



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-August-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Dec 2014	CAFC	Future	1,942	(4.5337)	(5.4585)	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	627.0468	631.8486	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	712.3825	717.2819	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	(172.1088)	(149.3563)	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	559.1805	564.1172	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	27.3170	30.4627	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>											
Sep 2014	CAFX	Future	6,000	34.4776	35.7337	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>6 000.00</u>	<u>289 800.00</u>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>6 000.00</b>	<b>289 800.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	609.5043	540.3102	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	800.8301	721.3993	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	896.0931	812.4119	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	54.9625	63.5769	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	32.2664	36.8825	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	32.2590	36.2851	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>
		<b>Total</b>	<b>38,004</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>	<b>6 218 373.05</b>
<b>Future</b>											
Aug 2014	DAUS	Future	1,959	10.6235	10.6295	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.6761	10.6826	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	10.8145	10.8218	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.8164	10.8237	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	10.9084	10.9157	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.1981	11.2054	0.0000	0.0000	0	0.00		
			<u>10,890</u>					<u>0.00</u>	<u>0.00</u>	<u>2 566 967.00</u>	<u>24 311 723 831.30</u>
<b>Option</b>											
Aug 2014	DAUS	10.33 Put	19,547	1.0287	1.5858	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	0.0164	0.0086	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.67 Call	3,500	33.8315	41.8561	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.71 Call	5,000	28.1784	34.9915	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	193.4736	190.9974	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.0273	0.0150	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0001	0.0000	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.71 Call	3,500	37.3996	43.7026	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	6.6938	7.3543	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.60 Call	5,000	93.2045	102.1328	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	5,000	198.9475	196.0780	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.90 Call	5,000	18.6382	19.9952	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.90 Put	5,000	284.7382	279.9952	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	63.4249	70.1212	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	220.0684	219.0336	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.3243	0.3485	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.0007	0.0092	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	64.8130	68.7423	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>
Oct 2014	DAUS	10.74 Call	250	144.6906	151.2831	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.1354	0.1483	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	235.9556	235.4119	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	70.8877	74.1996	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	1.6428	1.9593	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	23.1101	24.2818	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	28.8450	30.2502	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	206.8360	213.6121	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	89.2401	92.8893	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	246.0799	245.1433	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	2.7491	2.9116	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	0.4743	0.5122	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	118.6954	122.1551	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	253.6154	251.5450	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	16.0041	16.9887	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	1.0622	1.0949	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	170.7963	173.9460	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	2.0635	2.0771	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	266.4845	263.0547	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	233.2368	235.5642	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	36.6087	37.1667	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	271.5230	267.9052	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	46.4994	47.7131	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	3.2338	3.2258	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	298.5101	300.6828	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	278.4322	275.4042	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	47.9797	48.4980	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	280.6763	278.2666	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	54.6693	55.3151	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	284.1931	281.8854	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	55.4261	55.8514	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	286.5503	286.7769	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	56.1533	57.2383	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	288.5054	288.4235	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	66.1792	68.7262	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	289.3451	291.6535	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	66.7267	68.0884	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	292.4073	294.5256	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	67.4271	68.8767	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	296.2966	298.1845	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	75.0891	76.6738	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	298.5553	300.2795	0.0000	0.0000	0	0.00		

