



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-September-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	(45.9659)	(45.8990)	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	915.1660	932.6254	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	1011.0434	1029.4314	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	(144.2691)	(129.9250)	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	835.6731	851.4741	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	0	0.0000	53.8309	0.0000	0.0000	5,000	0.00		
			<u>0</u>					<u>5,000.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>725 000.00</u>
		Total	0					5,000.00	0.00	10 000.00	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											
Oct 2014	DAEU	Future	2,000	14.3294	14.3500	0.0000	0.0000	2,000	28,821,000.00		
Nov 2014	DAEU	Future	2,000	14.4037	14.3500	0.0000	0.0000	2,000	28,961,000.00		
			<u>4,000</u>					<u>4,000.00</u>	<u>57,782,000.00</u>	<u>74 500.00</u>	<u>898 598 700.00</u>
	Total		4,000					4,000.00	57,782,000.00	289 500.00	898 598 700.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	512.4961	488.6801	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	691.4274	664.2761	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	781.7970	753.9262	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	54.8957	52.5461	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	32.6290	32.2132	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	32.1315	31.7565	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											
Sep 2014	DAUS	Future	1,500	11.0116	11.0266	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,748	11.0186	11.0336	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.0701	11.0854	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.0951	11.1107	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.1476	11.1633	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1495	11.1652	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	11.2463	11.2618	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,365	11.3645	11.3797	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	1,372	11.4306	11.4454	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.4906	11.5049	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5528	11.5669	0.0000	0.0000	0	0.00		
			<u>17,170</u>					<u>0.00</u>	<u>0.00</u>	<u>2 590 338.00</u>	<u>24 565 879 889.80</u>
Option											
Sep 2014	DAUS	10.69 Call	12,000	315.2220	331.3784	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.77 Put	5,000	11.9049	13.4267	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.94 Call	5,000	136.5856	142.6704	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	32.1678	22.0723	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.0230	0.0396	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	140.3771	145.3969	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	323.0981	334.3211	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.0097	0.0083	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	63.9499	53.0270	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	115.0000	111.1199	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.5519	0.4852	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	10.16 Put	3,882	5.9656	4.7730	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	32.8617	30.5060	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	389.6233	395.1950	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	146.9223	142.8579	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	87.2852	75.5342	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	4.2634	3.7698	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	0.0781	0.0752	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	184.8634	180.0318	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	100.2366	88.3067	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	6.1415	5.6406	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	0.3473	0.3014	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	257.9343	254.5273	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	0.9756	0.9347	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	117.2650	109.2094	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	339.3031	339.7954	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	31.7923	31.1882	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	123.6784	117.5427	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	49.4192	49.3507	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	1.6145	1.5917	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	425.4769	429.1757	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	132.1095	127.2586	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	63.2487	63.4976	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	141.4552	137.4673	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	72.3636	72.2302	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	148.0768	144.9044	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	74.4587	73.8241	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	154.7521	152.2930	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	74.2612	73.4488	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	164.5330	162.5803	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	85.5787	85.1191	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	171.0389	169.7063	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	87.0163	86.8031	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	177.3611	176.7277	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	94.4169	94.0336	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	185.0501	184.9764	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	101.4987	100.5398	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	188.7777	189.3927	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	92.2345	90.8471	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	191.6935	192.8367	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	88.9223	87.1401	0.0000	0.0000	0	0.00		
			<u>121,214</u>					<u>0.00</u>	<u>0.00</u>	<u>4 265 437.00</u>	<u>294 253 988.96</u>

