



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-August-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	(5.4585)	(5.3300)	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	631.8486	632.4361	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	717.2819	717.5904	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	(149.3563)	(139.0535)	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	564.1172	565.3752	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	30.4627	30.9244	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											
Sep 2014	CAFX	Future	6,000	35.7337	36.9679	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>6 000.00</u>	<u>289 800.00</u>
		Total	6,000					0.00	0.00	6 000.00	289 800.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	540.3102	576.3633	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	721.3993	760.4722	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	812.4119	852.5975	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	63.5769	61.7364	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	36.8825	37.3225	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	36.2851	37.3558	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	10.6295	10.6266	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.6826	10.6800	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	10.8218	10.8184	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.8237	10.8203	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	10.9157	10.9118	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.2054	11.2015	0.0000	0.0000	0	0.00		
			<u>10,890</u>					<u>0.00</u>	<u>0.00</u>	<u>2 566 967.00</u>	<u>24 311 723 831.30</u>
Option											
Aug 2014	DAUS	10.33 Put	19,547	1.5858	2.0418	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	0.0086	0.0099	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.67 Call	3,500	41.8561	48.6976	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.71 Call	5,000	34.9915	40.7717	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	190.9974	198.0941	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.0150	0.0183	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0000	0.0001	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.71 Call	3,500	43.7026	48.3232	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	7.3543	9.5143	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.60 Call	5,000	102.1328	0.0000	0.0000	0.0000	5,000	490,000.00		
Sep 2014	DAUS	10.80 Put	5,000	196.0780	202.8311	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.90 Call	5,000	19.9952	23.3657	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.90 Put	5,000	279.9952	286.1657	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	70.1212	73.5848	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	219.0336	225.2184	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.3485	0.6017	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.0092	0.0056	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	68.7423	72.7079	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 2014	DAUS	10.74 Call	250	151.2831	155.2648	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.1483	0.1307	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	235.4119	243.7513	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	74.1996	79.8932	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	1.9593	2.1594	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	24.2818	23.5955	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	30.2502	32.9851	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	213.6121	219.1241	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	92.8893	99.0507	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	245.1433	255.7157	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	2.9116	2.4718	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	0.5122	0.5057	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	122.1551	129.0417	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	251.5450	262.6348	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	16.9887	19.5621	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	1.0949	1.0408	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	173.9460	181.9874	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	2.0771	2.0537	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	263.0547	273.1621	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	235.5642	244.6897	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	37.1667	39.9941	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	267.9052	279.0245	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	47.7131	46.2475	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	3.2258	3.1944	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	300.6828	310.5528	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	275.4042	285.7323	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	48.4980	49.3136	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	278.2666	289.1626	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	55.3151	52.4808	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	281.8854	293.3708	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	55.8514	54.4882	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	286.7769	296.9563	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	57.2383	57.9023	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	288.4235	299.7237	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	68.7262	65.7509	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	291.6535	301.8499	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	68.0884	68.8600	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	294.5256	302.2600	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	68.8767	71.7642	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	298.1845	306.8258	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	76.6738	75.7477	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	300.2795	309.9060	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>
Nov 2015	DAUS	17.45 Call	300	69.3332	71.7014	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	300.4369	311.5432	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	67.7281	66.6629	0.0000	0.0000	0	0.00		
			<u>181,558</u>					<u>5,000.00</u>	<u>490,000.00</u>	<u>4 243 437.00</u>	<u>291 911 788.96</u>
	Total		192,448					5,000.00	490,000.00	6 810 404.00	24 603 635 620.26
Future											
Sep 2014	EUUS	Future	100	1.3366	1.3392	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>11 982.00</u>	<u>164 740 779.00</u>
	Total		100					0.00	0.00	11 982.00	164 740 779.00
Future											
Sep 2014	ZAAD	Future	13,740	9.9257	9.9012	9.9284	9.9133	750	7,440,575.00		
Dec 2014	ZAAD	Future	11,518	10.0117	9.9863	0.0000	0.0000	850	8,486,825.00		
Mar 2015	ZAAD	Future	702	10.1141	10.0879	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	50	10.2127	10.1873	0.0000	0.0000	0	0.00		
