



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-September-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	(46.8321)	(36.6737)	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	957.9357	876.1925	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	1054.9151	972.0260	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	(121.8509)	(152.9373)	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	876.7755	794.6486	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>											
Oct 2014	DAEU	Future	2,000	14.3598	14.2873	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.4326	14.3614	0.0000	0.0000	0	0.00		
			<u>4,000</u>					<u>0.00</u>	<u>0.00</u>	<u>74 500.00</u>	<u>898 598 700.00</u>
		<b>Total</b>	<b>4,000</b>					<b>0.00</b>	<b>0.00</b>	<b>289 500.00</b>	<b>898 598 700.00</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>Option</b>											
Oct 2014	DAGB	17.65 Put	1,650	66.1966	0.0000	0.0000	0.0000	1,650	214,038.00		
Jan 2015	DAGB	18.22 Put	9,605	378.6533	478.6466	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	526.5985	657.0607	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	608.2152	747.5467	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	64.2755	51.2285	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	38.8470	30.7012	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	38.2779	30.2437	0.0000	0.0000	0	0.00		
			<u>39,654</u>					<u>1,650.00</u>	<u>214,038.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
	<b>Total</b>		<b>39,654</b>					<b>1,650.00</b>	<b>214,038.00</b>	9 605.00	6 218 373.05
<b>Future</b>											
Sep 2014	DAUS	Future	5,000	11.0500	10.9597	0.0000	0.0000	5,000	55,453,000.00		
Sep 2014	DAUS	Future	1,500	11.0515	10.9607	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,748	11.0574	10.9657	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.1104	11.0223	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.1354	11.0475	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.1872	11.0995	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1891	11.1013	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.2852	11.1978	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.3421	11.2549	0.0000	0.0000	1,358	15,481,879.00		
Mar 2015	DAUS	Future	2,435	11.4032	11.3162	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.4689	11.3823	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.5285	11.4421	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5904	11.5043	0.0000	0.0000	0	0.00		
			<u>27,794</u>					<u>6,358.00</u>	<u>70,934,879.00</u>	<u>2 600 957.00</u>	<u>24 684 791 463.80</u>
<b>Option</b>											
Sep 2014	DAUS	10.69 Call	12,000	360.5095	265.1208	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.77 Put	5,000	0.3434	5.4592	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.94 Call	5,000	143.2614	92.2260	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	13.4599	32.6047	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.0097	0.0084	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	352.1456	277.0199	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	43.4097	68.6751	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.4279	0.4952	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	3.7595	4.7653	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	31.1581	26.4340	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	412.3465	346.3448	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	148.8676	121.9474	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	68.0196	94.3240	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	4.2183	3.4234	0.0000	0.0000	0	0.00		

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Dec 2014	DAUS	10.80 Put	500	80.7104	108.1055	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	6.6582	4.8268	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	99.8336	127.7464	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	34.8746	33.0895	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	109.7680	135.1621	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	54.1615	50.2621	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	118.7554	141.9151	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	69.0610	62.7794	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	131.4686	150.0866	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	80.5061	70.0857	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	138.6225	157.9208	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	81.8490	76.1660	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	146.2312	165.6277	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	85.3035	75.8717	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	153.5338	172.5020	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	92.4171	87.8663	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	158.7771	176.9548	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	93.5214	87.0295	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	164.8384	182.8132	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	103.1840	90.3657	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	172.7295	190.5327	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	110.2367	100.8553	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	178.5499	197.2405	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	98.4421	92.2400	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	182.8650	200.2888	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	94.7291	85.5429	0.0000	0.0000	0	0.00		
			<u>61,214</u>					<u>0.00</u>	<u>0.00</u>	<u>4 325 437.00</u>	<u>302 811 394.46</u>
<b>Total</b>			<b>89,008</b>					<b>6,358.00</b>	<b>70,934,879.00</b>	<b>6 926 394.00</b>	<b>24 987 602 858.26</b>
<b>Future</b>											
Dec 2014	EUUS	Future	180	1.2929	1.2967	0.0000	0.0000	0	0.00		
			<u>180</u>					<u>0.00</u>	<u>0.00</u>	<u>12 376.00</u>	<u>169 876 837.00</u>
<b>Total</b>			<b>180</b>					<b>0.00</b>	<b>0.00</b>	<b>12 376.00</b>	<b>169 876 837.00</b>
<b>Future</b>											
