



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	21.4048	15.1427	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	577.1353	595.7509	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	656.2559	675.7912	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	(161.5184)	(154.0550)	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	520.1163	538.0925	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	46.5953	50.5955	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											
Aug 2014	CAFW	Future	50,000	16.7747	21.6090	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	493.3831	444.6610	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	660.2639	595.3928	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	746.6458	677.1170	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	73.3778	89.6973	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	42.5181	52.3958	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	41.8250	51.5503	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	10.4970	10.5204	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	5,742	10.4934	10.5223	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.5440	10.5735	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.5966	10.6267	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,000	10.7356	10.7845	0.0000	0.0000	1,000	10,784,500.00		
Dec 2014	DAUS	Future	4,000	10.7375	10.7683	0.0000	0.0000	0	0.00		
			<u>14,549</u>					<u>1,000.00</u>	<u>10,784,500.00</u>	<u>2 529 246.00</u>	<u>23 905 269 075.30</u>
Option											
Jul 2014	DAUS	8.30 Put	4,700	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.65 Put	3,000	158.9699	141.5205	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	1.0538	2.7809	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	309.0836	281.8064	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.0148	0.0158	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.71 Call	14,000	6.7045	10.3416	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.49 Call	5,000	86.5562	0.0000	0.0000	0.0000	5,000	452,500.00		
Aug 2014	DAUS	10.81 Put	2,000	312.8892	287.7412	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Call	2,000	7.0073	9.4826	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.90 Put	2,000	397.7073	371.0826	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	21.0754	26.9720	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	42.1282	36.0079	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	0.3993	0.3826	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	303.6558	282.8194	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.1792	0.1856	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0012	0.0005	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	27.8215	33.4631	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	85.3586	96.4043	0.0000	0.0000	0	0.00		

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Sep 2014	DAUS	10.50 Put	13,000	124.9697	114.0953	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	143.2521	131.1446	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	310.1292	292.0728	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.8750	1.0168	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.1278	0.1322	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	77.2664	86.3986	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	150.0380	164.0803	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.4691	0.4600	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	318.5658	302.9905	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	80.8443	88.5416	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	3.0400	3.6335	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	51.8454	48.8468	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	35.6659	39.2747	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	324.9929	310.6246	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	9.4134	8.7363	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	1.2325	1.2211	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	125.0368	135.3023	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	327.6694	314.0413	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	22.8124	24.3707	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	2.0527	2.0447	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	172.8455	185.4241	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	3.5896	3.5779	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	330.6701	321.0090	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	230.4488	245.1636	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	40.7454	44.2486	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	338.7727	327.5466	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	46.1058	48.2148	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	4.9725	4.8950	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	294.6865	310.2530	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	343.7358	332.6195	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	49.1999	51.3173	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	346.1806	335.8501	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	52.6876	53.1440	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	347.2181	338.1850	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	54.6392	59.2742	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	346.5555	339.1909	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	56.4446	57.8524	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	344.3764	339.7506	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	61.4325	63.8359	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	346.7066	342.8327	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	62.5209	64.8023	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	347.9375	343.5440	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	16.80 Call	300	63.9282	67.3336	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	350.5762	348.1446	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	68.7591	71.0262	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	353.1249	352.4804	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	64.9441	68.2327	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	354.4382	352.7382	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	60.2354	63.2730	0.0000	0.0000	0	0.00		
			<u>188,708</u>					<u>5,000.00</u>	<u>452,500.00</u>	<u>4 129 437.00</u>	<u>280 939 083.96</u>
	Total		203,257					6,000.00	11,237,000.00	6 658 683.00	24 186 208 159.26
Future											
Sep 2014	EUUS	Future	125	1.3471	1.3466	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>11 757.00</u>	<u>161 730 779.00</u>
	Total		125					0.00	0.00	11 757.00	161 730 779.00
Future											
Sep 2014	ZAAD	Future	13,740	9.9307	9.9784	9.9364	9.9233	2	19,859.70		
Dec 2014	ZAAD	Future	10,443	10.0220	10.0707	0.0000	0.0000	2,716	27,354,194.00		
Mar 2015	ZAAD	Future	277	10.1232	10.1734	10.1400	10.1400	25	253,500.00		
			<u>24,460</u>					<u>2,743.00</u>	<u>27,627,553.70</u>	<u>2 320 904.00</u>	<u>18 040 694 286.90</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	56.3473	48.0383	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	145.3077	129.9227	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	229.6444	252.8234	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	63.2337	70.1841	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	57.8094	63.9892	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		25,465					2,743.00	27,627,553.70	2 324 419.00	18 041 274 435.88
Future											
Sep 2014	ZACA	Future	100	9.8316	9.8646	9.8500	9.8500	25	246,250.00		
			<u>100</u>					<u>25.00</u>	<u>246,250.00</u>	<u>27 376.00</u>	<u>207 781 215.60</u>
	Total		100					25.00	246,250.00	27 376.00	207 781 215.60
Future											
Sep 2014	ZAEU	Future	68,396	14.2490	14.2841	14.3010	14.2725	1,898	27,113,941.00		
Dec 2014	ZAEU	Future	14,150	14.4714	14.5082	14.5100	14.5080	157	2,276,758.00		
Mar 2015	ZAEU	Future	2,426	14.7168	14.7556	0.0000	0.0000	0	0.00		
			<u>84,972</u>					<u>2,055.00</u>	<u>29,390,699.00</u>	<u>5 115 469.00</u>	<u>62 663 313 728.90</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	16.5710	15.4059	0.0000	0.0000	0	0.00		