			<u>26,010</u>					<u>1,600.00</u>	<u>15,927,400.00</u>	<u>2 328 539.00</u>	<u>18 117 236 355.40</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	46.5690	48.6403	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	134.9147	143.5971	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	211.9276	203.0123	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	53.8941	50.9948	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	48.8430	46.1327	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		27,015					1,600.00	15,927,400.00	2 332 054.00	18 117 816 504.38
Future											
Sep 2014	ZACA	Future	100	9.7929	9.7646	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	65,071	14.2517	14.2764	14.2600	14.2600	5	71,300.00		
Dec 2014	ZAEU	Future	13,844	14.4763	14.5002	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	7,026	14.7255	14.7484	14.7475	14.7475	10,000	147,475,000.00		
Jun 2015	ZAEU	Future	150	14.9651	14.9879	0.0000	0.0000	0	0.00		
			<u>86,091</u>					<u>10,005.00</u>	<u>147,546,300.00</u>	<u>5 140 520.00</u>	<u>63 029 129 452.70</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	3.5533	4.7426	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	26.3560	27.8950	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	56.2599	55.8627	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	14.33 Put	800	199.6415	191.7486	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	1.2274	2.3882	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	0.2558	0.7093	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	43.8220	42.1364	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	74.4431	73.0951	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	49.6194	50.5975	0.0000	0.0000	0	0.00		
			<u>109,724</u>					<u>0.00</u>	<u>0.00</u>	<u>2 269 199.00</u>	<u>307 835 634.96</u>
	Total		195,815					10,005.00	147,546,300.00	7 409 719.00	63 336 965 087.66
Future											
Sep 2014	ZAFR	Future	3	11.7694	11.7892	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	5,043	11.9582	11.9776	0.0000	0.0000	5,044	60,372,852.00		
Mar 2015	ZAFR	Future	175	12.1701	12.1891	0.0000	0.0000	0	0.00		
			<u>5,221</u>					<u>5,044.00</u>	<u>60,372,852.00</u>	<u>400 869.00</u>	<u>3 547 866 140.20</u>
	Total		5,221					5,044.00	60,372,852.00	400 869.00	3 547 866 140.20
Future											
Sep 2014	ZAGB	Future	59,496	17.8283	17.7865	17.8403	17.8330	850	15,162,300.00		
Dec 2014	ZAGB	Future	10,885	18.0846	18.0416	18.0850	18.0850	5	90,425.00		
Mar 2015	ZAGB	Future	1,000	18.3652	18.3209	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	240	18.6255	18.5818	0.0000	0.0000	0	0.00		
			<u>71,621</u>					<u>855.00</u>	<u>15,252,725.00</u>	<u>3 907 458.00</u>	<u>54 868 863 331.80</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	2.4788	2.1466	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	32.3256	33.9158	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	52.4096	56.1393	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	109.2771	119.2251	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	125.1615	136.7640	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	9.7635	11.2341	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	4.8062	5.3599	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	4.5347	4.9114	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	3.0324	2.9034	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	722.7469	763.2310	0.0000	0.0000	0	0.00		
			<u>80,000</u>					<u>0.00</u>	<u>0.00</u>	<u>711 428.00</u>	<u>180 246 841.80</u>
	Total		151,621					855.00	15,252,725.00	4 618 886.00	55 049 110 173.60
Future											
Sep 2014	ZAJY	Future	2,759	0.1040	0.1042	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	17,859	0.1056	0.1058	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1075	0.1077	0.0000	0.0000	0	0.00		
			<u>20,668</u>					<u>0.00</u>	<u>0.00</u>	<u>575 281.00</u>	<u>5 911 610 623.20</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Total			20,668					0.00	0.00	575 281.00	5 911 610 623.20
Future											
Sep 2014	ZAUM	Future	1,244	10.6629	10.6602	10.6785	10.6400	73	77,765,000.00		
Dec 2014	ZAUM	Future	95	10.8256	10.8222	0.0000	0.0000	0	0.00		
Mar 2015	ZAUM	Future	5	11.0064	11.0022	0.0000	0.0000	0	0.00		
			1,344					73.00	77,765,000.00	70 407.00	65 993 534 600.00
Option											
Dec 2014	ZAUM	10.72 Call	200	31617.8353	32042.9145	0.0000	0.0000	0	0.00		
			200					0.00	0.00	3 083.00	93 576 724.38
Total			1,544					73.00	77,765,000.00	73 490.00	66 087 111 324.38
Future											
Sep 2014	ZAUS	Future	668,489	10.6629	10.6602	10.6800	10.6373	18,831	200,759,143.70		
Dec 2014	ZAUS	Future	170,599	10.8256	10.8222	10.8500	10.8373	17,478	189,315,941.00		
Mar 2015	ZAUS	Future	31,722	11.0064	11.0022	11.0190	11.0135	12,500	137,704,750.00		
Jun 2015	ZAUS	Future	16,948	11.1778	11.1739	0.0000	0.0000	800	8,938,800.00		
Sep 2015	ZAUS	Future	360	11.3685	11.3653	0.0000	0.0000	0	0.00		
			888,118					49,609.00	536,718,634.70	66 379 484.00	610 779 648 817.90
Option											
Sep 2014	ZAUS	8.80 Put	920	0.0221	0.0122	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.0303	0.0172	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.0328	0.0187	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.0490	0.0287	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	1.1414	0.7360	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	2.5850	1.7102	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	3.9115	3.3200	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	7.8691	7.0397	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	8.4741	7.6182	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	9.1187	8.2368	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	10.5346	9.6032	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	12.1342	11.1567	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	17.0542	15.9845	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	28.2995	27.1886	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	294.7891	290.9945	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	31.8891	30.7945	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	49.9860	49.0879	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	218.4451	214.9302	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	55.5451	54.7302	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	211.3935	207.9254	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	61.5569	60.8390	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	71.4562	70.9098	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 Call	5,000	171.5666	168.4482	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	78.6666	78.2482	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	86.3791	86.1024	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	153.3280	150.4257	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	90.4280	90.2257	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.62 Call	3,000	141.8159	140.6787	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	52,500	112.6353	116.9030	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	116.9669	118.7203	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	148.4846	153.2659	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.73 Call	18,000	94.3287	96.5511	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	87.7344	90.0824	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.80 