



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	(38.3365)	(31.8643)	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	755.7339	734.7027	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	842.1639	820.5730	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	(10.4628)	(4.4049)	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	694.7713	673.6588	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	97.2936	94.6034	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	271.9982	333.2249	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	56.7230	55.2176	0.0000	0.0000	0	0.00		
			50,000					0.00	0.00	50 000.00	2 550 000.00
		Total	50,000					0.00	0.00	50 000.00	2 550 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	284.8964	325.9159	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	397.9316	447.5435	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	457.9846	511.5056	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	164.6868	151.4436	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	95.9917	90.1735	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	94.3979	88.7505	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	0	10.6664	10.6889	0.0000	0.0000	7,000	74,664,800.00		
Jul 2014	DAUS	Future	348	10.7350	10.7082	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.7367	10.7100	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7882	10.7612	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.8422	10.8152	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9881	10.9617	0.0000	0.0000	0	0.00		
			15,115					7,000.00	74,664,800.00	2 521 332.00	23 820 750 689.30
Option											
Jul 2014	DAUS	10.70 Call	5,000	31.9483	26.7485	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.73 Put	5,000	31.3755	58.3687	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	46.7378	42.9943	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	120.0230	141.9525	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.0285	0.0239	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.81 Put	2,000	140.1781	159.4461	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Call	2,000	55.2696	50.2389	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Put	2,000	202.5696	224.4389	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	116.2002	105.7427	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	13.6722	15.8053	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	2.2103	2.1647	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	154.5115	172.6451	0.0000	0.0000	0	0.00		

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Aug 2014	DAUS	12.83 Call	500	0.4216	0.4082	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0112	0.0111	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	91.6457	86.2155	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	203.1779	191.4894	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	62.0007	70.9756	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	72.8437	82.6478	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	178.7846	193.5261	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	1.5709	1.6952	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1183	0.1440	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	162.8931	156.4383	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	282.8209	270.6025	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.5092	0.5603	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	200.8516	214.4291	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	147.2092	142.7405	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	9.2508	8.4200	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	30.5370	34.2581	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	65.2261	64.0003	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	214.5777	228.4068	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	22.4973	22.4139	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.2018	1.3030	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	204.4645	198.2150	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	221.7926	234.6161	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	33.2346	33.9770	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	1.9313	2.0804	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	265.3630	257.3881	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.2236	3.5061	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	232.6190	245.5592	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	334.1113	325.4797	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	57.9192	58.8306	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	239.9807	252.6624	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	72.9088	71.5772	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.2474	4.4503	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	410.2637	400.2832	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	246.1040	258.6863	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	72.1372	68.5878	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	251.0972	262.0937	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	79.1228	76.6451	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	255.3136	265.2674	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	79.3316	79.0872	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	259.7053	266.7238	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	79.1576	78.2015	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	266.5705	274.8011	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	16.15 Call	300	87.5799	86.4332	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	274.0665	282.2318	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	84.4277	83.1533	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	279.6559	287.1254	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	89.7314	83.7059	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	284.7575	292.4794	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	93.6088	92.0142	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	288.2145	296.3201	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	84.6811	82.8349	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	290.3612	298.4800	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	81.0046	79.0655	0.0000	0.0000	0	0.00		
			<u>176,708</u>					<u>0.00</u>	<u>0.00</u>	<u>4 104 437.00</u>	<u>278 825 543.96</u>
	Total		191,823					7,000.00	74,664,800.00	6 625 769.00	24 099 576 233.26
Future											
