



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	(59.2183)	(59.1703)	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	797.8044	797.4771	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	886.0696	885.7169	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	(12.3531)	53.1613	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	733.3141	732.0698	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	119.3831	108.4378	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>725 000.00</u>
		Total	5,000					0.00	0.00	5 000.00	725 000.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Future											
Jul 2014	CAFU	Future	24	2569.3393	2719.9049	0.0000	0.0000	0	0.00		
			24					0.00	0.00	24.00	775 000.80
		Total	24					0.00	0.00	24.00	775 000.80
Future											
Aug 2014	CAFW	Future	50,000	53.1195	51.0000	0.0000	0.0000	50,000	2,550,000.00		
			50,000					50,000.00	2,550,000.00	50 000.00	2 550 000.00
		Total	50,000					50,000.00	2,550,000.00	50 000.00	2 550 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	280.5779	277.4303	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	386.7343	383.4729	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	443.0968	439.8409	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	201.4304	197.3502	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	127.3348	123.9017	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	125.5727	122.1604	0.0000	0.0000	0	0.00		
			38,004					0.00	0.00	9 605.00	6 218 373.05
		Total	38,004					0.00	0.00	9 605.00	6 218 373.05
Future											
Jul 2014	DAUS	Future	348	10.7933	10.7916	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.7951	10.7934	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.8470	10.8471	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.9027	10.9022	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0526	11.0511	0.0000	0.0000	0	0.00		
			13,777					0.00	0.00	2 505 332.00	23 648 824 589.30
Option											
Jul 2014	DAUS	10.60 Call	5,000	163.4991	163.5158	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	29.0052	34.9021	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	65.2546	73.1443	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	278.4300	278.5139	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	28.5724	32.4686	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.59 Call	7,000	201.5132	203.1552	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.70 Call	5,000	119.8110	126.9795	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	97.2907	101.4795	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	114.2311	119.8049	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.2686	0.1782	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	172.5305	176.7656	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	14.6661	16.9907	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	6.8205	7.7930	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	10.80 Put	500	146.4674	151.2183	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	1.0473	1.1029	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0322	0.0379	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	130.5961	135.1904	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	257.3624	263.7615	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	63.0115	66.6993	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	73.2484	77.1653	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	171.4188	176.4643	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	6.7855	7.8769	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1955	0.2319	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	206.5979	211.1087	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	338.3414	342.9671	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.7737	0.8515	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	191.8189	197.1490	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	182.2269	185.7976	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	14.5138	18.3489	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	33.2584	36.2540	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	82.8686	84.8453	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	203.4734	208.5036	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	30.2254	31.5333	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.4861	1.6155	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	239.9555	243.5568	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	209.5070	214.4391	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	40.5583	41.7593	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.2942	2.4738	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	303.2277	306.4721	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.6070	3.8221	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	220.6187	226.1479	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	374.6932	378.4054	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	63.2148	63.9250	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	227.6151	233.5775	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	79.8134	79.7056	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.5999	4.8823	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	454.5567	459.0698	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	233.4390	240.1648	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	84.5001	83.2445	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	238.8891	243.8030	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	86.5114	88.7886	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	244.6329	250.3474	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	88.2259	87.5164	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	250.8086	255.6492	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	88.0206	87.6884	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	10.80 Put	300	258.8593	264.1024	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	91.6680	92.2061	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	265.3679	271.7700	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	92.7771	91.1467	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	271.0229	278.1663	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	91.5625	89.4189	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	275.7465	283.5830	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	97.0922	94.3410	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	278.9607	287.3644	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	90.7582	87.5073	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	281.2439	290.2251	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	85.0809	81.5526	0.0000	0.0000	0	0.00		
