



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	(51.1371)	(55.7618)	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	1036.6250	1061.9598	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	1134.7627	1160.2296	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	(101.3464)	(102.6253)	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	955.0623	981.3702	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											
Oct 2014	DAEU	Future	2,000	14.4048	14.4036	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.4783	14.4775	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>
		Total	4,000					0.00	0.00	289 500.00	898 598 700.00

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Option											
Oct 2014	DAGB	17.65 Put	1,650	26.3360	27.0009	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	294.6161	298.6247	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	429.2972	430.6061	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	502.6219	502.4096	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	59.0866	64.0384	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	35.1848	38.4942	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	34.6572	37.9265	0.0000	0.0000	0	0.00		
			<u>39,654</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
		Total	39,654					0.00	0.00	9 605.00	6 218 373.05
Future											
Sep 2014	DAUS	Future	0	11.1397	11.1693	0.0000	0.0000	5,000	55,628,500.00		
Sep 2014	DAUS	Future	162	11.1434	11.1675	0.0000	0.0000	1,338	14,868,525.00		
Sep 2014	DAUS	Future	468	11.1476	11.1747	0.0000	0.0000	2,684	29,838,854.00		
Oct 2014	DAUS	Future	1,280	11.1817	11.1490	0.0000	0.0000	1,280	14,270,720.00		
Oct 2014	DAUS	Future	668	11.1981	11.2276	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.2200	11.1865	0.0000	0.0000	1,338	14,967,537.00		
Nov 2014	DAUS	Future	711	11.2237	11.2533	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.2764	11.3060	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.2783	11.3079	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.3740	11.4041	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.4308	11.4616	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.4918	11.5232	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.5581	11.5905	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.6183	11.6514	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.6805	11.7145	0.0000	0.0000	0	0.00		
			<u>22,794</u>					<u>11,640.00</u>	<u>129,574,136.00</u>	<u>2 624 597.00</u>	<u>24 946 748 399.80</u>
Option											
Sep 2014	DAUS	10.94 Call	5,000	201.9573	231.5616	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	0.6778	0.6712	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.0167	0.0102	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.12 Call	10,000	106.4767	131.1515	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	428.5728	456.2905	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	20.9562	18.3205	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.3126	0.4388	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	2.1460	2.2757	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	28.8818	33.7432	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	481.2283	507.7650	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	169.4146	189.4429	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	41.9929	38.1326	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	13.61 Call	500	4.0310	4.0476	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	53.6053	49.7673	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	7.2143	7.8643	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	73.7023	70.3591	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	30.5784	31.3013	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	85.7871	81.6190	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	44.2547	48.0515	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	96.3615	92.2294	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	63.4618	68.4346	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	106.2875	102.1954	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	78.7277	88.0051	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	114.8845	110.0103	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	85.4331	89.5316	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	123.2244	117.3420	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	84.4477	88.9168	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	131.3125	125.2333	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	98.1237	102.9636	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	138.1574	130.1550	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	99.9858	103.9224	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	142.4693	134.5704	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	105.2538	106.9700	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	150.2913	142.3168	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	115.9868	118.4315	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	156.2573	149.4897	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	105.3325	109.6388	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	162.7818	156.7715	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	97.4248	105.4985	0.0000	0.0000	0	0.00		
			<u>54,214</u>					<u>0.00</u>	<u>0.00</u>	<u>4 335 437.00</u>	<u>304 103 594.46</u>
Total			77,008					11,640.00	129,574,136.00	6 960 034.00	25 250 851 994.26
Future											
Dec 2014	EUUS	Future	180	1.2867	1.2833	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>
Total			180					0.00	0.00	12 376.00	169 876 837.00
Future											
Dec 2014	ZAAD	Future	9,718	9.9212	9.9710	9.9675	9.9150	500	4,970,625.00		
Mar 2015	ZAAD	Future	4,560	10.0195	10.0717	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	1,300	10.1154	10.1710	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	300	10.2235	10.2815	0.0000	0.0000	0	0.00		
			<u>15,878</u>					<u>500.00</u>	<u>4,970,625.00</u>	<u>2 366 607.00</u>	<u>18 499 539 675.40</u>
Option											

