



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	(18.0966)	(21.6050)	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	687.7990	702.0946	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	776.2023	790.7015	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	(179.1819)	(159.6485)	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	616.4448	631.1506	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	29.5494	37.0644	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	56.0162	61.0580	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	541.1724	547.9650	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	724.5721	730.9799	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	816.7091	822.8597	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	58.8409	61.0758	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	35.3427	36.5440	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	34.8128	35.9909	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	0	10.7067	10.7143	0.0000	0.0000	3,500	37,473,450.00		
Aug 2014	DAUS	Future	1,959	10.7012	10.7136	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,500	10.7517	10.7663	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	10.8911	10.9059	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.8931	10.9078	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	10.9868	11.0017	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.2810	11.2966	0.0000	0.0000	0	0.00		
			<u>10,890</u>					<u>3,500.00</u>	<u>37,473,450.00</u>	<u>2 570 467.00</u>	<u>24 349 197 281.30</u>
<b>Option</b>											
Aug 2014	DAUS	10.71 Call	5,000	19.8619	43.0213	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	106.9502	107.6179	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	0.0026	0.0079	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.71 Call	3,500	36.4165	55.8012	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	2.2455	6.2042	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.60 Call	5,000	127.9158	148.4834	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	5,000	122.1917	121.3853	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.90 Call	5,000	13.8658	22.5064	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.90 Put	5,000	205.2658	199.6064	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	74.2065	89.7878	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	159.9209	156.4245	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.2042	0.2925	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.0083	0.0083	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	71.6690	80.9891	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	171.4081	183.3316	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.0872	0.1047	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	10.80 Put	500	184.1929	180.6778	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	76.6458	83.2120	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	1.2764	1.8275	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	16.5009	17.3899	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	29.2795	32.5912	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	240.2446	251.8942	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	97.4309	104.7679	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	200.3112	199.3378	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	2.9635	3.5609	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	0.3461	0.3425	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	128.3713	136.4650	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	212.0294	208.7700	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	12.6524	11.2302	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	0.8902	0.8882	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	185.7180	194.2709	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	1.7836	1.7122	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	227.3522	222.3651	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	253.3603	261.3204	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	38.5383	36.2981	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	232.5643	227.1423	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	49.2321	46.5032	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	2.8382	2.6789	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	322.5648	331.1119	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	241.0821	237.4571	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	53.6130	52.3822	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	245.7147	242.8030	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	56.4219	57.1918	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	248.7161	247.2451	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	57.4448	61.2795	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	252.6906	250.6537	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	61.4999	60.1731	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	256.3782	252.3701	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	68.6884	65.7560	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	262.2421	256.3785	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	67.9463	64.0777	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	269.6297	263.7749	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	73.0089	69.2914	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	272.6914	267.1262	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	78.0363	74.5806	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	275.6754	270.2734	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	73.1589	70.0375	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	277.3239	272.0141	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
Dec 2015	DAUS	17.87 Call	300	66.0548	64.4702	0.0000	0.0000	0	0.00		
			138,964					0.00	0.00	4 243 437.00	291 911 788.96
		<b>Total</b>	<b>149,854</b>					<b>3,500.00</b>	<b>37,473,450.00</b>	6 813 904.00	24 641 109 070.26
<b>Future</b>											
Sep 2014	EUUS	Future	7	1.3201	1.3229	0.0000	0.0000	0	0.00		
			7					0.00	0.00	12 082.00	166 067 979.00
		<b>Total</b>	<b>7</b>					<b>0.00</b>	<b>0.00</b>	12 082.00	166 067 979.00
<b>Future</b>											
Sep 2014	ZAAD	Future	13,241	9.9686	9.9841	9.9764	9.9747	1,250	12,465,700.00		
Dec 2014	ZAAD	Future	11,688	10.0554	10.0715	10.0664	10.0659	630	6,341,213.00		
Mar 2015	ZAAD	Future	2,452	10.1597	10.1760	10.1694	10.1544	2,000	20,326,325.00		
Jun 2015	ZAAD	Future	1,050	10.2598	10.2762	10.2664	10.2664	1,000	10,266,400.00		
			28,431					4,880.00	49,399,638.00	2 333 814.00	18 170 585 095.40
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	35.8413	35.4674	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	111.2334	110.0902	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	221.0482	235.3741	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	52.3323	57.6608	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	47.0693	51.9746	0.0000	0.0000	0	0.00		
			1,005					0.00	0.00	3 515.00	580 148.98
		<b>Total</b>	<b>29,436</b>					<b>4,880.00</b>	<b>49,399,638.00</b>	2 337 329.00	18 171 165 244.38
<b>Future</b>											
Sep 2014	ZACA	Future	100	9.7800	9.8005	0.0000	0.0000	0	0.00		
			100					0.00	0.00	28 006.00	213 952 590.60