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Nov 2015	DAUS	17.45 Call	300	67.8253	69.3332	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	298.8673	300.4369	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	66.1886	67.7281	0.0000	0.0000	0	0.00		
			<u>181,558</u>					<u>0.00</u>	<u>0.00</u>	<u>4 243 437.00</u>	<u>291 911 788.96</u>
	<b>Total</b>		<b>192,448</b>					<b>0.00</b>	<b>0.00</b>	<b>6 810 404.00</b>	<b>24 603 635 620.26</b>
<b>Future</b>											
Sep 2014	EUUS	Future	100	1.3317	1.3366	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>11 982.00</u>	<u>164 740 779.00</u>
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>11 982.00</b>	<b>164 740 779.00</b>
<b>Future</b>											
Sep 2014	ZAAD	Future	13,740	9.9122	9.9257	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	11,558	9.9970	10.0117	10.0058	9.9965	120	1,199,952.00		
Mar 2015	ZAAD	Future	702	10.0999	10.1141	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	50	10.1988	10.2127	0.0000	0.0000	0	0.00		
			<u>26,050</u>					<u>120.00</u>	<u>1,199,952.00</u>	<u>2 328 659.00</u>	<u>18 118 436 307.40</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	45.1550	46.5690	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	134.9199	134.9147	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	200.0964	211.9276	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	49.3794	53.8941	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	44.6393	48.8430	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>27,055</b>					<b>120.00</b>	<b>1,199,952.00</b>	<b>2 332 174.00</b>	<b>18 119 016 456.38</b>
<b>Future</b>											
Sep 2014	ZACA	Future	100	9.7569	9.7929	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>27 376.00</u>	<u>207 781 215.60</u>
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>27 376.00</b>	<b>207 781 215.60</b>
<b>Future</b>											
Sep 2014	ZAEU	Future	65,106	14.1916	14.2517	14.1924	14.1924	70	993,468.00		
Dec 2014	ZAEU	Future	13,861	14.4141	14.4763	14.4866	14.4687	34	492,240.10		
Mar 2015	ZAEU	Future	7,026	14.6630	14.7255	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	150	14.9022	14.9651	0.0000	0.0000	0	0.00		
			<u>86,143</u>					<u>104.00</u>	<u>1,485,708.10</u>	<u>5 140 624.00</u>	<u>63 030 615 160.80</u>
<b>Option</b>											
Sep 2014	ZAEU	13.54 Put	21,000	5.1337	3.5533	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	35.4403	26.3560	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	72.2776	56.2599	0.0000	0.0000	0	0.00		

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Sep 2014	ZAEU	14.33 Put	800	237.5644	199.6415	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	0.5890	1.2274	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	0.1537	0.2558	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	42.4316	43.8220	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	78.9560	74.4431	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	41.8787	49.6194	0.0000	0.0000	0	0.00		
			<u>109,724</u>					<u>0.00</u>	<u>0.00</u>	<u>2 269 199.00</u>	<u>307 835 634.96</u>
	<b>Total</b>		<b>195,867</b>					<b>104.00</b>	<b>1,485,708.10</b>	<b>7 409 823.00</b>	<b>63 338 450 795.76</b>
<b>Future</b>											
Sep 2014	ZAFR	Future	3	11.7263	11.7694	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	5,179	11.9132	11.9582	0.0000	0.0000	272	3,237,820.00		
Mar 2015	ZAFR	Future	175	12.1243	12.1701	0.0000	0.0000	0	0.00		
			<u>5,357</u>					<u>272.00</u>	<u>3,237,820.00</u>	<u>401 141.00</u>	<u>3 551 103 960.20</u>
	<b>Total</b>		<b>5,357</b>					<b>272.00</b>	<b>3,237,820.00</b>	<b>401 141.00</b>	<b>3 551 103 960.20</b>
<b>Future</b>											
Sep 2014	ZAGB	Future	59,262	17.7033	17.8283	17.8580	17.6879	1,166	20,739,530.80		
Dec 2014	ZAGB	Future	10,885	17.9566	18.0846	18.0716	18.0716	200	3,614,320.00		
Mar 2015	ZAGB	Future	1,000	18.2360	18.3652	18.3405	18.3405	200	3,668,100.00		
Jun 2015	ZAGB	Future	240	18.4954	18.6255	0.0000	0.0000	0	0.00		
			<u>71,387</u>					<u>1,566.00</u>	<u>28,021,950.80</u>	<u>3 909 024.00</u>	<u>54 896 885 282.60</u>
<b>Option</b>											
Sep 2014	ZAGB	16.50 Put	11,200	3.2040	2.4788	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	44.2453	32.3256	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	71.2905	52.4096	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	145.8183	109.2771	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	166.1577	125.1615	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	7.2719	9.7635	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	3.2969	4.8062	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	2.9945	4.5347	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	1.6687	3.0324	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	806.9667	722.7469	0.0000	0.0000	0	0.00		
			<u>80,000</u>					<u>0.00</u>	<u>0.00</u>	<u>711 428.00</u>	<u>180 246 841.80</u>
	<b>Total</b>		<b>151,387</b>					<b>1,566.00</b>	<b>28,021,950.80</b>	<b>4 620 452.00</b>	<b>55 077 132 124.40</b>
<b>Future</b>											