Call	2,000	73.1117	75.7046	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Call	2,000	67.9479	70.6153	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	225.0479	230.4153	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	232.6023	238.0003	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	63.1436	65.8699	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Call	1,000	56.5613	59.3527	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.89 Call	3,000	52.5605	55.3814	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	50.6685	53.4992	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	45.3976	48.2452	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	20,000	35.1864	37.9974	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	372.2864	377.7974	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	24.5940	27.2287	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	23.7406	26.3517	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	13.8165	15.6958	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	8.6594	10.6283	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	6.8197	8.7479	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	4.8564	6.6669	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	4.4030	6.1706	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	4.1917	5.9369	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	841.2917	845.7369	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	3.9903	5.7123	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	0.9546	1.6625	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	0.6162	1.0105	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	397	1337.7162	1340.8105	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	0.3080	0.4386	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	0.2562	0.3478	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	0.2345	0.3106	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	0.2106	0.2702	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.1165	0.1549	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	2.9903	2.8866	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	5.2833	5.2538	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	9.78 Put	41,000	11.3102	11.5166	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	16.1387	16.4861	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	24.2621	24.8512	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	759.1419	756.6028	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	33.5419	34.4028	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	589.1227	589.6751	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	72.8931	77.2247	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	75.3776	79.8041	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	77.9199	82.4434	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	83.1797	87.8941	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	88.6761	93.5838	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	100.3918	105.6859	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	103.4734	108.8628	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	116.4200	122.1917	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	119.8130	125.6782	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	126.7882	132.8411	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,000	137.7266	144.0556	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	157.2339	164.0090	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	169.7071	176.7385	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	201.0505	208.6435	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	311.0370	315.4516	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	305.9586	310.4460	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	286.2698	292.7109	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	276.7969	284.4962	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	263.1534	274.3192	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.85 Call	5,000	257.1409	264.9937	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	253.3900	261.2651	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	238.9555	246.9046	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	333.1103	344.4986	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	346.5471	357.9501	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	22,500	206.6298	214.6421	0.0000	0.0000	5,000	1,125,000.00		
Dec 2014	ZAUS	11.00 Put	35,000	381.0298	392.4421	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	189.5837	197.5598	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	453.5064	464.8317	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	166.9327	174.7735	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	530.1153	541.2464	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	128.7664	136.2060	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	119.0899	126.3602	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	104.9488	111.8794	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	91.8050	98.3478	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	89.6526	96.1240	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	88.6008	95.0365	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	12.00 Call	14,046	59.1305	63.9671	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	58.4727	63.2768	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	52.9587	57.4779	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	43.4111	47.3865	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	42.9754	46.9241	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	23.3378	26.0788	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	22.4073	25.1310	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	19.9738	22.6461	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	19.7332	22.4000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	4.1253	4.8213	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	62.8367	65.1412	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	99.4158	102.8794	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	148.4194	157.2377	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	248.0359	258.6660	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	267.4038	278.2691	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	324.5386	335.9612	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	160.8259	167.6657	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	103.5435	108.5199	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	79.2059	83.2918	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	69.3154	73.8040	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	211.1223	216.6993	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	255.6773	262.9912	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	948.3676	960.0610	0.0000	0.0000	0	0.00		
			<u>1,763,423</u>					<u>5,000.00</u>	<u>1,125,000.00</u>	<u>12 030 101.00</u>	<u>3 228 121 288.24</u>
	Total		2,651,541					54,609.00	537,843,634.70	78 409 585.00	614 007 770 106.14
	Grand Total		3,332,765					77,186.00	855 197 911.70	107,253,512	881,386,708,071.14