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Dec 2014	ZAAD	9.45 Put	201	24.6754	20.6871	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	107.9359	92.8116	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	114.5985	134.0201	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	13.7018	16.9264	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	11.6093	14.3641	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		16,883					500.00	4,970,625.00	2 370 122.00	18 500 119 824.38
Future											
Mar 2015	ZACA	Future	75	10.3443	10.3982	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>
	Total		75					0.00	0.00	28 181.00	215 713 558.10
Future											
Dec 2014	ZAEU	Future	73,884	14.5147	14.5137	14.5072	14.5046	1,303	18,914,348.00		
Mar 2015	ZAEU	Future	24,910	14.7679	14.7697	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	1,050	15.0165	15.0217	0.0000	0.0000	500	7,527,750.00		
Sep 2015	ZAEU	Future	20	15.2954	15.3043	0.0000	0.0000	0	0.00		
			<u>99,864</u>					<u>1,803.00</u>	<u>26,442,098.00</u>	<u>5 409 652.00</u>	<u>66 890 204 166.50</u>
Option											
Dec 2014	ZAEU	13.50 Put	1,737	18.9554	19.9606	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	37.3599	39.8771	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	81.4688	85.5708	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	127.1220	131.9966	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	114.7201	119.5670	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	94.6604	99.2624	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	85.2640	89.7217	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	28.0523	30.8893	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	14,500	86.3112	96.0682	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	122.5430	131.7312	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	128.0239	137.2448	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	369.9063	378.3855	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	354.5801	363.1196	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	292.8207	301.5373	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	285.7325	294.4557	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	245.3142	254.0303	0.0000	0.0000	0	0.00		
			<u>119,937</u>					<u>0.00</u>	<u>0.00</u>	<u>2 449 309.00</u>	<u>337 200 438.24</u>
	Total		219,801					1,803.00	26,442,098.00	7 858 961.00	67 227 404 604.74
Future											
Dec 2014	ZAFR	Future	6,802	12.0306	12.0183	12.0318	12.0060	100	1,201,890.00		

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Mar 2015	ZAFR	Future	200	12.2465	12.2354	0.0000	0.0000	0	0.00		
			<u>7,002</u>					<u>100.00</u>	<u>1,201,890.00</u>	<u>404 444.00</u>	<u>3 590 541 452.90</u>
		Total	7,002					100.00	1,201,890.00	404 444.00	3 590 541 452.90
Future											
Dec 2014	ZAGB	Future	37,339	18.4403	18.4652	18.4400	18.4032	811	14,948,496.00		
Mar 2015	ZAGB	Future	1,000	18.7295	18.7561	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	365	19.0032	19.0326	0.0000	0.0000	0	0.00		
			<u>38,704</u>					<u>811.00</u>	<u>14,948,496.00</u>	<u>4 149 210.00</u>	<u>59 204 172 085.40</u>
Option											
Dec 2014	ZAGB	17.45 Put	2,500	43.5889	50.3027	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	394.2958	395.3767	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	150.3998	166.1947	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	126.9697	140.8102	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	483.6779	506.4092	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	63,274					811.00	14,948,496.00	4 906 420.00	59 389 758 457.34
Future											
Dec 2014	ZAJY	Future	15,514	0.1037	0.1039	0.1040	0.1036	100	1,038,050.00		
Mar 2015	ZAJY	Future	25	0.1056	0.1058	0.0000	0.0000	0	0.00		
			<u>15,539</u>					<u>100.00</u>	<u>1,038,050.00</u>	<u>591 234.00</u>	<u>6 077 107 754.40</u>
		Total	15,539					100.00	1,038,050.00	591 234.00	6 077 107 754.40
Future											
Dec 2014	ZAUM	Future	1,174	11.2802	11.3098	11.2814	11.2408	70	78,828,350.00		
Mar 2015	ZAUM	Future	59	11.4694	11.5006	0.0000	0.0000	0	0.00		
Jun 2015	ZAUM	Future	5	11.6515	11.6850	0.0000	0.0000	0	0.00		
			<u>1,238</u>					<u>70.00</u>	<u>78,828,350.00</u>	<u>73 964.00</u>	<u>69 903 080 040.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	45295.6380	47207.9282	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>
		Total	1,658					70.00	78,828,350.00	78 067.00	70 040 278 504.38
Future											
Dec 2014	ZAUS	Future	896,794	11.2802	11.3098	14.5015	11.2357	13,845	156,026,542.80		
Mar 2015	ZAUS	Future	111,044	11.4694	11.5006	11.4600	11.4249	5,456	62,619,367.00		
Jun 2015	ZAUS	Future	19,998	11.6515	11.6850	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	1,060	11.8491	11.8848	0.0000	0.0000	0	0.00		
			<u>1,028,896</u>					<u>19,301.00</u>	<u>218,645,909.80</u>	<u>70 032 232.00</u>	<u>651 032 445 014.70</u>
Option											