Sep 2014	ZAJY	Future	2,759	0.1036	0.1040	0.1039	0.1039	3	31,170.00		
Dec 2014	ZAJY	Future	17,859	0.1053	0.1056	0.1054	0.1054	20	210,840.00		
Mar 2015	ZAJY	Future	50	0.1072	0.1075	0.0000	0.0000	0	0.00		
			<u>20,668</u>					<u>23.00</u>	<u>242,010.00</u>	<u>575 304.00</u>	<u>5 911 852 633.20</u>

<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>Total</b>			<b>20,668</b>					<b>23.00</b>	<b>242,010.00</b>	575 304.00	5 911 852 633.20
<b>Future</b>											
Sep 2014	ZAUM	Future	1,249	10.6567	10.6629	10.6535	10.6535	5	5,326,750.00		
Dec 2014	ZAUM	Future	95	10.8183	10.8256	0.0000	0.0000	0	0.00		
Mar 2015	ZAUM	Future	5	10.9991	11.0064	0.0000	0.0000	0	0.00		
			<u>1,349</u>					<u>5.00</u>	<u>5,326,750.00</u>	<u>70 412.00</u>	<u>65 998 861 350.00</u>
<b>Option</b>											
Dec 2014	ZAUM	10.72 Call	200	31034.2117	31617.8353	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>
<b>Total</b>			<b>1,549</b>					<b>5.00</b>	<b>5,326,750.00</b>	73 495.00	66 092 438 074.38
<b>Future</b>											
Sep 2014	ZAUS	Future	678,147	10.6567	10.6629	10.6882	10.6467	30,322	323,483,280.30		
Dec 2014	ZAUS	Future	169,544	10.8183	10.8256	10.8539	10.8175	16,746	181,388,072.00		
Mar 2015	ZAUS	Future	31,722	10.9991	11.0064	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	16,948	11.1705	11.1778	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	360	11.3606	11.3685	0.0000	0.0000	0	0.00		
			<u>896,721</u>					<u>47,068.00</u>	<u>504,871,352.30</u>	<u>66 426 552.00</u>	<u>611 284 520 170.20</u>
<b>Option</b>											
Sep 2014	ZAUS	8.80 Put	920	0.0208	0.0221	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.0285	0.0303	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.0309	0.0328	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.0463	0.0490	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	1.1203	1.1414	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	2.6126	2.5850	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	4.0030	3.9115	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	7.9172	7.8691	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	8.5134	8.4741	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	9.1480	9.1187	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	10.5418	10.5346	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	12.1151	12.1342	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	16.9524	17.0542	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	28.0220	28.2995	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	288.2620	294.7891	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	31.5620	31.8891	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	49.4665	49.9860	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	211.6859	218.4451	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	54.9859	55.5451	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	204.6154	211.3935	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	60.9626	61.5569	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	70.8242	71.4562	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	10.57 Call	5,000	164.7210	171.5666	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	78.0210	78.6666	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	85.7324	86.3791	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	146.4844	153.3280	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	89.7844	90.4280	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.62 Call	3,000	134.9900	141.8159	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	52,500	112.0651	112.6353	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	110.3971	116.9669	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	148.5475	148.4846	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.73 Call	18,000	88.4186	94.3287	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	82.0556	87.7344	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.80 Call	2,000	68.0182	73.1117	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Call	2,000	63.0881	67.9479	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	226.3881	225.0479	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	234.0578	232.6023	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	58.5126	63.1436	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Call	1,000	52.2682	56.5613	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.89 Call	3,000	48.4845	52.5605	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	46.6995	50.6685	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	41.7401	45.3976	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	20,000	32.1892	35.1864	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	375.4892	372.2864	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	22.3775	24.5940	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	21.5917	23.7406	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	12.5656	13.8165	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	7.9540	8.6594	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	6.3085	6.8197	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	4.5480	4.8564	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	4.1399	4.4030	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	3.9496	4.1917	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	847.2496	841.2917	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	3.7678	3.9903	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	0.9718	0.9546	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	0.6429	0.6162	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	397	1343.9429	1337.7162	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	