



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	(40.3709)	(32.9541)	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	759.4087	738.6808	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	845.6989	823.9355	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	0.3231	1.6522	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	699.1442	679.4153	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	102.7278	99.4890	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	1023.1175	897.6449	0.0000	0.0000	0	0.00		
			<u>24</u>					<u>0.00</u>	<u>0.00</u>	<u>24.00</u>	<u>775 000.80</u>
		Total	24					0.00	0.00	24.00	775 000.80
Future											
Aug 2014	CAFW	Future	50,000	58.6802	52.2843	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	306.6501	315.3218	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	421.7361	431.4712	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	482.5263	492.6940	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	169.3666	167.8310	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	104.0054	103.7134	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	102.4710	102.2047	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	348	10.7368	10.7120	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.7386	10.7137	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7897	10.7647	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.8439	10.8188	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9911	10.9659	0.0000	0.0000	0	0.00		
			<u>13,777</u>					<u>0.00</u>	<u>0.00</u>	<u>2 510 332.00</u>	<u>23 702 894 589.30</u>
Option											
Jul 2014	DAUS	10.50 Call	1,500	219.8969	192.6196	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	6.2219	5.5677	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.59 Call	7,000	135.3347	117.9443	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.70 Call	5,000	58.7994	48.9189	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.73 Put	5,000	59.9702	0.0000	0.0000	0.0000	10,000	426,300.00		
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	60.9793	54.1069	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	132.0940	149.2540	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.0567	0.0722	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.81 Put	2,000	149.5119	167.7755	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Call	2,000	65.3661	61.5010	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Put	2,000	211.0661	232.2010	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	126.7966	116.6616	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	15.5622	18.1436	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	12.07 Call	19,547	3.0801	3.3613	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	161.9026	176.5859	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.5635	0.5152	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0145	0.0171	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	99.4156	92.3363	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	211.6598	197.2433	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	68.0244	74.0319	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	79.2269	86.0202	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	186.2236	198.6704	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	3.3651	3.3568	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1385	0.1556	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	171.9965	162.3312	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	291.5145	277.5893	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.6390	0.7101	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	207.5305	219.5542	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	156.1463	148.4815	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	10.8503	10.2156	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	33.0418	37.0631	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	71.2827	67.3984	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	219.8198	230.3884	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	26.3448	26.1764	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.3618	1.4690	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	212.5359	203.7248	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	226.2784	237.7892	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	36.6874	35.1412	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.1465	2.3352	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	272.8645	262.8826	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.4431	3.7032	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	236.4688	248.0855	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	341.5587	331.0681	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	61.0424	58.7902	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	243.1213	255.2079	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	75.8670	74.0529	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.4969	4.8641	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	417.1398	406.1002	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	248.6002	259.4064	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	74.5285	72.3392	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	252.9739	263.2064	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	82.3566	79.3316	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	255.7518	265.6479	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	84.9961	80.4582	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	258.6496	266.7930	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Jun 2015	DAUS	15.88 Call	300	83.7723	78.1058	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	265.6127	274.7048	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	92.0755	80.4846	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	273.1003	284.1263	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	88.4407	81.8426	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	278.7559	290.1543	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	93.4266	86.8877	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	283.8945	295.2804	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	96.9584	90.7898	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	287.4933	299.3837	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	87.3651	81.7955	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	289.7990	302.0889	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	83.2659	74.2339	0.0000	0.0000	0	0.00		
				<u>186,208</u>				<u>10,000.00</u>	<u>426,300.00</u>	<u>4 104 437.00</u>	<u>278 825 543.96</u>
		Total	199,985					10,000.00	426,300.00	6 614 769.00	23 981 720 133.26
