



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-July-2014

<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>											
	Dec 2014	CAFC	Future	1,942	(61.3028)	(59.2183)	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	819.2921	797.8044	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	907.4799	886.0696	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	34.5929	(12.3531)	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	758.8996	733.3141	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	125.4720	119.3831	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>											
Jul 2014	CAFU	Future	24	2448.9192	2569.3393	0.0000	0.0000	0	0.00		
			24					0.00	0.00	24.00	775 000.80
		<b>Total</b>	<b>24</b>					<b>0.00</b>	<b>0.00</b>	24.00	775 000.80
<b>Future</b>											
Aug 2014	CAFW	Future	50,000	56.4473	53.1195	0.0000	0.0000	0	0.00		
			50,000					0.00	0.00	50 000.00	2 550 000.00
		<b>Total</b>	<b>50,000</b>					<b>0.00</b>	<b>0.00</b>	50 000.00	2 550 000.00
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	271.4624	280.5779	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	375.1438	386.7343	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	430.3593	443.0968	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	199.9436	201.4304	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	126.4363	127.3348	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	124.6878	125.5727	0.0000	0.0000	0	0.00		
			38,004					0.00	0.00	9 605.00	6 218 373.05
		<b>Total</b>	<b>38,004</b>					<b>0.00</b>	<b>0.00</b>	9 605.00	6 218 373.05
<b>Future</b>											
Jul 2014	DAUS	Future	0	10.7892	10.7598	0.0000	0.0000	5,000	54,070,000.00		
Jul 2014	DAUS	Future	348	10.8208	10.7933	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.8225	10.7951	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.8742	10.8470	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.9300	10.9027	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0804	11.0526	0.0000	0.0000	0	0.00		
			13,777					5,000.00	54,070,000.00	2 510 332.00	23 702 894 589.30
<b>Option</b>											
Jul 2014	DAUS	10.80 Call	10,000	23.7590	29.0052	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	70.3357	65.2546	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	300.3614	278.4300	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	27.7151	28.5724	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.59 Call	7,000	219.8584	201.5132	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.70 Call	5,000	134.7545	119.8110	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	103.7542	97.2907	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	94.3718	114.2311	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.2075	0.2686	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	184.2748	172.5305	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	11.9471	14.6661	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	6.5041	6.8205	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>
Aug 2014	DAUS	10.80 Put	500	130.8313	146.4674	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.9857	1.0473	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0247	0.0322	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	137.7303	130.5961	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	272.9631	257.3624	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	57.2240	63.0115	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	66.5712	73.2484	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	158.1806	171.4188	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	6.6701	6.7855	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1800	0.1955	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	216.7284	206.5979	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	355.4494	338.3414	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.7559	0.7737	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	180.9408	191.8189	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	189.0651	182.2269	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	15.3225	14.5138	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	31.7404	33.2584	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	84.5185	82.8686	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	193.1599	203.4734	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	29.3553	30.2254	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.4573	1.4861	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	248.9207	239.9555	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	199.7993	209.5070	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	40.7471	40.5583	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.2610	2.2942	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	313.8644	303.2277	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.6050	3.6070	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	211.6235	220.6187	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	386.4377	374.6932	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	62.9684	63.2148	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	218.7859	227.6151	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	78.6505	79.8134	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.5952	4.5999	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	467.7381	454.5567	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	223.5942	233.4390	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	83.4635	84.5001	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	229.6983	238.8891	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	87.3463	86.5114	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	237.9771	244.6329	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	86.4883	88.2259	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	246.0127	250.8086	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	88.3826	88.0206	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	10.80 Put	300	253.4161	258.8593	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	92.2385	91.6680	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	261.4299	265.3679	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	91.5149	92.7771	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	268.3428	271.0229	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	91.5931	91.5625	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	273.9382	275.7465	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	100.0887	97.0922	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	278.8048	278.9607	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	90.2315	90.7582	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	281.5050	281.2439	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	83.0549	85.0809	0.0000	0.0000	0	0.00		
			<u>185,458</u>					<u>0.00</u>	<u>0.00</u>	<u>4 084 437.00</u>	<u>277 046 963.96</u>
<b>Total</b>			<b>199,235</b>					<b>5,000.00</b>	<b>54,070,000.00</b>	<b>6 594 769.00</b>	<b>23 979 941 553.26</b>
<b>Future</b>											
Sep 2014	EUUS	Future	225	1.3603	1.3593	0.0000	0.0000	0	0.00		
			<u>225</u>					<u>0.00</u>	<u>0.00</u>	<u>11 567.00</u>	<u>159 170 969.00</u>
<b>Total</b>			<b>225</b>					<b>0.00</b>	<b>0.00</b>	<b>11 567.00</b>	<b>159 170 969.00</b>
<b>Future</b>											
Sep 2014	ZAAD	Future	13,765	10.1735	10.1304	10.1800	10.1490	350	3,559,900.00		
Dec 2014	ZAAD	Future	6,901	10.2729	10.2294	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	300	10.3831	10.3378	0.0000	0.0000	0	0.00		
			<u>20,966</u>					<u>350.00</u>	<u>3,559,900.00</u>	<u>2 312 687.00</u>	<u>17 957 612 182.00</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	37.1256	44.4569	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	99.0894	112.5959	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	400.4830	378.8861	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	129.0689	124.6925	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	119.0585	115.1082	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>21,971</b>					<b>350.00</b>	<b>3,559,900.00</b>	<b>2 316 202.00</b>	<b>17 958 192 330.98</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	10.2097	10.2182	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>
<b>Total</b>			<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>27 326.00</b>	<b>207 286 285.60</b>
<b>Future</b>											
Sep 2014	ZAEU	Future	69,991	14.8397	14.7916	14.8176	14.8176	100	1,481,760.00		

