



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-September-2014

<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											
Dec 2014	CAFC	Future	1,942	(59.7376)	(57.0057)	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	1120.3728	1095.5929	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	1219.1580	1194.2142	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	(123.6068)	(108.3970)	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	1040.5766	1015.1348	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	14.3362	14.3568	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.4102	14.4302	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	23.2336	19.3663	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	290.4391	272.5532	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	421.6718	399.4032	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	493.2813	467.7305	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	61.3373	63.3984	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	36.6895	37.9263	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	36.1444	37.3631	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	11.2461	11.2114	0.0000	0.0000	162	1,821,868.20		
Sep 2014	DAUS	Future	468	11.2369	11.2077	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	1,280	11.2717	11.2446	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.2883	11.2611	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.3105	11.2832	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.3142	11.2869	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.3681	11.3399	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.3702	11.3419	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.4671	11.4384	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.5237	11.4956	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.5843	11.5569	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.6511	11.6230	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.7118	11.6830	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.7747	11.7450	0.0000	0.0000	0	0.00		
			<u>22,632</u>					<u>162.00</u>	<u>1,821,868.20</u>	<u>2 629 759.00</u>	<u>25 004 527 268.00</u>
Option											
Oct 2014	DAUS	11.12 Call	10,000	163.1922	139.8068	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	512.6771	486.1438	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.19 Call	6,000	143.4771	0.0000	0.0000	0.0000	6,000	750,000.00		
Oct 2014	DAUS	11.26 Put	6,000	129.2348	141.2216	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Call	6,000	106.3732	96.2369	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Put	6,000	201.7732	218.8369	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	8.6466	12.2509	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.3709	0.3205	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	1.4977	1.6819	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	34.2170	30.5838	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	560.5672	536.0065	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	214.9226	197.9402	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	25.2256	29.9645	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	13.61 Call	500	2.1903	2.2275	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	37.9908	41.5895	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	8.9465	7.7690	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	59.2615	63.9804	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	30.8264	29.2310	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	71.2611	75.2686	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	48.2323	45.8731	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	81.8854	84.6490	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	66.7875	65.8893	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	91.9673	95.3392	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	90.0619	87.3298	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	99.7527	103.9469	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	93.6556	90.1965	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	106.8373	111.3519	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	96.3211	92.9555	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	115.3752	120.4143	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	107.5984	102.4527	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	121.0915	125.6203	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	106.4741	102.6044	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	124.0144	130.2230	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	117.7934	111.7029	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	133.9661	137.4751	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	125.6229	119.3082	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	142.0377	145.2048	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	118.2212	108.5890	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	147.9754	151.1603	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	107.8052	104.2209	0.0000	0.0000	0	0.00		
			<u>72,214</u>					<u>6,000.00</u>	<u>750,000.00</u>	<u>4 371 437.00</u>	<u>309 019 574.46</u>
	Total		94,846					6,162.00	2,571,868.20	7 001 196.00	25 313 546 842.46
Future											
Dec 2014	EUUS	Future	80	1.2705	1.2753	1.2760	1.2740	100	1,275,000.00		
			<u>80</u>					<u>100.00</u>	<u>1,275,000.00</u>	<u>12 476.00</u>	<u>171 151 837.00</u>
	Total		80					100.00	1,275,000.00	12 476.00	171 151 837.00
Future											
Dec 2014	ZAAD	Future	9,718	9.9290	9.9460	9.9227	9.9180	500	4,960,175.00		
Mar 2015	ZAAD	Future	5,560	10.0269	10.0453	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	2,300	10.1229	10.1412	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	300	10.2329	10.2482	0.0000	0.0000	0	0.00		
			<u>17,878</u>					<u>500.00</u>	<u>4,960,175.00</u>	<u>2 371 332.00</u>	<u>18 546 585 200.40</u>
Option											