Future											
Sep 2014	EUUS	Future	225	1.3601	1.3644	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>
		Total	225					0.00	0.00	11 567.00	159 170 969.00
Future											
Sep 2014	ZAAD	Future	14,005	10.1110	10.1088	10.1204	10.0975	2,047	20,681,955.50		
Dec 2014	ZAAD	Future	7,835	10.2084	10.2058	10.2283	10.2013	764	7,794,596.20		
Mar 2015	ZAAD	Future	306	10.3179	10.3140	10.3262	10.3262	6	61,957.20		
			<u>22,146</u>					<u>2,817.00</u>	<u>28,538,508.90</u>	<u>2 316 626.00</u>	<u>17 997 557 918.70</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	43.8231	45.7699	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	114.3623	116.4412	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	360.4187	359.6960	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	115.6916	114.4622	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	106.6919	105.4995	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	23,151					2,817.00	28,538,508.90	2 320 141.00	17 998 138 067.68
Future											
Sep 2014	ZACA	Future	75	10.1326	10.1244	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

<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	Future	69,978	14.7214	14.7337	14.7816	14.7816	10	147,816.00		
Dec 2014	ZAEU	Future	13,670	14.9583	14.9714	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	Future	2,526	15.2203	15.2333	0.0000	0.0000	0	0.00		
			<u>86,174</u>					<u>10.00</u>	<u>147,816.00</u>	<u>5 107 493.00</u>	<u>62 547 374 889.90</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	8.6844	9.7975	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	20.8821	23.1514	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	33.1932	36.2404	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	88.3720	92.7110	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	96.3089	100.7139	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	44.4116	47.3805	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	16.7987	17.2454	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	39.6428	39.1233	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	60.3417	60.4979	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	125.3677	125.5400	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		196,548					10.00	147,816.00	7 376 042.00	62 855 078 574.86
Future											
Sep 2014	ZAFR	Future	3	12.1292	12.1246	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	12.3294	12.3250	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.5531	12.5479	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	42,184	18.5171	18.5001	18.5300	18.5110	170	3,147,578.00		
Dec 2014	ZAGB	Future	10,111	18.7895	18.7726	18.8248	18.8248	200	3,764,960.00		
Mar 2015	ZAGB	Future	250	19.0808	19.0628	0.0000	0.0000	0	0.00		
			<u>52,545</u>					<u>370.00</u>	<u>6,912,538.00</u>	<u>3 854 150.00</u>	<u>53 898 662 849.70</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	8.9048	9.5434	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	19.9954	21.4153	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	23.3917	25.0628	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	31.3741	33.6271	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	37.3552	39.9048	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	158.0206	154.5063	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	83.7369	82.2510	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	78.9502	77.5356	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	57.2554	56.0612	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	397.7548	405.3971	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
			80,000					0.00	0.00	711 386.00	180 245 040.70
	Total		132,545					370.00	6,912,538.00	4 565 536.00	54 078 907 890.40
Future											
	Sep 2014 ZAJY	Future	2,764	0.1069	0.1062	0.0000	0.0000	0	0.00		
	Dec 2014 ZAJY	Future	13,501	0.1086	0.1080	0.0000	0.0000	0	0.00		
	Mar 2015 ZAJY	Future	50	0.1106	0.1099	0.0000	0.0000	0	0.00		
			16,315					0.00	0.00	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	924	10.8236	10.7986	10.8392	10.8327	15	16,255,050.00		
	Dec 2014 ZAUM	Future	42	10.9930	10.9679	11.0285	11.0035	35	38,544,450.00		
			966					50.00	54,799,500.00	68 975.00	64 456 914 660.00
Option											
	Dec 2014 ZAUM	10.72 Call	200	46378.6986	44934.9243	0.0000	0.0000	0	0.00		
			200					0.00	0.00	3 083.00	93 576 724.38
	Total		1,166					50.00	54,799,500.00	72 058.00	64 550 491 384.38
Future											
	Sep 2014 ZAUS	Future	691,703	10.8236	10.7986	10.8672	10.8083	29,295	317,580,766.50		
	Dec 2014 ZAUS	Future	166,588	10.9930	10.9679	11.0147	11.0075	3,000	33,006,100.00		
	Mar 2015 ZAUS	Future	22,611	11.1797	11.1535	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	Future	9,846	11.3620	11.3346	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUS	Future	160	11.5609	11.5323	0.0000	0.0000	0	0.00		
			890,908					32,295.00	350,586,866.50	65 451 345.00	600 778 349 384.50
Option											
	Sep 2014 ZAUS	8.80 Put	920	0.3478	0.3890	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	8.88 Put	26,804	0.4267	0.4771	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	8.90 Put	15,296	0.4492	0.5022	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	9.00 Put	35,000	0.5817	0.6502	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	9.78 Put	920	4.9041	5.4471	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.00 Put	72,800	9.0754	9.9806	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.10 Put	600	12.1650	13.3276	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.19 Put	6,220	15.9523	17.4235	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.20 Put	48,650	16.4475	17.9583	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.21 Put	15,296	16.9588	18.5111	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.23 Put	27,284	18.0343	19.6738	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.25 Put	10,900	19.1853	20.9170	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.30 Put	7,700	24.9417	27.2290	0.0000	0.0000	0	0.00		