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Dec 2014	ZAEU	Future	13,420	15.0821	15.0328	15.0755	15.0696	1,118	16,853,819.00		
Mar 2015	ZAEU	Future	2,526	15.3478	15.2955	0.0000	0.0000	0	0.00		
			<u>85,937</u>					<u>1,218.00</u>	<u>18,335,579.00</u>	<u>5 105 723.00</u>	<u>62 521 265 836.30</u>
<b>Option</b>											
Sep 2014	ZAEU	13.54 Put	21,000	8.0401	8.3942	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	18.7038	20.7611	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	27.8827	31.5895	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	72.4629	82.7975	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	79.1679	90.4009	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	60.8251	59.6316	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	22.2701	23.0258	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	29.4942	30.9544	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	47.0639	49.8353	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	140.0880	136.6710	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>196,311</b>					<b>1,218.00</b>	<b>18,335,579.00</b>	<b>7 374 272.00</b>	<b>62 828 969 521.26</b>
<b>Future</b>											
Sep 2014	ZAFR	Future	3	12.2105	12.1698	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.4150	12.3740	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.6411	12.5973	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>
	<b>Total</b>		<b>1,065</b>					<b>0.00</b>	<b>0.00</b>	<b>391 947.00</b>	<b>3 440 626 367.70</b>
<b>Future</b>											
Sep 2014	ZAGB	Future	41,948	18.6686	18.6513	18.7500	18.6891	2,182	40,836,866.00		
Dec 2014	ZAGB	Future	9,861	18.9466	18.9284	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	250	19.2410	19.2194	0.0000	0.0000	0	0.00		
			<u>52,059</u>					<u>2,182.00</u>	<u>40,836,866.00</u>	<u>3 851 856.00</u>	<u>53 855 990 591.60</u>
<b>Option</b>											
Sep 2014	ZAGB	16.50 Put	11,200	8.3884	8.8219	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	20.6310	21.9352	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	23.6769	25.6057	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	30.5652	33.9595	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	32.3124	36.0833	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	221.5028	222.7846	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	125.2999	126.9191	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	118.8043	120.4073	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	86.8787	88.6148	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	348.3394	362.0655	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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<b>Total</b>			<b>132,059</b>					<b>2,182.00</b>	<b>40,836,866.00</b>	4 563 242.00	54 036 235 632.30
<b>Future</b>											
Sep 2014	ZAJY	Future	2,764	0.1072	0.1067	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,501	0.1089	0.1084	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1109	0.1104	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
<b>Total</b>			<b>16,315</b>					<b>0.00</b>	<b>0.00</b>	564 981.00	5 802 059 530.70
<b>Future</b>											
Sep 2014	ZAUM	Future	939	10.9092	10.8819	10.9490	10.9275	40	43,738,200.00		
Dec 2014	ZAUM	Future	22	11.0824	11.0546	0.0000	0.0000	0	0.00		
			<u>961</u>					<u>40.00</u>	<u>43,738,200.00</u>	68 860.00	64 331 626 330.00
<b>Option</b>											
Dec 2014	ZAUM	10.72 Call	200	53071.8546	51109.2288	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>1,161</b>					<b>40.00</b>	<b>43,738,200.00</b>	71 943.00	64 425 203 054.38
<b>Future</b>											
Sep 2014	ZAUS	Future	692,110	10.9092	10.8819	10.9507	10.9063	1,961	21,440,820.50		
Dec 2014	ZAUS	Future	166,222	11.0824	11.0546	11.1298	11.0883	1,145	12,725,785.10		
Mar 2015	ZAUS	Future	22,611	11.2712	11.2414	11.2860	11.2859	510	5,755,829.00		
Jun 2015	ZAUS	Future	9,446	11.4548	11.4232	0.0000	0.0000	450	5,162,625.00		
Sep 2015	ZAUS	Future	160	11.6526	11.6208	0.0000	0.0000	0	0.00		
			<u>890,549</u>					<u>4,066.00</u>	<u>45,085,059.60</u>	65 347 221.00	599 647 570 625.50
<b>Option</b>											
Sep 2014	ZAUS	8.80 Put	920	0.4720	0.4962	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.5624	0.5883	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.5878	0.6141	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.7341	0.7623	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	4.7741	4.7948	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	9.0753	9.5607	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	12.2578	13.1807	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	16.1119	17.6063	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	16.6119	18.1821	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	17.1273	18.7766	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	18.2082	20.0239	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	19.3601	21.3545	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	22.5777	25.0779	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	30.4553	34.0371	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	542.6402	519.2693	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	33.4402	37.3693	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	47.6440	53.1517	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	5,000	461.0042	439.6519	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	51.8042	57.7519	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	453.1811	432.0546	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	56.2240	62.6274	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	63.3555	70.4753	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	407.6566	387.9724	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	68.4566	76.0724	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	73.8419	81.9676	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	385.8430	366.9279	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	76.6430	85.0279	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	91.7602	101.4883	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	