Dec 2014	ZAAD	Future	9,718	9.9993	9.9846	9.9916	9.9378	1,053	10,513,098.00		
Mar 2015	ZAAD	Future	4,310	10.1014	10.0882	10.1238	10.0518	10	100,878.00		
Jun 2015	ZAAD	Future	1,050	10.1990	10.1877	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	300	10.3099	10.2993	0.0000	0.0000	0	0.00		
			<u>15,378</u>					<u>1,063.00</u>	<u>10,613,976.00</u>	<u>2 365 107.00</u>	<u>18 484 531 890.40</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	19.9049	24.0504	0.0000	0.0000	0	0.00		

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Dec 2014	ZAAD	9.80 Put	201	83.7547	94.8757	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	143.4305	144.5409	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	19.7417	20.7994	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	16.8475	17.7690	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>16,383</b>					<b>1,063.00</b>	<b>10,613,976.00</b>	<b>2 368 622.00</b>	<b>18 485 112 039.38</b>
<b>Future</b>											
Mar 2015	ZACA	Future	75	10.3581	10.2667	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>28 181.00</u>	<u>215 713 558.10</u>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>28 181.00</b>	<b>215 713 558.10</b>
<b>Future</b>											
Dec 2014	ZAEU	Future	73,923	14.4686	14.3973	14.5306	14.3625	989	14,279,768.70		
Mar 2015	ZAEU	Future	18,757	14.7253	14.6562	14.7382	14.7382	10	147,382.00		
Jun 2015	ZAEU	Future	500	14.9746	14.9081	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	15	15.2571	15.1898	0.0000	0.0000	0	0.00		
			<u>93,195</u>					<u>999.00</u>	<u>14,427,150.70</u>	<u>5 399 689.00</u>	<u>66 745 778 361.10</u>
<b>Option</b>											
Dec 2014	ZAEU	13.50 Put	1,737	24.2579	31.8551	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	47.6611	62.5053	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	102.5355	126.4831	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	154.7309	184.5841	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	121.4265	108.8166	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	102.2173	91.4337	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	92.8682	82.9826	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	33.2929	29.4018	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	14,500	103.5870	110.9284	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	5,700	145.9153	160.1201	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	151.9087	166.5159	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	369.8739	337.7319	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	355.1842	323.8947	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	295.8367	268.1591	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	289.0038	261.7573	0.0000	0.0000	0	0.00		
			<u>105,737</u>					<u>0.00</u>	<u>0.00</u>	<u>2 436 012.00</u>	<u>334 702 064.91</u>
	<b>Total</b>		<b>198,932</b>					<b>999.00</b>	<b>14,427,150.70</b>	<b>7 835 701.00</b>	<b>67 080 480 426.01</b>
<b>Future</b>											
Dec 2014	ZAFR	Future	6,802	11.9904	11.8925	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	150	12.2083	12.1147	0.0000	0.0000	0	0.00		
			<u>6,952</u>					<u>0.00</u>	<u>0.00</u>	<u>404 294.00</u>	<u>3 588 728 952.90</u>

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<b>Total</b>			<b>6,952</b>					<b>0.00</b>	<b>0.00</b>	404 294.00	3 588 728 952.90
<b>Future</b>											
Dec 2014	ZAGB	Future	48,034	18.3288	18.1071	18.4175	18.1531	1,633	29,839,962.00		
Mar 2015	ZAGB	Future	1,975	18.6202	18.3981	18.6833	18.6833	25	467,082.50		
Jun 2015	ZAGB	Future	850	18.8931	18.6715	18.9500	18.9500	25	473,750.00		
			<u>50,859</u>					<u>1,683.00</u>	<u>30,780,794.50</u>	<u>4 131 595.00</u>	<u>58 879 093 441.10</u>
<b>Option</b>											
Dec 2014	ZAGB	17.45 Put	2,500	83.0387	124.8163	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	510.3261	653.8255	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	165.1272	125.1942	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	139.3635	105.6469	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	476.2377	402.1011	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>
<b>Total</b>			<b>75,429</b>					<b>1,683.00</b>	<b>30,780,794.50</b>	4 888 805.00	59 064 679 813.04
<b>Future</b>											
Dec 2014	ZAJY	Future	15,514	0.1031	0.1034	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	25	0.1050	0.1053	0.0000	0.0000	0	0.00		
			<u>15,539</u>					<u>0.00</u>	<u>0.00</u>	<u>591 134.00</u>	<u>6 076 069 704.40</u>
<b>Total</b>			<b>15,539</b>					<b>0.00</b>	<b>0.00</b>	591 134.00	6 076 069 704.40
<b>Future</b>											
Dec 2014	ZAUM	Future	1,089	11.1910	11.1032	11.2271	11.1336	116	129,699,310.00		
Mar 2015	ZAUM	Future	53	11.3807	11.2936	11.3754	11.3754	18	20,475,720.00		
			<u>1,142</u>					<u>134.00</u>	<u>150,175,030.00</u>	<u>73 721.00</u>	<u>69 629 530 650.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	41491.7102	37576.9836	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4 103.00</u>	<u>137 198 464.38</u>
<b>Total</b>			<b>1,562</b>					<b>134.00</b>	<b>150,175,030.00</b>	77 824.00	69 766 729 114.38
<b>Future</b>											
Dec 2014	ZAUS	Future	896,885	11.1910	11.1032	11.2555	11.1305	52,057	582,854,774.90		
Mar 2015	ZAUS	Future	103,052	11.3807	11.2936	11.3611	11.3550	2,700	30,672,500.00		
Jun 2015	ZAUS	Future	19,498	11.5614	11.4751	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	760	11.7595	11.6729	11.7480	11.7480	500	5,874,000.00		
			<u>1,020,195</u>					<u>55,257.00</u>	<u>619,401,274.90</u>	<u>69 905 145.00</u>	<u>649 599 784 754.10</u>
<b>Option</b>											