	Sep 2014 ZAUS	10.38 Put	250	36.8901	40.2880	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	10.40 Call	2,000	464.0633	442.7817	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	40.4633	44.1817	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	57.3890	62.5556	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	5,000	385.9230	366.4909	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	62.3230	67.8909	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	378.5003	359.2743	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	67.5544	73.5380	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	75.9743	82.6068	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	335.5801	317.6610	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	81.9801	89.0610	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	88.3068	95.8472	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	315.1912	297.9671	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	91.5912	99.3671	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	109.2618	118.2386	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	270.5189	254.9898	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	133.2590	143.7340	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	224.5780	211.0696	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	186.4869	199.7550	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	192.3256	205.8388	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	181.8465	170.6066	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	148.7431	139.5937	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	127.1026	119.4093	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	303.5026	320.8093	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	101.5341	95.6431	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	99.2845	93.5555	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	72.7313	68.9525	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	58.4683	55.7498	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	52.7118	50.3832	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	45.7132	43.8516	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	43.9150	42.1728	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	43.0481	41.3627	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	719.4481	742.7627	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	42.2001	40.5711	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	22.3990	21.9927	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	15.8337	15.5846	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1192.2337	1216.9846	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	7.7084	7.5474	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	6.2092	6.0657	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	5.5709	5.4348	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	4.8629	4.7358	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	2.0842	2.0008	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	6.5840	7.2593	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	9.44 Put	11,976	11.6324	12.9454	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	20.7007	23.1772	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	24.6568	27.6338	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	33.2358	36.9442	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	935.8688	915.1778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	42.8688	47.2778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	762.4446	743.4076	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	76.1542	82.5854	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	77.9126	84.4373	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	79.7045	86.3255	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	83.3906	90.2043	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	95.2986	102.7088	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	97.4119	104.9230	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	111.7723	119.8705	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	117.8822	126.2153	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	127.4433	136.1299	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	144.4516	153.7255	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	155.3018	164.9269	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	182.5216	192.9559	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	457.9996	443.6767	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	452.2691	438.0579	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	235.3528	247.1335	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	387.6748	374.7886	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	290.5004	303.4559	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	328.8275	342.4912	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	392.1359	406.7828	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	459.9073	475.4467	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	178.3571	170.9617	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	157.8594	151.1255	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	154.4698	147.8520	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	152.8089	146.2481	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	105.6188	100.7496	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	104.5993	99.7695	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	96.0056	91.4966	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	80.2365	76.4158	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	79.5060	75.7173	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	45.0751	42.8630	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	43.2137	41.0900	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	38.8900	36.9917	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	38.6880	36.8082	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	18.2902	17.5388	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	69.7813	74.6182	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	10.32 Put	24,155	105.2279	111.7248	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	146.1646	154.3176	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	226.0396	236.4992	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	242.7805	253.6218	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	292.3166	304.1822	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	224.2001	217.2011	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	145.5784	140.7460	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	110.9038	107.1139	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	87.9507	85.2749	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	201.9360	213.1125	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	313.5410	300.0671	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1115.8114	1098.0072	0.0000	0.0000	0	0.00		
			<u>1,581,129</u>					<u>0.00</u>	<u>0.00</u>	<u>11 470 788.00</u>	<u>3 111 688 558.10</u>
	Total		<u>2,472,037</u>					<u>32,295.00</u>	<u>350,586,866.50</u>	<u>76 922 133.00</u>	<u>603 890 037 942.60</u>

Grand Total	<u>3,173,775</u>							<u>45,542.00</u>	<u>441 411 529.40</u>	<u>105,394,395</u>	<u>867,314,451,702.90</u>
--------------------	-------------------------	--	--	--	--	--	--	-------------------------	------------------------------	---------------------------	----------------------------------