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Dec 2014	ZAAD	9.45 Put	201	23.5035	20.6197	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	106.8027	97.3235	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	116.9237	119.7394	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	14.9657	15.1998	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	12.8504	13.0904	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		18,883					500.00	4,960,175.00	2 374 847.00	18 547 165 349.38
Future											
Mar 2015	ZACA	Future	75	10.3313	10.3595	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	14.4479	14.4669	14.4747	14.4495	2,000	28,935,600.00		
Mar 2015	ZAEU	Future	24,910	14.6996	14.7208	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	1,150	14.9473	14.9677	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	20	15.2305	15.2456	0.0000	0.0000	0	0.00		
			<u>99,964</u>					<u>2,000.00</u>	<u>28,935,600.00</u>	<u>5 413 251.00</u>	<u>66 942 270 940.30</u>
Option											
Dec 2014	ZAEU	13.50 Put	1,737	23.5253	21.8729	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	46.8200	42.9921	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	100.8024	93.4416	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	152.5126	142.4613	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	102.6324	102.5227	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	84.8066	84.5518	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	76.2322	75.9286	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	24.2260	24.0683	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	14,500	111.2321	95.1609	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	156.5459	135.9553	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	162.7257	141.6886	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	359.5799	346.8765	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	344.7847	332.1069	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	284.9293	272.7124	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	278.0297	265.9082	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	238.6642	227.2486	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		219,901					2,000.00	28,935,600.00	7 862 560.00	67 279 471 378.54
Future											
Dec 2014	ZAFR	Future	6,852	11.9685	11.9875	0.0000	0.0000	0	0.00		

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Mar 2015	ZAFR	Future	200	12.1828	12.2027	0.0000	0.0000	0	0.00		
			<u>7,052</u>					0.00	0.00	404 544.00	3 591 736 642.90
		Total	7,052					0.00	0.00	404 544.00	3 591 736 642.90
Future											
Dec 2014	ZAGB	Future	37,137	18.4676	18.5101	18.5000	18.4184	26	480,123.30		
Mar 2015	ZAGB	Future	1,465	18.7565	18.8017	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	1,375	19.0312	19.0751	19.0000	19.0000	10	190,000.00		
Sep 2015	ZAGB	Future	10	19.3365	19.3737	19.3180	19.3180	10	193,180.00		
			<u>39,987</u>					46.00	863,303.30	4 153 055.00	59 275 860 159.50
Option											
Dec 2014	ZAGB	17.45 Put	2,500	44.9135	42.9804	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	384.3068	357.6146	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	157.2165	163.5773	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	132.1723	137.3038	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	503.3216	517.1162	0.0000	0.0000	0	0.00		
			<u>24,570</u>					0.00	0.00	757 210.00	185 586 371.94
		Total	64,557					46.00	863,303.30	4 910 265.00	59 461 446 531.44
Future											
Dec 2014	ZAJY	Future	15,514	0.1042	0.1044	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	25	0.1061	0.1063	0.0000	0.0000	0	0.00		
			<u>15,539</u>					0.00	0.00	591 234.00	6 077 107 754.40
		Total	15,539					0.00	0.00	591 234.00	6 077 107 754.40
Future											
Dec 2014	ZAUM	Future	1,219	11.3722	11.3438	11.3790	11.3141	87	98,728,500.00		
Mar 2015	ZAUM	Future	79	11.5621	11.5344	0.0000	0.0000	0	0.00		
Jun 2015	ZAUM	Future	5	11.7454	11.7161	0.0000	0.0000	0	0.00		
			<u>1,303</u>					87.00	98,728,500.00	74 152.00	70 116 601 390.00
Option											
Mar 2015	ZAUM	11.28 Call	420	50827.9083	48833.5548	0.0000	0.0000	0	0.00		
			<u>420</u>					0.00	0.00	4 103.00	137 198 464.38
		Total	1,723					87.00	98,728,500.00	78 255.00	70 253 799 854.38
Future											
Dec 2014	ZAUS	Future	987,193	11.3722	11.3438	11.4004	11.3075	44,142	500,826,143.60		
Mar 2015	ZAUS	Future	118,069	11.5621	11.5344	11.5529	11.5223	2,851	32,960,282.30		
Jun 2015	ZAUS	Future	18,138	11.7454	11.7161	11.7647	11.6975	130	1,521,931.00		
Sep 2015	ZAUS	Future	1,470	11.9482	11.9143	11.9402	11.9402	10	119,402.00		
			<u>1,124,870</u>					47,133.00	535,427,758.90	70 267 773.00	653 707 292 141.60