337.5386	320.5210	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	112.4282	123.8417	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	286.9808	272.2462	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	162.3444	177.2304	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	236.2281	224.1037	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	193.6594	183.9905	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	167.4836	159.4504	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	258.2836	277.5504	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	135.9543	129.9571	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	133.1459	127.3328	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	99.4964	95.9011	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	80.9932	78.6040	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	73.1565	71.2687	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	63.6451	62.3202	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	61.2614	60.0551	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	60.1090	58.9582	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	650.9090	677.0582	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	58.9805	57.8861	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	32.1460	32.1961	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	25.1950	25.4648	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1115.9950	1143.5648	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	12.8889	13.1194	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	10.5244	10.7318	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	9.5047	9.7003	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	8.3639	8.5445	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	3.7493	3.8471	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	6.9076	7.0792	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	12.1121	12.4335	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	21.2554	21.8729	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	25.1752	25.9308	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	32.0725	33.1120	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1023.1900	996.8369	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	40.7900	42.2369	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	846.9456	821.7393	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	70.5016	73.3826	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	72.0603	75.0183	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	73.6498	76.6844	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	76.9137	80.1075	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	87.4488	91.1506	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	89.3154	93.1087	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	99.1733	103.4382	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	104.4863	109.0660	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	112.8140	117.8777	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	137.1544	143.6054	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	161.0567	168.8207	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	524.4591	505.0089	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	518.2273	498.9751	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	207.8140	217.9828	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	447.4320	430.6306	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	257.1173	269.5920	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	291.6684	305.6240	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	347.6479	363.4773	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	410.7685	428.1623	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	206.5833	200.1348	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	182.3535	177.0593	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	178.4053	173.2778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	121.1972	118.4778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	119.9988	117.3312	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	109.8791	107.6273	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	91.6796	90.0784	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	90.8307	89.2578	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	50.7938	50.4410	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	48.6295	48.3339	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	42.9159	42.7675	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	42.5291	42.3868	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	22.0849	22.0088	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	67.3083	67.9064	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	98.9594	101.0002	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	136.7160	140.7745	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	202.9026	210.4872	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	218.1240	226.4822	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	263.3615	273.9417	0.0000	0.0000	0	0.00		



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Mar 2015	ZAUS	12.00 Call	10,000	246.1231	243.4922	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	157.8759	158.2228	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	118.8671	120.1551	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	88.1817	90.0447	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	196.5663	197.0629	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	326.2149	322.3634	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1192.0706	1163.1210	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>
	<b>Total</b>		<b><u>2,441,562</u></b>					<b><u>4,066.00</u></b>	<b><u>45,085,059.60</u></b>	<b><u>76 779 270.00</u></b>	<b><u>602 753 109 281.04</u></b>

<b>Grand Total</b>	<b><u>3,140,695</u></b>							<b><u>12,856.00</u></b>	<b><u>205 625 604.60</u></b>	<b><u>105,223,361</u></b>	<b><u>865,941,076,122.94</u></b>
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