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Sep 2014	ZAEU	13.85 Put	21,000	60.7822	55.0254	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	101.6122	93.5211	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	235.2339	218.9339	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	253.5674	236.6086	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	8.6670	11.0675	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	1.5704	2.1339	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	66.4968	62.7473	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	102.4490	96.8263	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	59.7816	65.4468	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		195,346					2,055.00	29,390,699.00	7 384 018.00	62 971 017 413.86
Future											
Sep 2014	ZAFR	Future	3	11.7271	11.7601	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	834	11.9153	11.9494	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.1247	12.1612	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	45,196	17.9430	18.0711	18.1090	17.9500	2,648	47,667,226.50		
Dec 2014	ZAGB	Future	10,690	18.2011	18.3322	18.2400	18.2200	70	1,275,800.00		
Mar 2015	ZAGB	Future	250	18.4765	18.6123	0.0000	0.0000	0	0.00		
			<u>56,136</u>					<u>2,718.00</u>	<u>48,943,026.50</u>	<u>3 872 746.00</u>	<u>54 239 515 647.60</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	10.2099	9.4092	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	39.7023	29.5477	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	62.4222	47.4379	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	121.5966	95.3586	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	137.2253	108.2515	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	34.6279	50.4222	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	19.0829	27.5238	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	18.1411	26.1250	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	13.9287	19.8573	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	661.8418	591.6654	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>
	Total		136,136					2,718.00	48,943,026.50	4 584 132.00	54 419 760 688.30
Future											
Sep 2014	ZAJY	Future	2,759	0.1039	0.1045	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,501	0.1056	0.1062	0.0000	0.0000	0	0.00		