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Option											
Dec 2014	ZAUS	9.09 Put	1,402	0.6109	0.6580	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	1.1909	1.2812	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	2.3381	2.5192	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	2.8775	3.1023	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	3.7158	4.0098	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1276.8257	1248.7960	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	4.6257	4.9960	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	1080.0703	1052.4185	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	8.8958	9.7864	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	9.1721	10.1012	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	9.4568	10.4263	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	10.0528	11.1073	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	10.6858	11.8307	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	12.0719	13.4172	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	12.4452	13.8450	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	14.0559	15.6908	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	14.4894	16.1882	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	15.3961	17.2280	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	16.8612	18.9092	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	19.6111	22.0659	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	21.4667	24.1943	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	26.4812	29.9453	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	671.1613	646.5854	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	662.0366	637.5874	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	625.8000	601.8888	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	607.8731	584.2509	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	37.2883	42.2149	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	38.9558	44.0344	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	558.3817	535.6871	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	526.5312	504.4943	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	61.0787	67.9556	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	63.4535	70.5046	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	65.8922	73.1190	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	451.2626	430.9908	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	79.0626	87.1908	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	409.2951	390.1412	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	402.5415	383.5787	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	389.2490	370.6671	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	110.5091	120.5185	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	351.0806	333.6549	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	149.0570	160.9987	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	11.25 Call	5,000	293.2410	277.7490	0.0000	0.0000	670	216,410.00		
Dec 2014	ZAUS	11.34 Call	7,300	247.3366	233.5518	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	222.7362	210.0871	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	315.6951	333.1971	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	156.1762	146.9608	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	151.0655	142.1285	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	148.5801	139.7792	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	124.0752	116.6473	0.0000	0.0000	1,340	170,180.00		
Dec 2014	ZAUS	11.78 Call	4,500	118.2175	111.1261	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	104.1042	97.8336	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	90.7285	85.2568	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	84.2844	79.2094	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	712.0844	735.4094	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	83.0659	78.0650	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	73.0427	68.6613	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	56.5251	53.1789	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	55.7999	52.5001	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	22.3869	21.2080	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	20.8010	19.7226	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	16.8278	15.9980	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	16.4486	15.6425	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.4477	0.4244	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	20.2509	21.2557	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	28.0474	29.6405	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	40.9544	43.1983	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	69.6412	72.9020	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	75.7810	79.2432	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	95.0385	99.1120	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	1,500	235.2860	0.0000	0.0000	0.0000	1,500	397,500.00		
Mar 2015	ZAUS	11.40 Call	500	445.8511	427.2350	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	358.8388	0.0000	0.0000	0.0000	250	89,625.00		
Mar 2015	ZAUS	11.85 Call	1,500	280.9591	0.0000	0.0000	0.0000	3,000	762,000.00		
Mar 2015	ZAUS	12.00 Call	10,000	244.2012	231.9232	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	145.7340	137.7307	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	104.8997	98.9667	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	61.8063	58.5449	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	91.5256	95.8271	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	94.9111	99.2505	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	166.1606	170.9819	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	171.4978	176.3642	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	3,000	293.3711	304.3683	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	25,000	214.2533	205.8509	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>
Jun 2015	ZAUS	13.22 Call	22,850	189.6133	182.1933	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	88.5921	91.2543	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1441.5373	1410.4308	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1116.8358	1088.9152	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	585.7925	567.3193	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	445.6474	430.7824	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	340.1392	328.5610	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1313.2815	1284.9057	0.0000	0.0000	0	0.00		
			<u>1,337,837</u>					<u>6,760.00</u>	<u>1,635,715.00</u>	<u>12 644 660.00</u>	<u>3 373 930 184.41</u>
	Total		<u>2,462,707</u>					<u>53,893.00</u>	<u>537,063,473.90</u>	<u>82 912 433.00</u>	<u>657 081 222 326.01</u>

Grand Total	2,966,705					62,788.00	674 397 920.40	112,985,007	938,354,373,957.87
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