



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	(57.0057)	(51.1371)	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	1095.5929	1036.6250	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	1194.2142	1134.7627	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	(108.3970)	(101.3464)	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	1015.1348	955.0623	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	14.3568	14.4048	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.4302	14.4783	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	19.3663	26.3360	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.22 Put	9,605	272.5532	294.6161	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.50 Put	4,700	399.4032	429.2972	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.63 Put	4,697	467.7305	502.6219	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.04 Call	9,605	63.3984	59.0866	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.70 Call	4,700	37.9263	35.1848	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.72 Call	4,697	37.3631	34.6572	0.0000	0.0000	0	0.00	
			<u>39,654</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>
	<b>Total</b>		<b>39,654</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>
<b>Future</b>										
Sep 2014	DAUS	Future	0	11.1914	11.1397	0.0000	0.0000	5,000	55,957,000.00	
Sep 2014	DAUS	Future	162	11.2114	11.1434	0.0000	0.0000	0	0.00	
Sep 2014	DAUS	Future	468	11.2077	11.1476	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	Future	1,280	11.2446	11.1817	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	Future	668	11.2611	11.1981	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	Future	1,338	11.2832	11.2200	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	Future	711	11.2869	11.2237	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	1,800	11.3399	11.2764	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	4,000	11.3419	11.2783	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	Future	2,300	11.4384	11.3740	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	2,421	11.4956	11.4308	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	Future	2,435	11.5569	11.4918	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,450	11.6230	11.5581	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,375	11.6830	11.6183	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	1,386	11.7450	11.6805	0.0000	0.0000	0	0.00	
			<u>22,794</u>					<u>5,000.00</u>	<u>55,957,000.00</u>	<u>2 629 597.00</u>
<b>Option</b>										
Sep 2014	DAUS	10.80 Put	500	0.0237	0.6778	0.0000	0.0000	0	0.00	
Sep 2014	DAUS	13.10 Call	500	0.0000	0.0167	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	11.12 Call	10,000	139.8068	106.4767	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	10.74 Call	250	486.1438	428.5728	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	11.26 Put	6,000	141.2216	0.0000	0.0000	0.0000	12,000	1,782,000.00	
Oct 2014	DAUS	11.38 Call	6,000	96.2369	0.0000	0.0000	0.0000	12,000	990,000.00	
Oct 2014	DAUS	11.38 Put	6,000	218.8369	0.0000	0.0000	0.0000	6,000	1,393,980.00	
Oct 2014	DAUS	10.80 Put	500	12.2509	20.9562	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	13.33 Call	500	0.3205	0.3126	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	1.6819	2.1460	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	30.5838	28.8818	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.75 Call	10,000	536.0065	481.2283	0.0000	0.0000	0	0.00	