		<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	28 006.00	213 952 590.60
<b>Future</b>											
Sep 2014	ZAEU	Future	65,167	14.1671	14.2163	14.1894	14.1144	6,025	85,274,183.00		
Dec 2014	ZAEU	Future	15,657	14.3905	14.4394	14.4000	14.3508	2,257	32,437,375.00		
Mar 2015	ZAEU	Future	8,150	14.6426	14.6908	14.6330	14.1208	1,380	20,137,388.00		
Jun 2015	ZAEU	Future	350	14.8860	14.9334	14.8819	14.8618	200	2,974,370.00		
			89,324					9,862.00	140,823,316.00	5 152 215.00	63 196 122 184.90
<b>Option</b>											
Sep 2014	ZAEU	13.54 Put	21,000	5.6782	5.0563	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	32.9216	29.7669	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	66.7545	60.2787	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	237.8286	213.0964	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	0.3458	0.6300	0.0000	0.0000	0	0.00		

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Sep 2014	ZAEU	16.34 Call	800	0.0752	0.1869	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	41.8245	43.8663	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	78.8800	75.5965	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	38.5200	47.5991	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>199,048</b>					<b>9,862.00</b>	<b>140,823,316.00</b>	<b>7 421 414.00</b>	<b>63 503 957 819.86</b>
<b>Future</b>											
Sep 2014	ZAFR	Future	3	11.7322	11.7485	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	6,452	11.9207	11.9366	0.0000	0.0000	910	10,857,210.00		
Mar 2015	ZAFR	Future	175	12.1354	12.1511	0.0000	0.0000	0	0.00		
			<u>6,630</u>					<u>910.00</u>	<u>10,857,210.00</u>	<u>403 687.00</u>	<u>3 581 555 420.30</u>
	<b>Total</b>		<b>6,630</b>					<b>910.00</b>	<b>10,857,210.00</b>	<b>403 687.00</b>	<b>3 581 555 420.30</b>
<b>Future</b>											
Sep 2014	ZAGB	Future	62,282	17.7982	17.8006	17.8150	17.7727	2,030	36,129,650.00		
Dec 2014	ZAGB	Future	13,155	18.0541	18.0567	18.0670	18.0598	2,250	40,638,550.00		
Mar 2015	ZAGB	Future	1,000	18.3371	18.3403	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	240	18.6005	18.6040	0.0000	0.0000	0	0.00		
			<u>76,677</u>					<u>4,280.00</u>	<u>76,768,200.00</u>	<u>3 939 836.00</u>	<u>55 447 174 952.90</u>
<b>Option</b>											
Sep 2014	ZAGB	16.50 Put	11,200	1.2936	1.7631	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	23.2887	27.8437	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	40.7168	46.8804	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	94.8283	103.3823	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	110.7319	119.5826	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	5.6529	7.0328	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	2.2810	3.0316	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	2.1133	2.8250	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	1.0239	1.7633	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	727.1939	732.5018	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>156,677</b>					<b>4,280.00</b>	<b>76,768,200.00</b>	<b>4 651 264.00</b>	<b>55 627 421 794.70</b>
<b>Future</b>											
Sep 2014	ZAJY	Future	2,759	0.1033	0.1032	0.0000	0.0000	10	103,392.00		
Dec 2014	ZAJY	Future	17,859	0.1049	0.1049	0.0000	0.0000	66	693,607.20		
Mar 2015	ZAJY	Future	50	0.1068	0.1068	0.0000	0.0000	0	0.00		
			<u>20,668</u>					<u>76.00</u>	<u>796,999.20</u>	<u>575 380.00</u>	<u>5 912 649 632.40</u>
	<b>Total</b>		<b>20,668</b>					<b>76.00</b>	<b>796,999.20</b>	<b>575 380.00</b>	<b>5 912 649 632.40</b>

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<b>Future</b>											
Sep 2014	ZAUM	Future	1,320	10.7316	10.7463	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	100	10.8950	10.9098	0.0000	0.0000	0	0.00		
Mar 2015	ZAUM	Future	5	11.0789	11.0940	0.0000	0.0000	0	0.00		
			<u>1,425</u>					<u>0.00</u>	<u>0.00</u>	<u>70 528.00</u>	<u>66 123 579 060.00</u>
<b>Option</b>											
Dec 2014	ZAUM	10.72 Call	200	34905.5144	36087.5982	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><u>1,625</u></b>					<b><u>0.00</u></b>	<b><u>0.00</u></b>	<b><u>73 611.00</u></b>	<b><u>66 217 155 784.38</u></b>
<b>Future</b>											
Sep 2014	ZAUS	Future	681,560	10.7316	10.7463	10.7518	10.7244	8,276	88,834,983.10		
Dec 2014	ZAUS	Future	164,849	10.8950	10.9098	10.9112	10.8962	1,630	17,763,756.00		
Mar 2015	ZAUS	Future	33,722	11.0789	11.0940	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	17,348	11.2530	11.2686	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	360	11.4439	11.4595	0.0000	0.0000	0	0.00		
			<u>897,839</u>					<u>9,906.00</u>	<u>106,598,739.10</u>	<u>66 562 165.00</u>	<u>612 751 087 997.80</u>
<b>Option</b>											
Sep 2014	ZAUS	8.80 Put	920	0.0058	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.0077	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.0083	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.0119	0.0001	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	0.3283	0.7338	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	1.1414	1.6596	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	2.0492	2.5008	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	3.4984	3.7052	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	3.7170	3.8815	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	4.0225	4.1977	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	4.7027	4.9002	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	5.4855	5.7063	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	7.9772	8.2599	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	14.0745	14.4461	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	347.7218	362.8075	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	16.1218	16.5075	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	27.0590	27.4311	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	262.2021	277.2449	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	30.6021	30.9449	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	254.1121	269.1345	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	34.5197	34.8176	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	41.1550	41.3523	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	207.7214	222.5270	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	46.1214	46.2270	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	10.59 Put	20,000	51.5515	51.5427	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	186.0484	200.6733	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	54.4484	54.3733	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.62 Call	3,000	172.2190	186.6913	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	52,500	70.8596	70.3501	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	139.9717	153.9364	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	95.1178	93.8330	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.73 Call	18,000	105.9777	119.0685	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	95.8399	108.5744	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.80 Call	2,000	77.3840	89.2615	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Call	2,000	70.9449	82.4581	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	159.3449	156.1581	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	166.3124	162.9405	