Sep 2014	EUUS	Future	225	1.3570	1.3628	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	10.0825	10.0948	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	7,835	10.1771	10.1911	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	306	10.2844	10.2997	0.0000	0.0000	0	0.00		
			<u>22,146</u>					<u>0.00</u>	<u>0.00</u>	<u>2 316 626.00</u>	<u>17 997 557 918.70</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	48.5482	46.7171	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	117.8542	113.0090	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	334.6252	342.5755	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	104.1670	106.0355	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	96.0016	97.6742	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					0.00	0.00	2 320 141.00	17 998 138 067.68
Future											
Sep 2014	ZACA	Future	75	10.0460	10.0489	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	70,159	14.6857	14.7116	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	Future	13,670	14.9196	14.9476	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	Future	2,526	15.1794	15.2090	0.0000	0.0000	0	0.00		
			<u>86,355</u>					<i>0.00</i>	<i>0.00</i>	<i>5 108 230.00</i>	<i>62 558 246 494.90</i>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	8.3510	7.8396	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	21.0913	19.3559	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	34.1075	31.2480	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	92.2732	85.9138	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	100.6548	93.8600	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	37.6612	40.3739	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	12.4222	14.5538	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	41.4218	38.0469	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	62.9007	58.4318	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	116.2315	119.9442	0.0000	0.0000	0	0.00		
			<u>110,374</u>					<i>0.00</i>	<i>0.00</i>	<i>2 268 549.00</i>	<i>307 703 684.96</i>
	Total		196,729					0.00	0.00	7 376 779.00	62 865 950 179.86
Future											
Sep 2014	ZAFR	Future	3	12.0920	12.1152	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	12.2902	12.3149	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.5110	12.5377	0.0000	0.0000	0	0.00		
			<u>1,012</u>					<i>0.00</i>	<i>0.00</i>	<i>392 000.00</i>	<i>3 441 279 327.70</i>
	Total		1,012					0.00	0.00	392 000.00	3 441 279 327.70
Future											
Sep 2014	ZAGB	Future	44,360	18.5459	18.4329	18.5500	18.4675	1,779	32,863,917.50		
Dec 2014	ZAGB	Future	10,861	18.8156	18.7039	18.7588	18.7508	950	17,816,280.00		
Mar 2015	ZAGB	Future	250	19.1047	18.9955	0.0000	0.0000	0	0.00		
			<u>55,471</u>					<i>2,729.00</i>	<i>50,680,197.50</i>	<i>3 858 281.00</i>	<i>53 975 326 504.80</i>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	6.4410	8.7922	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	16.8620	19.5912	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	20.1367	23.3327	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	27.9333	36.2824	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	33.1557	43.2269	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	150.5268	130.1601	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	76.3052	68.1067	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	71.6017	64.3116	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	52.5319	47.1570	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	375.7174	427.2648	0.0000	0.0000	0	0.00		
			<u>80,000</u>					<i>0.00</i>	<i>0.00</i>	<i>711 386.00</i>	<i>180 245 040.70</i>
	Total		135,471					2,729.00	50,680,197.50	4 569 667.00	54 155 571 545.50

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Future											
Sep 2014	ZAJY	Future	2,764	0.1064	0.1063	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,501	0.1082	0.1080	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1101	0.1100	0.0000	0.0000	0	0.00		
			<u>16,315</u>					<u>0.00</u>	<u>0.00</u>	<u>564 981.00</u>	<u>5 802 059 530.70</u>
		Total	16,315					0.00	0.00	564 981.00	5 802 059 530.70
Future											
Sep 2014	ZAUM	Future	924	10.8221	10.7950	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	57	10.9900	10.9637	10.9445	10.9445	5	5,472,250.00		
			<u>981</u>					<u>5.00</u>	<u>5,472,250.00</u>	<u>68 990.00</u>	<u>64 473 378 910.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	45646.3001	44231.8234	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>
		Total	1,181					5.00	5,472,250.00	72 073.00	64 566 955 634.38
Future											
Sep 2014	ZAUS	Future	677,242	10.8221	10.7950	10.8320	10.7500	17,241	186,113,848.60		
Dec 2014	ZAUS	Future	171,888	10.9900	10.9637	10.9959	10.9836	225	2,472,875.00		
Mar 2015	ZAUS	Future	22,611	11.1756	11.1500	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	9,846	11.3556	11.3318	11.3165	11.3100	400	4,525,300.00		
Sep 2015	ZAUS	Future	160	11.5545	11.5306	0.0000	0.0000	0	0.00		
			<u>881,747</u>					<u>17,866.00</u>	<u>193,112,023.60</u>	<u>65 551 414.00</u>	<u>601 862 156 923.00</u>
Option											
Sep 2014	ZAUS	8.80 Put	920	0.1916	0.2651	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.2428	0.3310	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.2577	0.3500	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.3474	0.4633	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	3.8245	4.5836	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	7.1498	8.7094	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	9.6605	11.8261	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	12.7873	15.6950	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	13.1994	16.2039	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	13.6264	16.7307	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	14.5272	17.8412	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	15.4946	19.0313	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	20.6545	25.0743	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	31.6428	37.7256	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	457.0824	436.5270	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	34.9824	41.5270	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	51.0417	59.5866	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	10.50 Call	6,500	377.8825	359.8607	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	55.7825	64.8607	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	370.3681	352.6165	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	60.8307	70.4530	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	69.0007	79.4575	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	326.9576	310.8798	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	