65 226 272 220.00
Option											
Dec 2014	ZAUM	10.72 Call	200	40791.5549	39252.7777	0.0000	0.0000	0	0.00		
			200					0.00	0.00	3 083.00	93 576 724.38
		Total	1,401					45.00	48,565,000.00	72 776.00	65 319 848 944.38
Future											
Sep 2014	ZAUS	Future	668,507	10.7877	10.7647	10.8049	10.7525	24,913	268,465,694.30		
Dec 2014	ZAUS	Future	171,456	10.9530	10.9286	10.9710	10.9417	6,231	68,025,084.00		
Mar 2015	ZAUS	Future	22,397	11.1348	11.1093	11.1050	11.1050	10	111,050.00		
Jun 2015	ZAUS	Future	13,746	11.3092	11.2826	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	360	11.5048	11.4782	0.0000	0.0000	0	0.00		
			876,466					31,154.00	336,601,828.30	65 876 315.00	605 353 715 009.70
Option											
Sep 2014	ZAUS	8.80 Put	920	0.0239	0.0297	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.0350	0.0432	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.0386	0.0474	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.0622	0.0757	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	2.0239	2.2879	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	3.7487	4.0850	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	5.1098	5.4879	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	6.8790	7.3040	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	7.1182	7.5627	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	7.3678	8.1553	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	7.8986	9.4556	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	8.4764	10.9204	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	12.2329	15.4019	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	20.9519	25.5007	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	411.4505	393.3850	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	23.7505	28.6850	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	37.8968	44.5236	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	329.9482	314.0285	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	42.2482	49.3285	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	322.2565	306.5667	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	10.52 Put	4,700	46.9540	54.4974	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	54.7064	62.9572	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	278.0534	263.7847	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	60.3534	69.0847	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	66.3974	75.6123	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	257.2694	243.7286	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	69.5694	79.0286	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	52,500	86.9873	97.6679	0.0000	0.0000	105,000	9,397,662.50		
Sep 2014	ZAUS	10.67 Call	5,000	212.3955	200.5621	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	111.4021	123.5319	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	167.5471	157.6184	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	167.3225	184.7198	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	173.4711	191.0912	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	127.4189	122.2573	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	106.9199	102.9409	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	97.8791	94.4156	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	79.5716	77.1249	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	291.8716	312.4249	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	59.1732	57.7893	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	57.4504	56.1518	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	38.1321	37.7057	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	28.6328	28.5121	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	24.6799	24.8338	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	20.0861	20.5290	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	18.9475	19.4558	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	18.4045	18.9430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	730.7045	754.2430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	17.8776	18.4446	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	6.9513	7.8547	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	4.4978	4.9643	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1216.7978	1240.2643	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	2.0195	2.2022	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	1.6043	1.7389	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	1.4318	1.5466	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	1.2436	1.3372	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.5374	0.5566	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	4.0894	4.2475	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	7.4788	7.8010	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	13.9403	14.6072	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	17.4587	18.3182	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	24.8995	26.1496	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	886.1136	863.3909	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	10.10 Put	6,581	33.1136	34.7909	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	709.8338	688.3189	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	63.0101	66.2010	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	64.6411	67.9111	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	66.3057	69.6581	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	69.7448	73.2649	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	73.3301	77.0238	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	82.9283	87.1768	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	85.4604	89.8560	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	98.9299	104.0842	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	104.6988	110.1712	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	113.7682	119.7344	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	130.0173	136.8360	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	140.4558	147.8059	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	166.8478	175.4817	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	402.0364	386.8377	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	396.2185	381.2097	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	218.7812	229.7081	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.85 Call	5,000	336.0837	323.1904	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	330.9657	318.2682	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	273.7600	286.8076	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	52,500	284.4978	0.0000	0.0000	0.0000	105,000	32,229,725.00		
Dec 2014	ZAUS	11.00 Call	12,500	268.0782	257.9083	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	315.0782	329.3083	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	380.1849	395.9252	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	450.0582	467.1642	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	167.7919	162.1635	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	135.6831	131.6115	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	118.1950	114.8725	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	115.3194	112.1204	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	113.9152	110.7754	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	75.1264	73.6110	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	74.3168	72.8336	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	67.3474	66.1092	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	54.9870	54.1190	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	54.4236	53.5714	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	28.8421	28.6518	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	27.5248	27.3632	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	24.3613	24.2681	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	24.0787	23.9923	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	6.8400	6.9244	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	60.2908	63.9667	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	10.32 Put	24,155	93.1804	97.8376	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	132.1396	137.7526	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	211.0147	222.3246	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	227.8260	239.4753	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	277.8275	290.3629	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	184.8357	180.9621	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	116.6474	114.5366	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	87.6571	86.3238	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	69.4907	72.1085	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	195.7691	198.9187	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	273.8125	266.8903	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1056.0537	1037.0595	0.0000	0.0000	0	0.00		
			<u>1,723,679</u>					<u>210,000.00</u>	<u>41,627,387.50</u>	<u>11 761 588.00</u>	<u>3 167 166 115.10</u>
	Total		<u>2,600,145</u>					<u>241,154.00</u>	<u>378,229,215.80</u>	<u>77 637 903.00</u>	<u>608 520 881 124.80</u>

Grand Total	<u>3,326,370</u>							<u>286,591.00</u>	<u>530 789 210.90</u>	<u>106,282,672</u>	<u>873,961,053,382.50</u>
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