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Total			138,384					0.00	0.00	6 855 775.00	24 860 133 878.76
Future											
Dec 2014	EUUS	Future	130	1.2949	1.2943	0.0000	0.0000	0	0.00		
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	12 326.00	169 228 087.00
Total			130					0.00	0.00	12 326.00	169 228 087.00
Future											
Sep 2014	ZAAD	Future	0	9.9293	9.9592	9.9700	9.9700	13,121	130,528,399.00		
Dec 2014	ZAAD	Future	10,260	10.0090	10.0383	0.0000	0.0000	389	3,902,981.20		
Mar 2015	ZAAD	Future	4,485	10.1119	10.1412	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	1,050	10.2125	10.2403	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	300	10.3231	10.3500	0.0000	0.0000	300	3,110,550.00		
			<u>16,095</u>					<u>13,810.00</u>	<u>137,541,930.20</u>	2 363 373.00	18 467 217 704.50
Option											
Dec 2014	ZAAD	9.45 Put	201	21.7544	23.4630	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	86.5581	83.5931	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	154.0476	170.8560	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	20.8262	24.8206	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	17.6963	21.1446	0.0000	0.0000	0	0.00		
			<u>1,005</u>					<u>0.00</u>	<u>0.00</u>	3 515.00	580 148.98
Total			17,100					13,810.00	137,541,930.20	2 366 888.00	18 467 797 853.48
Future											
Sep 2014	ZACA	Future	0	9.9220	9.9427	0.0000	0.0000	75	745,702.50		
Mar 2015	ZACA	Future	75	10.2067	10.2112	0.0000	0.0000	75	766,515.00		
			<u>75</u>					<u>150.00</u>	<u>1,512,217.50</u>	28 181.00	215 713 558.10
Total			75					150.00	1,512,217.50	28 181.00	215 713 558.10
Future											
Sep 2014	ZAEU	Future	0	14.2073	14.2408	14.2934	14.2650	48,065	685,847,613.60		
Dec 2014	ZAEU	Future	74,014	14.4399	14.4530	14.4894	14.4300	52,456	761,714,794.10		
Mar 2015	ZAEU	Future	18,557	14.6992	14.7121	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	500	14.9516	14.9627	0.0000	0.0000	150	2,256,330.00		
			<u>93,071</u>					<u>100,671.00</u>	<u>1,449,818,737.70</u>	5 397 476.00	66 713 684 681.60
Option											
Dec 2014	ZAEU	13.50 Put	1,737	32.1589	28.3009	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	62.0403	53.9223	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	123.7941	110.7414	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	179.6569	0.0000	0.0000	0.0000	3,000	544,380.00		
Dec 2014	ZAEU	15.15 Call	4,500	127.8307	0.0000	0.0000	0.0000	9,000	1,046,759.40		

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Dec 2014	ZAEU	15.29 Call	25,000	108.3781	99.8458	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	98.8461	90.7156	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	36.9619	32.9106	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	14,500	118.4249	109.3525	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	5,700	165.4039	153.1961	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	171.8498	159.2988	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	377.8587	366.5210	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	363.2031	351.7973	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	303.6989	292.2339	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	296.8136	285.3710	0.0000	0.0000	0	0.00		
			<u>105,737</u>					<u>12,000.00</u>	<u>1,591,139.40</u>	<u>2 436 012.00</u>	<u>334 702 064.91</u>
	Total		198,808					112,671.00	1,451,409,877.10	7 833 488.00	67 048 386 746.51
Future											
Dec 2014	ZAFR	Future	6,752	11.9301	11.9518	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	150	12.1525	12.1738	0.0000	0.0000	0	0.00		
			<u>6,902</u>					<u>0.00</u>	<u>0.00</u>	<u>404 244.00</u>	<u>3 588 134 622.90</u>
	Total		6,902					0.00	0.00	404 244.00	3 588 134 622.90
Future											
Sep 2014	ZAGB	Future	0	17.8293	17.8672	17.9723	17.0000	64,573	1,153,068,767.90		
Dec 2014	ZAGB	Future	48,988	18.0873	18.1076	18.2000	18.1734	2,553	46,416,832.50		
Mar 2015	ZAGB	Future	2,000	18.3774	18.3975	18.4688	18.4610	1,250	23,078,200.00		
Jun 2015	ZAGB	Future	875	18.6504	18.6689	18.7709	18.7662	1,075	20,179,147.50		
			<u>51,863</u>					<u>69,451.00</u>	<u>1,242,742,947.90</u>	<u>4 126 966.00</u>	<u>58 795 140 160.80</u>
Option											
Dec 2014	ZAGB	17.45 Put	2,500	145.7582	131.1105	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	686.3613	656.3007	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	135.2392	124.8522	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	115.0163	104.8890	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	417.4362	408.3568	0.0000	0.0000	0	0.00		
			<u>24,570</u>					<u>0.00</u>	<u>0.00</u>	<u>757 210.00</u>	<u>185 586 371.94</u>
	Total		76,433					69,451.00	1,242,742,947.90	4 884 176.00	58 980 726 532.74
Future											
Sep 2014	ZAJY	Future	0	0.1025	0.1026	0.0000	0.0000	2,755	28,258,003.00		
Dec 2014	ZAJY	Future	15,509	0.1041	0.1041	0.0000	0.0000	5,500	57,304,500.00		
Mar 2015	ZAJY	Future	25	0.1060	0.1060	0.0000	0.0000	0	0.00		
			<u>15,534</u>					<u>8,255.00</u>	<u>85,562,503.00</u>	<u>591 129.00</u>	<u>6 076 017 904.40</u>
	Total		15,534					8,255.00	85,562,503.00	591 129.00	6 076 017 904.40