74.8576	85.8798	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	81.0483	92.6433	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	306.3722	291.1537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	84.2722	96.1537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	101.6935	115.0220	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	261.3795	248.1873	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	125.5308	140.5921	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	215.3306	204.4248	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	178.8382	196.9175	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	184.6924	203.0223	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	172.7362	164.2110	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	150.1719	143.0309	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	139.9750	133.4647	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	118.7472	113.5555	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	296.6472	318.5555	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	93.9042	90.2456	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	91.7339	88.2067	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	66.3121	64.2956	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	52.8431	51.5784	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	47.4084	46.4082	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	40.8418	40.1444	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	39.1634	38.5400	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	38.3545	37.7666	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	716.2545	742.7666	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	37.5650	37.0105	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	19.3910	19.4884	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	13.5120	13.6599	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1191.4120	1218.6599	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	6.3929	6.5072	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	5.1076	5.2074	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	4.5639	4.6565	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	3.9639	4.0479	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	1.6496	1.6897	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	5.9808	6.3523	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	10.7141	11.3367	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	19.3416	20.4084	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	9.88 Put	79,241	23.1389	25.0726	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	31.4004	34.3602	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	930.7280	907.9639	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	40.7280	44.2639	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	756.6696	735.2911	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	73.2530	78.4910	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	74.9803	80.2999	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	76.7413	82.1434	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	80.3680	85.9337	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	92.1006	100.5056	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	94.1854	103.2944	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	108.3131	118.0185	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	114.3321	124.2733	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	123.7638	134.0536	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	140.5625	151.4197	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	151.2971	162.4879	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	178.2637	190.2096	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	450.6478	436.6026	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	444.8849	430.9437	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	230.7530	243.9029	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	379.9893	367.2144	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	285.7021	299.8547	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	323.9553	341.1266	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	387.2830	405.5831	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	455.1466	474.4373	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	171.1737	166.4212	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	150.9798	147.0259	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	147.6507	143.8038	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	146.0202	142.2256	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	99.9167	97.5748	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	98.9262	96.6158	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	90.5875	88.3994	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	75.3355	73.6966	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	74.6314	73.0165	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	41.6614	41.1463	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	39.8955	39.4345	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	35.7503	36.1206	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	35.5342	35.9241	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	15.8050	15.6141	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	67.8641	72.7773	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	102.9251	109.6864	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	143.5912	152.2170	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	10.75 Put	10,000	223.2877	234.4325	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	240.0300	251.5789	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	289.5995	302.2333	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	219.2708	213.1141	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	141.7276	137.3902	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	107.6941	104.2466	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	85.1468	82.5757	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	202.9461	209.4516	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	306.6141	301.7394	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1111.7685	1095.9989	0.0000	0.0000	0	0.00		
			<u>1,583,629</u>					<u>0.00</u>	<u>0.00</u>	<u>11 475 788.00</u>	<u>3 113 119 779.60</u>
	Total		<u>2,465,376</u>					<u>17,866.00</u>	<u>193,112,023.60</u>	<u>77 027 202.00</u>	<u>604 975 276 702.60</u>

Grand Total	<u>3,162,074</u>							<u>27,600.00</u>	<u>323 929 271.10</u>	<u>105,515,347</u>	<u>868,621,546,073.00</u>
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