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Nov 2014	DAUS	11.20 Call	10,000	197.9402	169.4146	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	29.9645	41.9929	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	2.2275	4.0310	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	41.5895	53.6053	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	7.7690	7.2143	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	63.9804	73.7023	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	29.2310	30.5784	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	75.2686	85.7871	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	45.8731	44.2547	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	84.6490	96.3615	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	65.8893	63.4618	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	95.3392	106.2875	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	87.3298	78.7277	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	103.9469	114.8845	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	90.1965	85.4331	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	111.3519	123.2244	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	92.9555	84.4477	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	120.4143	131.3125	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	102.4527	98.1237	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	125.6203	138.1574	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	102.6044	99.9858	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	130.2230	142.4693	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	111.7029	105.2538	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	137.4751	150.2913	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	119.3082	115.9868	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	145.2048	156.2573	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	108.5890	105.3325	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	151.1603	162.7818	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	104.2209	97.4248	0.0000	0.0000	0	0.00		
			<u>67,214</u>					<u>30,000.00</u>	<u>4,165,980.00</u>	<u>4 365 437.00</u>	<u>308 269 574.46</u>
	<b>Total</b>		<b>90,008</b>					<b>35,000.00</b>	<b>60,122,980.00</b>	<b>6 995 034.00</b>	<b>25 310 974 974.26</b>
<b>Future</b>											
Dec 2014	EUUS	Future	180	1.2753	1.2867	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	9.9460	9.9212	9.9252	9.8367	1,900	18,767,125.00		
Mar 2015	ZAAD	Future	5,560	10.0453	10.0195	10.0484	9.9880	1,075	10,740,620.00		
Jun 2015	ZAAD	Future	2,300	10.1412	10.1154	10.1461	10.0192	1,100	11,049,705.00		
Sep 2015	ZAAD	Future	300	10.2482	10.2235	10.1860	10.1860	150	1,527,900.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
			17,878					4,225.00	42,085,350.00	2 370 832.00	18 541 625 025.40
<b>Option</b>											
	Dec 2014	ZAAD	9.45 Put	201	20.6197	24.6754	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	9.80 Put	201	97.3235	107.9359	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.05 Call	201	119.7394	114.5985	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.75 Call	201	15.1998	13.7018	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.80 Call	201	13.0904	11.6093	0.0000	0.0000	0	0.00	
			1,005					0.00	0.00	3 515.00	580 148.98
	<b>Total</b>		<b>18,883</b>					<b>4,225.00</b>	<b>42,085,350.00</b>	<b>2 374 347.00</b>	<b>18 542 205 174.38</b>
<b>Future</b>											
	Mar 2015	ZACA	Future	75	10.3595	10.3443	0.0000	0.0000	0	0.00	
			75					0.00	0.00	28 181.00	215 713 558.10
	<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	73,884	14.4669	14.5147	14.4430	14.4280	1,499	21,640,163.80	
	Mar 2015	ZAEU	Future	24,910	14.7208	14.7679	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	Future	1,150	14.9677	15.0165	14.9101	14.9101	100	1,491,010.00	
	Sep 2015	ZAEU	Future	20	15.2456	15.2954	0.0000	0.0000	0	0.00	
			99,964					1,599.00	23,131,173.80	5 411 251.00	66 913 335 340.30
<b>Option</b>											
	Dec 2014	ZAEU	13.50 Put	1,737	21.8729	18.9554	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.74 Put	650	42.9921	37.3599	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.99 Put	4,000	93.4416	81.4688	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	14.15 Put	3,000	142.4613	127.1220	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.15 Call	4,500	102.5227	114.7201	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.29 Call	25,000	84.5518	94.6604	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.37 Call	7,000	75.9286	85.2640	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	16.30 Call	1,737	24.0683	28.0523	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.80 Put	14,500	95.1609	86.3112	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.00 Put	12,800	135.9553	122.5430	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.02 Put	8,500	141.6886	128.0239	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.00 Call	713	346.8765	369.9063	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.05 Call	14,500	332.1069	354.5801	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.28 Call	5,700	272.7124	292.8207	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.31 Call	8,500	265.9082	285.7325	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.50 Call	7,100	227.2486	245.3142	0.0000	0.0000	0	0.00	
			119,937					0.00	0.00	2 449 309.00	337 200 438.24
	<b>Total</b>		<b>219,901</b>					<b>1,599.00</b>	<b>23,131,173.80</b>	<b>7 860 560.00</b>	<b>67 250 535 778.54</b>

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<b>Future</b>											
Dec 2014	ZAFR	Future	6,852	11.9875	12.0306	11.9566	11.9472	100	1,195,190.00		
Mar 2015	ZAFR	Future	200	12.2027	12.2465	0.0000	0.0000	0	0.00		
			<u>7,052</u>					<u>100.00</u>	<u>1,195,190.00</u>	<u>404 544.00</u>	<u>3 591 736 642.90</u>
		<b>Total</b>	<b>7,052</b>					<b>100.00</b>	<b>1,195,190.00</b>	<b>404 544.00</b>	<b>3 591 736 642.90</b>
<b>Future</b>											
Dec 2014	ZAGB	Future	37,147	18.5101	18.4403	18.5000	18.4125	1,799	33,166,970.80		
Mar 2015	ZAGB	Future	1,465	18.8017	18.7295	18.6895	18.6895	1,000	18,689,500.00		
Jun 2015	ZAGB	Future	1,365	19.0751	19.0032	18.9683	18.9683	1,000	18,968,300.00		
			<u>39,977</u>					<u>3,799.00</u>	<u>70,824,770.80</u>	<u>4 153 009.00</u>	<u>59 274 996 856.20</u>
<b>Option</b>											
Dec 2014	ZAGB	17.45 Put	2,500	42.9804	43.5889	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	357.6146	394.2958	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	163.5773	150.3998	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	137.3038	126.9697	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	517.1162	483.6779	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>64,547</b>					<b>3,799.00</b>	<b>70,824,770.80</b>	<b>4 910 219.00</b>	<b>59 460 583 228.14</b>
<b>Future</b>											
Dec 2014	ZAJY	Future	15,514	0.1044	0.1037	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	25	0.1063	0.1056	0.0000	0.0000	0	0.00		
			<u>15,539</u>					<u>0.00</u>	<u>0.00</u>	<u>591 234.00</u>	<u>6 077 107 754.40</u>
		<b>Total</b>	<b>15,539</b>					<b>0.00</b>	<b>0.00</b>	<b>591 234.00</b>	<b>6 077 107 754.40</b>
<b>Future</b>											
Dec 2014	ZAUM	Future	1,183	11.3438	11.2802	11.3514	11.3037	77	87,152,650.00		
Mar 2015	ZAUM	Future	79	11.5344	11.4694	11.4889	11.4747	20	22,970,920.00		
Jun 2015	ZAUM	Future	5	11.7161	11.6515	11.6732	11.6732	4	4,669,280.00		
			<u>1,267</u>					<u>101.00</u>	<u>114,792,850.00</u>	<u>74 065.00</u>	<u>70 017 872 890.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	48833.5548	45295.6380	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>1,687</b>					<b>101.00</b>	<b>114,792,850.00</b>	<b>78 168.00</b>	<b>70 155 071 354.38</b>
<b>Future</b>											
Dec 2014	ZAUS	Future	974,050	11.3438	11.2802	11.3685	11.2050	176,157	1,997,109,762.80		
Mar 2015	ZAUS	Future	115,619	11.5344	11.4694	11.5275	11.4889	5,481	63,128,513.20		
Jun 2015	ZAUS	Future	18,138	11.7161	11.6515	11.7306	11.1753	6,370	74,521,304.00		
Sep 2015	ZAUS	Future	1,460	11.9143	11.8491	11.8649	11.3528	400	4,659,788.00		