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	65.0010	76.1401	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Call	1,000	56.9491	67.5167	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.89 Call	3,000	52.1154	62.2982	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	49.8475	59.8371	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	43.6015	53.0137	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	20,000	31.8603	39.9614	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	300.2603	293.6614	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	20.3709	26.7740	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	19.4855	25.7332	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	10.5593	14.9348	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	6.7155	9.8550	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	5.2877	7.8407	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	3.7907	5.6877	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	3.4485	5.1890	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	3.2894	4.9563	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	771.6894	758.6563	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	3.1380	4.7340	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	0.6677	1.0136	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	0.4530	0.6705	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	397	1268.8530	1254.3705	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	0.2537	0.3554	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	0.2192	0.3017	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	0.2046	0.2790	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	0.1883	0.2539	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.1218	0.1529	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	2.4146	2.3965	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	4.2934	4.2190	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	7.9883	7.7690	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	11.2705	10.9353	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.00 Put	46,500	17.4866	16.9319	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	819.7756	833.7615	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	24.7756	23.9615	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	642.4043	655.5949	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	53.5594	51.7399	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	55.2171	53.3412	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	57.3246	55.4209	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	61.7100	59.7464	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	66.3246	64.3029	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	76.2607	74.1200	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	78.8934	76.7257	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	90.0430	87.7568	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	92.9845	90.6696	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	99.0584	96.6862	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,000	108.6480	106.1874	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	125.9207	123.3127	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	137.0676	134.3689	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	165.3756	162.4595	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	343.4921	355.2810	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	337.9968	349.7536	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	316.6627	328.2851	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	306.3843	317.9386	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	221.3627	218.0451	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.83 Call	500	291.4488	302.8958	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.85 Call	5,000	281.8087	293.1813	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	277.0843	288.4203	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	258.8037	269.9871	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	282.3553	278.4560	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	295.0206	290.9311	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	27,500	222.6814	232.9164	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	327.6814	323.1164	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	203.6478	213.3220	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	396.9592	391.4642	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	178.3931	187.2447	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	470.9072	464.5200	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	136.0062	143.2699	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	125.1820	131.9904	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	109.5089	115.5889	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	95.1504	100.4830	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	92.8051	98.0121	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	91.6624	96.8070	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	60.5708	63.9134	0.0000	0.0000	0	0.00		



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Dec 2014	ZAUS	12.01 Call	500	59.8484	63.1477	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	53.8183	56.7438	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	43.4490	45.7145	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	42.9784	45.2131	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	22.0161	22.8630	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	20.9594	21.7358	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	17.4519	16.9985	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	17.0861	16.4891	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	2.2437	1.1017	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	54.1741	50.8578	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	87.0442	83.5004	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	126.9323	123.4290	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	214.8527	210.6651	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	232.8626	228.5394	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	286.3996	281.7103	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	168.7486	172.9619	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	107.2937	109.2800	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	81.1752	82.1580	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	66.7594	65.2109	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	391.2481	388.1910	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	190.5187	183.5010	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1045.9129	1054.6425	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	438.3996	443.7077	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	261.4049	261.4912	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	986.3815	1004.3886	0.0000	0.0000	0	0.00		
			<u>1,788,777</u>					<u>0.00</u>	<u>0.00</u>	<u>12 096 293.00</u>	<u>3 257 453 209.24</u>
	<b>Total</b>		<b>2,686,616</b>					<b>9,906.00</b>	<b>106,598,739.10</b>	<b>78 658 458.00</b>	<b>616 008 541 207.04</b>
	<b>Grand Total</b>		<b>3,337,353</b>					<b>33,414.00</b>	<b>422 717 552.30</b>	<b>107,559,001</b>	<b>884,395,877,039.64</b>