			<u>190,458</u>					<u>0.00</u>	<u>0.00</u>	<u>4 084 437.00</u>	<u>277 046 963.96</u>
	Total		204,235					0.00	0.00	6 589 769.00	23 925 871 553.26
Future											
Sep 2014	EUUS	Future	225	1.3593	1.3615	1.3602	1.3602	100	1,360,200.00		
			<u>225</u>					<u>100.00</u>	<u>1,360,200.00</u>	<u>11 567.00</u>	<u>159 170 969.00</u>
	Total		225					100.00	1,360,200.00	11 567.00	159 170 969.00
Future											
Sep 2014	ZAAD	Future	13,515	10.1304	10.1349	10.1320	10.1275	2,370	24,014,145.00		
Dec 2014	ZAAD	Future	6,901	10.2294	10.2322	10.2312	10.2260	1,471	15,023,966.50		
Mar 2015	ZAAD	Future	300	10.3378	10.3420	10.3315	10.3220	600	6,196,575.00		
			<u>20,716</u>					<u>4,441.00</u>	<u>45,234,686.50</u>	<u>2 312 337.00</u>	<u>17 954 052 282.00</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	44.4569	46.4022	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	112.5959	113.5993	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	378.8861	381.6219	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	124.6925	125.6348	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	115.1082	116.0523	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		21,721					4,441.00	45,234,686.50	2 315 852.00	17 954 632 430.98
Future											
Sep 2014	ZACA	Future	75	10.2182	10.2052	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 326.00</u>	<u>207 286 285.60</u>
	Total		75					0.00	0.00	27 326.00	207 286 285.60
Future											
Sep 2014	ZAEU	Future	69,991	14.7916	14.8159	14.7800	14.7800	246	3,635,880.00		

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Dec 2014	ZAEU	Future	14,438	15.0328	15.0546	15.0422	15.0375	500	7,519,925.00		
Mar 2015	ZAEU	Future	2,526	15.2955	15.3197	0.0000	0.0000	0	0.00		
			<u>86,955</u>					<u>746.00</u>	<u>11,155,805.00</u>	<u>5 104 505.00</u>	<u>62 502 930 257.30</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	8.3942	9.1890	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	20.7611	22.9529	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	31.5895	34.8416	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	82.7975	86.2259	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	90.4009	93.6745	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	59.6316	65.6747	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	23.0258	25.1800	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	30.9544	33.3160	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	49.8353	52.7255	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	136.6710	142.6035	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		197,329					746.00	11,155,805.00	7 373 054.00	62 810 633 942.26
Future											
Sep 2014	ZAFR	Future	3	12.1698	12.1887	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.3740	12.3909	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.5973	12.6167	0.0000	0.0000	0	0.00		
			<u>1,065</u>					<u>0.00</u>	<u>0.00</u>	<u>391 947.00</u>	<u>3 440 626 367.70</u>
	Total		1,065					0.00	0.00	391 947.00	3 440 626 367.70
Future											
Sep 2014	ZAGB	Future	39,900	18.6513	18.6484	18.6630	18.6268	1,910	35,600,868.00		
Dec 2014	ZAGB	Future	9,861	18.9284	18.9221	18.9434	18.9375	400	7,576,180.00		
Mar 2015	ZAGB	Future	250	19.2194	19.2160	19.2178	19.2178	200	3,843,560.00		
			<u>50,011</u>					<u>2,510.00</u>	<u>47,020,608.00</u>	<u>3 849 674.00</u>	<u>53 815 153 725.60</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	8.8219	8.6437	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	21.9352	20.5525	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	25.6057	23.4854	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	33.9595	30.1297	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	36.0833	31.8180	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	222.7846	216.1047	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	126.9191	122.2874	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	120.4073	115.9558	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	88.6148	85.2981	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	362.0655	356.5601	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>

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Total			130,011					2,510.00	47,020,608.00	4 561 060.00	53 995 398 766.30
Future											
Sep 2014	ZAJY	Future	2,764	0.1067	0.1065	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,501	0.1084	0.1083	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1104	0.1102	0.0000	0.0000	0	0.00		
			<u>16,315</u>					<u>0.00</u>	<u>0.00</u>	564 981.00	5 802 059 530.70
Total			16,315					0.00	0.00	564 981.00	5 802 059 530.70
Future											
Sep 2014	ZAUM	Future	939	10.8819	10.8823	10.8890	10.8890	13	14,155,700.00		
Dec 2014	ZAUM	Future	22	11.0546	11.0531	11.0627	11.0627	5	5,531,350.00		
			<u>961</u>					<u>18.00</u>	<u>19,687,050.00</u>	68 820.00	64 287 888 130.00
Option											
Dec 2014	ZAUM	10.72 Call	200	51109.2288	51446.5403	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
Total			1,161					18.00	19,687,050.00	71 903.00	64 381 464 854.38
Future											
Sep 2014	ZAUS	Future	691,448	10.8819	10.8823	10.8876	10.8580	14,220	154,554,576.30		
Dec 2014	ZAUS	Future	165,095	11.0546	11.0531	11.0627	11.0350	515	5,696,975.00		
Mar 2015	ZAUS	Future	22,611	11.2414	11.2417	11.2431	11.2431	500	5,621,550.00		
Jun 2015	ZAUS	Future	8,996	11.4232	11.4255	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	160	11.6208	11.6240	11.6240	11.5603	400	4,641,956.00		
			<u>888,310</u>					<u>15,635.00</u>	<u>170,515,057.30</u>	65 343 155.00	599 602 485 565.90
Option											
Sep 2014	ZAUS	8.80 Put	920	0.4962	0.5493	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.5883	0.6485	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.6141	0.6762	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.7623	0.8350	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	4.7948	5.0375	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	9.5607	10.2342	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	13.1807	14.2046	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	17.6063	19.0516	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	18.1821	19.6813	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	18.7766	20.3314	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	20.0239	21.6948	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	21.3545	23.1472	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	25.0779	27.2033	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	34.0371	36.7336	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	519.2693	522.4975	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	37.3693	40.1975	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	10.48 Put	4,000	53.1517	56.4924	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	5,000	439.6519	443.5138	