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			1,109,267					188,408.00	2,139,419,368.00	70 220 640.00	653 171 864 382.70
Option											
Dec 2014	ZAUS	9.09 Put	1,402	0.6580	0.7071	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	1.2812	1.3689	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	2.5192	2.7122	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	3.1023	3.3505	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	4.0098	4.3491	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1248.7960	1185.6413	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	4.9960	5.4413	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	1052.4185	990.3209	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	9.7864	11.5602	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	10.1012	11.9490	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	10.4263	12.3506	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	11.1073	13.1927	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	11.8307	14.0884	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	13.4172	16.0559	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	13.8450	16.5870	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	15.6908	18.8798	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	16.1882	19.4982	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	17.2280	20.7924	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	18.9092	22.8845	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	22.0659	26.8126	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	24.1943	29.4613	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	29.9453	36.6088	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	646.5854	590.3343	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	637.5874	581.5754	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	601.8888	548.6096	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	584.2509	532.7317	0.0000	0.0000	1,000	572,060.00		
Dec 2014	ZAUS	10.81 Put	6,000	42.2149	54.6830	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	44.0344	56.8959	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	535.6871	486.5811	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	504.4943	457.1072	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	67.9556	85.5067	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	70.5046	88.5115	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	73.1190	91.5839	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	430.9908	388.2038	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	87.1908	108.0038	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	390.1412	350.2597	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	383.5787	344.1896	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	370.6671	332.2648	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	120.5185	146.2102	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	333.6549	298.2286	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	11.20 Put	250	160.9987	191.6522	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	277.7490	247.2534	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	233.5518	209.6291	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	210.0871	189.3736	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	333.1971	379.9809	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	146.9608	133.7387	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	142.1285	129.4874	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	139.7792	127.4207	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	116.6473	107.0688	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	111.1261	102.2056	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	97.8336	90.5183	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	85.2568	79.4862	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	79.2094	74.0978	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	735.4094	793.8978	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	78.0650	73.0775	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	68.6613	64.6766	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	53.1789	50.7665	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	52.5001	50.1528	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	21.2080	21.2053	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	19.7226	19.8263	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	15.9980	16.3445	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	15.6425	16.0100	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.4244	0.2593	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	21.2557	22.4779	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	29.6405	30.7747	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	43.1983	48.3905	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	72.9020	82.2813	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	79.2432	89.4947	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	99.1120	112.0316	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	427.2350	395.8668	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	231.9232	219.5146	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	137.7307	132.5658	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	98.9667	95.6807	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	58.5449	58.8140	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	95.8271	105.9236	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	99.2505	109.7118	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	170.9819	191.3559	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	176.3642	199.0978	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	3,000	304.3683	0.0000	0.0000	0.0000	3,000	936,000.00		
Jun 2015	ZAUS	13.00 Call	25,000	205.8509	197.8197	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	182.1933	175.3904	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	91.2543	97.7433	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	10.60 Call	13,700	1410.4308	1352.3043	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1088.9152	1038.6483	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	567.3193	542.7058	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	430.7824	414.0392	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	328.5610	317.4922	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1284.9057	1236.7955	0.0000	0.0000	0	0.00		
			<u>1,333,917</u>					<u>4,000.00</u>	<u>1,508,060.00</u>	<u>12 637 900.00</u>	<u>3 372 294 469.41</u>
	<b>Total</b>		<b><u>2,443,184</u></b>					<b><u>192,408.00</u></b>	<b><u>2,140,927,428.00</u></b>	<b><u>82 858 540.00</u></b>	<b><u>656 544 158 852.11</u></b>

<b>Grand Total</b>	<b><u>2,942,398</u></b>							<b><u>237,232.00</u></b>	<b><u>2 453 079 742.60</u></b>	<b><u>112,922,219</u></b>	<b><u>937,679,976,037.47</u></b>
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