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Future											
Dec 2014	ZAUM	Future	967	11.1514	11.1670	11.2372	11.1957	20	22,431,650.00		
Mar 2015	ZAUM	Future	30	11.3418	11.3572	11.3660	11.3495	10	11,357,750.00		
			<u>997</u>					<u>30.00</u>	<u>33,789,400.00</u>	<u>73 462.00</u>	<u>69 340 425 770.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	50712.8647	51252.7281	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	1,197					30.00	33,789,400.00	76 545.00	69 434 002 494.38
Future											
Sep 2014	ZAUS	Future	0	10.9746	11.0108	11.0655	11.0000	177,167	1,952,687,564.10		
Dec 2014	ZAUS	Future	899,825	11.1514	11.1670	11.2419	11.1400	140,054	1,571,362,155.90		
Mar 2015	ZAUS	Future	100,917	11.3418	11.3572	11.4185	11.3336	29,858	340,836,704.40		
Jun 2015	ZAUS	Future	19,498	11.5236	11.5377	11.5835	11.5835	200	2,316,700.00		
Sep 2015	ZAUS	Future	300	11.7205	11.7352	0.0000	0.0000	100	1,173,150.00		
			<u>1,020,540</u>					<u>347,379.00</u>	<u>3,868,376,274.40</u>	<u>69 781 285.00</u>	<u>648 217 496 320.40</u>
Option											
Dec 2014	ZAUS	9.09 Put	1,402	1.2632	1.1394	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	2.2714	2.1255	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	4.2166	4.0791	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	5.1191	4.9971	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	6.5172	6.4264	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1060.1377	1075.4470	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	8.7377	8.4470	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	869.4024	883.1483	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	20.6725	18.3342	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	21.3929	18.9222	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	22.1353	19.5278	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	23.6881	20.7949	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	25.3370	22.1386	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	28.9389	25.0726	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	29.9058	25.8601	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	34.0640	29.2479	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	35.1791	30.1562	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	37.5043	32.0527	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	41.2392	35.1036	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	48.1742	40.7876	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	54.2549	46.1867	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	70.5403	60.8106	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	499.8444	504.9786	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	492.6061	497.4910	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	464.3001	468.1848	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	10.80 Call	500	450.5407	453.9234	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	102.3605	89.8903	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	105.6452	92.9257	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	410.8635	412.7415	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	385.7660	386.6533	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	146.2583	130.8154	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	150.3590	0.0000	0.0000	0.0000	3,000	417,480.00		
Dec 2014	ZAUS	10.95 Put	27,500	154.5258	138.6074	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	327.7915	326.3107	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	176.3915	159.3107	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	296.2602	293.4666	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	291.2389	288.2371	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	225.1684	205.9609	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	253.4210	248.8685	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	282.8132	262.2820	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	188.1096	182.5820	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	171.4323	165.8182	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	147.1607	141.5684	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	495.7607	474.5684	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	124.8609	119.4660	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	121.2418	115.8965	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	119.4775	114.1592	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	102.1025	97.1093	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	97.9547	0.0000	0.0000	0.0000	9,000	784,530.00		
Dec 2014	ZAUS	11.86 Call	38,000	87.8755	83.2499	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	78.0544	73.7430	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	73.2043	69.0692	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	921.8043	902.0692	0.0000	0.0000	402	366,222.00		
Dec 2014	ZAUS	12.01 Call	500	72.2814	68.1819	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	64.6262	60.8362	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	51.3271	48.1248	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	50.6594	47.4808	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	22.1742	20.3770	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	20.8316	19.1212	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	17.4080	15.9300	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	17.0759	15.6215	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.2989	0.2762	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	29.3702	29.0428	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	45.2922	44.3805	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	69.4105	67.2813	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	114.0883	109.6844	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	123.3802	118.5160	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Mar 2015	ZAUS	10.90 Put	46,165	161.0977	154.7095	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	355.6773	357.6401	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	203.3352	202.7016	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	124.9362	123.9392	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	91.5142	90.6188	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	61.9924	61.8489	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	133.6082	130.9644	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	138.3588	135.5868	0.0000	0.0000	5,000	618,950.00		
Jun 2015	ZAUS	11.08 Put	1,500	247.3384	241.8242	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	256.3801	250.6556	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	25,000	186.2656	184.8469	0.0000	0.0000	5,000	1,015,200.00		
Jun 2015	ZAUS	13.22 Call	22,850	165.5812	164.0071	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	118.4023	120.0011	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1247.1433	1261.4524	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	512.2944	513.8360	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	300.6114	300.5462	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1148.6593	1163.0351	0.0000	0.0000	0	0.00		
			<u>1,253,517</u>					<u>22,402.00</u>	<u>3,202,382.00</u>	<u>12 441 700.00</u>	<u>3 293 951 722.41</u>
		Total	<u>2,274,057</u>					<u>369,781.00</u>	<u>3,871,578,656.40</u>	<u>82 222 985.00</u>	<u>651 511 448 042.81</u>

Grand Total	<u>2,808,312</u>							<u>583,148.00</u>	<u>6 881 919 532.10</u>	<u>112,089,603</u>	<u>930,777,787,136.91</u>
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