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	57.7519	61.2138	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	432.0546	435.9766	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	62.6274	66.2099	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	70.4753	74.2277	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	387.9724	392.2333	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	76.0724	79.9333	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	81.9676	85.9305	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	366.9279	371.3404	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	85.0279	89.0404	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	101.4883	105.7257	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	320.5210	325.2379	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	123.8417	128.2953	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	272.2462	277.2096	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	177.2304	181.9196	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	224.1037	229.2006	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	183.9905	189.0379	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	159.4504	164.3183	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	277.5504	282.0183	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	129.9571	134.4793	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	127.3328	131.8153	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	95.9011	99.7938	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	78.6040	82.0617	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	71.2687	74.5122	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	62.3202	65.2890	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	60.0551	62.9541	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	58.9582	61.8246	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	677.0582	679.5246	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	57.8861	60.7175	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	32.1961	34.0575	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	25.4648	27.0079	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1143.5648	1144.7079	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	13.1194	14.0612	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	10.7318	11.5370	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	9.7003	10.4435	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	8.5445	9.2157	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	3.8471	4.1944	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	7.0792	7.6477	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	12.4335	13.4403	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	21.8729	23.6000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	25.9308	27.9469	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	10.00 Put	46,500	33.1120	35.5287	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	996.8369	998.1108	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	42.2369	45.0108	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	821.7393	823.7658	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	73.3826	77.0613	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	75.0183	78.7353	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	76.6844	80.4377	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	80.1075	83.9370	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	91.1506	95.1987	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	93.1087	97.1936	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	103.4382	107.6992	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	109.0660	113.3967	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	117.8777	122.3107	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	143.6054	148.2768	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	168.8207	173.6544	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	505.0089	508.3978	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	498.9751	502.3815	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	217.9828	222.9958	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	430.6306	434.1781	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	269.5920	274.6687	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	305.6240	310.6897	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	363.4773	368.4854	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	428.1623	433.0760	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	200.1348	203.0436	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	177.0593	179.7494	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	173.2778	175.9337	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	118.4778	120.5473	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	117.3312	119.3842	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	107.6273	109.5457	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	90.0784	91.7880	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	89.2578	90.9581	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	50.4410	51.5862	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	48.3339	49.4430	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	42.7675	43.7738	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	42.3868	43.3948	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	22.0088	23.1083	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	67.9064	72.6220	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	101.0002	106.7305	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	140.7745	147.0604	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	210.4872	217.0242	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	226.4822	232.9246	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	273.9417	280.0233	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	12.00 Call	10,000	243.4922	244.6243	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	158.2228	158.0136	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	120.1551	119.5065	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	90.0447	89.1622	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	197.0629	203.6718	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	322.3634	324.2783	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1163.1210	1175.4645	0.0000	0.0000	0	0.00		
			<u>1,551,013</u>					<u>0.00</u>	<u>0.00</u>	<u>11 432 049.00</u>	<u>3 105 538 655.54</u>
	Total		<u>2,439,323</u>					<u>15,635.00</u>	<u>170,515,057.30</u>	<u>76 775 204.00</u>	<u>602 708 024 221.44</u>

Grand Total	<u>3,142,176</u>							<u>73,450.00</u>	<u>297 523 406.80</u>	<u>105,210,505</u>	<u>865,735,450,518.34</u>
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