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Dec 2014	ZAUS	9.09 Put	1,402	0.7071	0.7485	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	1.3689	1.4245	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	2.7122	2.7706	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	3.3505	3.4026	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	4.3491	4.3847	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1185.6413	1215.2510	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	5.4413	5.4510	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	990.3209	1019.6468	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	11.5602	11.1774	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	11.9490	11.5364	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	12.3506	11.9060	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	13.1927	12.6809	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	14.0884	13.5041	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	16.0559	15.3068	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	16.5870	15.7925	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	18.8798	17.8863	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	19.4982	18.4500	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	20.7924	19.6279	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	22.8845	21.5313	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	26.8126	25.0977	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	29.4613	27.4984	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	36.6088	33.9691	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	590.3343	616.9579	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	581.5754	608.0803	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	548.6096	574.6138	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	532.7317	558.4693	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	54.6830	50.6833	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	56.8959	52.7575	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	486.5811	511.4564	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	457.1072	481.3557	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	85.5067	79.6617	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	88.5115	82.4952	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	91.5839	85.3976	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	388.2038	410.7287	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	108.0038	100.9287	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	350.2597	371.6610	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	344.1896	365.3980	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	332.2648	353.0834	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	146.2102	137.2322	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	298.2286	317.8536	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	191.6522	180.6591	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	247.2534	264.8316	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	11.34 Call	7,300	209.6291	225.3463	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	189.3736	203.8864	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	379.9809	363.0214	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	133.7387	144.5438	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	129.4874	139.9832	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	127.4207	137.7666	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	107.0688	115.8732	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	102.2056	110.6297	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	90.5183	98.0067	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	79.4862	86.0794	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	74.0978	80.2449	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	793.8978	770.4449	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	73.0775	79.1392	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	64.6766	70.0258	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	50.7665	54.9052	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	50.1528	54.2371	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	21.2053	22.6797	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	19.8263	21.1750	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	16.3445	17.3796	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	16.0100	17.0155	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.2593	0.3967	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	22.4779	22.2531	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	30.7747	30.9839	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	48.3905	47.0951	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	82.2813	79.4958	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	89.4947	86.3849	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	112.0316	107.9032	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	395.8668	413.8813	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	219.5146	228.8961	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	132.5658	137.8286	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	95.6807	99.5876	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	58.8140	60.7944	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	105.9236	100.9896	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	109.7118	104.6413	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	191.3559	180.9571	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	199.0978	186.6602	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	25,000	197.8197	204.2261	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	175.3904	181.0892	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	97.7433	93.0440	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1352.3043	1382.8123	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1038.6483	1064.6635	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	542.7058	557.2626	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 2015	ZAUS	12.50 Call	33,750	414.0392	425.0260	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	317.4922	325.5557	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1236.7955	1260.9181	0.0000	0.0000	0	0.00		
			<u>1,330,917</u>					<i>0.00</i>	<i>0.00</i>	<i>12 633 900.00</i>	<i>3 370 786 409.41</i>
	Total		2,359,813					19,301.00	218,645,909.80	82 666 132.00	654 403 231 424.11

Grand Total	2,842,575							34,325.00	475 649 554.80	112,684,987	935,226,896,294.87
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