Dec 2014	ZAUS	9.09 Put	1,402	1.0432	1.2068	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	1.9238	2.2562	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	3.6532	4.3595	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	4.4624	5.3572	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	5.7203	6.9215	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1098.0888	1013.0325	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	7.0888	9.8325	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	905.3095	822.5680	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	16.3983	22.0879	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	16.9629	22.8204	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	17.5445	23.5749	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	18.7638	25.1527	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	20.0600	26.8260	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	22.9005	30.4788	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	23.6660	31.4606	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	26.9632	35.6741	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	27.8494	36.8036	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	29.7019	39.1590	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	32.6891	42.9445	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	38.2671	52.6298	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	42.0071	59.1578	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	54.7712	76.5479	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	522.5515	458.1653	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	514.9346	451.1041	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	485.1066	423.5306	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	470.5808	410.1518	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	82.4188	110.3667	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	85.3220	113.8507	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	428.6143	371.6814	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	402.0037	347.4330	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	121.7777	156.7845	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	125.5107	161.1096	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	129.3122	165.5049	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	340.3822	291.7270	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	149.3822	188.5270	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	306.7958	261.6417	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	301.4428	256.8669	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	290.9482	247.5173	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	194.8041	239.7436	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	261.1194	223.9441	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	247.1248	303.3103	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	190.0981	165.1035	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	172.8733	150.2832	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	456.9664	525.6687	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	125.2730	109.3588	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	11.63 Call	1,000	121.6089	106.2061	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	119.8247	104.6723	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	102.1725	89.7318	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	97.9999	86.1448	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	87.9019	77.4482	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	78.1087	69.0003	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	73.2916	64.8375	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	882.2916	961.6375	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	72.3766	64.0465	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	64.8012	57.4881	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	52.0777	45.6208	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	51.5081	45.0438	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	22.8611	20.4346	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	21.5169	19.2701	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	18.0865	16.2920	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	17.7544	16.0029	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.2355	0.2132	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	28.4807	30.8808	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	41.9424	49.2774	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	63.5208	74.4515	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	103.6439	120.8296	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	112.0278	134.0234	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	142.6220	174.6356	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	363.6293	332.4372	0.0000	0.0000	250	90,500.00		
Mar 2015	ZAUS	12.00 Call	10,000	207.4842	190.6555	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	128.0095	118.0268	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	94.1155	87.2217	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	62.8961	62.2099	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	127.1514	144.8921	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	131.5266	149.7922	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	229.0553	262.6377	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	237.6894	272.0480	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	25,000	191.6911	181.0435	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	170.8103	161.8066	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	111.7567	122.1371	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1276.9432	1203.5359	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	974.0532	0.0000	0.0000	0.0000	33,750	33,606,900.00		
Sep 2015	ZAUS	12.00 Call	13,700	516.2058	488.6842	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	396.3858	0.0000	0.0000	0.0000	67,500	26,836,650.00		
Sep 2015	ZAUS	13.06 Call	18,946	306.0123	290.1009	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1174.2254	1110.6903	0.0000	0.0000	0	0.00		
			<u>1,325,917</u>					<u>101,500.00</u>	<u>60,534,050.00</u>	<u>12 623 900.00</u>	<u>3 368 581 909.41</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>2,346,112</b>				<b>156,757.00</b>	<b>679,935,324.90</b>	<b>82 529 045.00</b>	<b>652 968 366 663.51</b>
		<b>Grand Total</b>	<b>2,831,514</b>				<b>168,644.00</b>	<b>957 081 193.10</b>	<b>112,471,392</b>	<b>932,765,371,850.24</b>