0.3362	0.3080	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	0.2836	0.2562	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	0.2613	0.2345	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	0.2367	0.2106	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.1377	0.1165	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	2.8880	2.9903	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	5.1333	5.2833	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	9.78 Put	41,000	11.0629	11.3102	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	15.8169	16.1387	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	23.8375	24.2621	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	751.3278	759.1419	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	33.0278	33.5419	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	581.2868	589.1227	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	72.4578	72.8931	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	74.9711	75.3776	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	77.5436	77.9199	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	82.8676	83.1797	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	88.4335	88.6761	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	100.3014	100.3918	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	103.4247	103.4734	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	116.5501	116.4200	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	119.9908	119.8130	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	127.0625	126.7882	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,000	138.1571	137.7266	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	157.9427	157.2339	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	170.5951	169.7071	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	202.3813	201.0505	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	305.2681	311.0370	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	300.2575	305.9586	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	280.8418	286.2698	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	271.5088	276.7969	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	265.2739	263.1534	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.83 Call	500	259.6979	0.0000	0.0000	0.0000	500	137,870.00		
Dec 2014	ZAUS	10.85 Call	5,000	252.1278	257.1409	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	248.4301	253.3900	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	234.2119	238.9555	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	335.8310	333.1103	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	349.3740	346.5471	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	22,500	202.4188	206.6298	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	384.1188	381.0298	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	185.6761	189.5837	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	457.0967	453.5064	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	163.4622	166.9327	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	534.1694	530.1153	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	126.1025	128.7664	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	116.6282	119.0899	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	102.7916	104.9488	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	89.9390	91.8050	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	87.8362	89.6526	0.0000	0.0000	0	0.00		



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Dec 2014	ZAUS	11.64 Call	10,558	86.8087	88.6008	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	8,546	57.9711	59.1305	0.0000	0.0000	5,500	379,500.00		
Dec 2014	ZAUS	12.01 Call	500	57.3233	58.4727	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	51.8942	52.9587	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	42.4986	43.4111	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	42.0700	42.9754	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	22.7088	23.3378	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	21.7232	22.4073	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	19.1490	19.9738	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	18.8940	19.7332	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	3.6605	4.1253	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	63.6245	62.8367	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	100.7875	99.4158	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	150.4769	148.4194	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	251.1327	248.0359	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	270.6751	267.4038	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	328.2902	324.5386	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	159.5430	160.8259	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	102.7008	103.5435	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	78.5527	79.2059	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	68.6495	69.3154	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	209.0054	211.1223	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	251.0341	255.6773	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	939.8926	948.3676	0.0000	0.0000	0	0.00		
			<u>1,758,423</u>					<u>6,000.00</u>	<u>517,370.00</u>	<u>12 036 101.00</u>	<u>3 228 638 658.24</u>
	<b>Total</b>		<b>2,655,144</b>					<b>53,068.00</b>	<b>505,388,722.30</b>	<b>78 462 653.00</b>	<b>614 513 158 828.44</b>
	<b>Grand Total</b>		<b>3,336,367</b>					<b>55,158.00</b>	<b>544 902 913.20</b>	<b>107,308,670</b>	<b>881,931,610,984.34</b>