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Mar 2015	ZAJY	Future	50	0.1075	0.1081	0.0000	0.0000	0	0.00		
			<u>16,310</u>					<u>0.00</u>	<u>0.00</u>	<u>565 011.00</u>	<u>5 802 374 233.20</u>
		Total	16,310					0.00	0.00	565 011.00	5 802 374 233.20
Future											
Sep 2014	ZAUM	Future	979	10.5773	10.6072	10.6303	10.5800	50	53,009,900.00		
Dec 2014	ZAUM	Future	87	10.7393	10.7702	10.7471	10.7471	5	5,373,550.00		
			<u>1,066</u>					<u>55.00</u>	<u>58,383,450.00</u>	<u>69 320.00</u>	<u>64 828 010 490.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	29965.9899	31882.9226	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	1,266					55.00	58,383,450.00	72 403.00	64 921 587 214.38
Future											
Sep 2014	ZAUS	Future	653,122	10.5773	10.6072	10.6328	10.5619	11,292	119,704,905.60		
Dec 2014	ZAUS	Future	172,297	10.7393	10.7702	10.7835	10.7632	2,100	22,608,650.00		
Mar 2015	ZAUS	Future	22,167	10.9170	10.9494	10.9460	10.9300	21	229,818.00		
Jun 2015	ZAUS	Future	13,746	11.0871	11.1201	11.1405	11.1104	1,600	17,821,780.00		
Sep 2015	ZAUS	Future	360	11.2837	11.3166	0.0000	0.0000	0	0.00		
			<u>861,692</u>					<u>15,013.00</u>	<u>160,365,153.60</u>	<u>65 726 666.00</u>	<u>603 748 111 140.40</u>
Option											
Sep 2014	ZAUS	8.80 Put	920	0.1231	0.1265	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.1697	0.1717	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.1839	0.1853	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.2750	0.2721	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	4.8396	4.3962	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	9.6629	8.7431	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	16.0725	14.4745	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	27.9611	25.1197	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	29.6128	26.6025	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	31.3373	28.1518	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	35.0107	31.4566	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	38.9968	35.0478	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	50.4087	45.3651	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	73.3430	66.2415	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	257.3352	279.5663	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	80.0352	72.3663	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	110.8272	100.7266	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	196.8493	216.0093	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	119.5493	108.8093	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	191.3661	210.2021	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	10.52 Put	4,700	128.6862	117.2962	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	143.1640	130.7881	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	160.6305	177.4908	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	153.3305	140.2908	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	163.9016	150.1993	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	146.6391	162.5051	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	169.3391	155.3051	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	200.6644	185.1538	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	121.1419	134.9615	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	241.2275	224.0492	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	97.1967	108.8813	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	322.8296	302.9489	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	330.6523	310.5489	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	75.8353	85.4147	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	64.3163	72.6732	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	59.2565	67.0534	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	10,000	49.0157	55.6379	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	471.7157	448.4379	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	37.5505	42.7822	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	36.5752	41.6850	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	25.4670	29.2653	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	19.8439	22.9643	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	17.5727	20.4085	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	14.8795	17.3657	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	14.2000	16.5966	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	13.8744	16.2271	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	936.5744	909.0271	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	13.5571	15.8674	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	5.4438	6.4658	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	3.4815	4.1415	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	799	1426.1815	1396.9415	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	1.5750	1.8706	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	1.2501	1.4826	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	1.1146	1.3206	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	0.9665	1.1437	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.4887	0.5681	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	6.6295	6.4731	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	12.5319	12.1480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	25.8984	24.8994	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	34.2263	32.8271	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	47.2352	45.1932	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	700.4317	728.5956	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	10.10 Put	6,581	61.1317	58.3956	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	544.5567	570.6066	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	117.5492	112.1432	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	120.7627	115.2138	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	124.0353	118.3417	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	130.7472	124.7594	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	137.6911	131.4002	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	152.2703	145.3597	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	156.0597	148.9907	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	175.8845	168.0033	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	184.2250	176.0081	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	197.1727	188.4480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	219.9154	210.3261	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	234.2570	224.1373	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	269.7211	258.3483	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	295.0626	314.0515	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	290.5230	309.3290	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	340.5451	327.0746	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.85 Call	5,000	249.3956	266.3240	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	246.0133	262.7764	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	414.3514	399.0834	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	464.1733	447.8219	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	538.7535	520.9490	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	616.8651	597.7315	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	130.7144	140.8393	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	107.9004	116.4725	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	95.0882	102.7442	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	92.9743	100.4757	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	91.9403	99.3647	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	28,500	62.5662	67.8103	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	61.9256	67.1223	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	56.5277	61.3238	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	47.0681	51.1409	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	46.6328	50.6727	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	27.1393	29.7157	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	26.4489	29.0342	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	24.6432	27.2589	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	24.4641	27.0834	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	6.6071	7.7670	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	94.6567	92.8580	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	140.7058	138.2829	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	206.4622	198.7342	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	10.75 Put	10,000	315.5548	305.2923	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	336.1944	325.5001	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	396.4033	384.5260	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	159.3395	166.2214	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	103.4999	107.6103	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	79.5743	82.4001	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	72.1818	75.3276	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	254.8563	253.3401	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	246.2642	256.4496	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	927.4680	956.6136	0.0000	0.0000	0	0.00		
			<u>1,603,229</u>					<u>0.00</u>	<u>0.00</u>	<u>11 502 688.00</u>	<u>3 117 790 780.60</u>
	Total		<u>2,464,921</u>					<u>15,013.00</u>	<u>160,365,153.60</u>	<u>77 229 354.00</u>	<u>606 865 901 921.00</u>

Grand Total	<u>3,174,630</u>							<u>28,609.00</u>	<u>336 193 132.80</u>	<u>105,777,019</u>	<u>871,369,196,984.90</u>
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