



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	(63.6504)	(66.4254)	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	1186.0980	1147.2643	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	1285.2127	1246.0367	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	(125.9401)	(116.3585)	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	1103.5014	1069.3803	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	14.3351	14.3650	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.4100	14.4400	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	16.4043	19.0557	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	271.9645	271.7172	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	396.7086	398.4992	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	463.8604	466.7525	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	68.9703	65.9703	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	40.8208	39.0163	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	40.1976	38.4208	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	11.3007	11.2757	0.0000	0.0000	468	5,288,727.60		
Oct 2014	DAUS	Future	0	11.3192	11.2959	0.0000	0.0000	4,000	45,221,600.00		
Oct 2014	DAUS	Future	1,280	11.3322	11.3090	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.3489	11.3257	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.3715	11.3482	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.3752	11.3519	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.4307	11.4071	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.4329	11.4093	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.4595	11.4351	0.0000	0.0000	440	5,025,680.00		
Jan 2015	DAUS	Future	2,300	11.5345	11.5089	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.5916	11.5651	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.6527	11.6253	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.7198	11.6922	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.7809	11.7533	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.8442	11.8165	0.0000	0.0000	0	0.00		
			<u>22,604</u>					<u>4,908.00</u>	<u>55,536,007.60</u>	<u>2 638 667.00</u>	<u>25 105 273 275.60</u>
Option											
Oct 2014	DAUS	11.12 Call	10,000	204.2227	189.3155	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	571.3800	548.3459	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.19 Call	6,000	177.6677	166.6480	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.26 Put	6,000	94.1263	110.8139	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Call	6,000	122.2766	119.6252	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Put	6,000	157.0766	177.6252	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	6.8059	7.4771	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.15 Put	500	59.1233	0.0000	0.0000	0.0000	500	26,000.00		
Oct 2014	DAUS	11.69 Call	500	51.4688	0.0000	0.0000	0.0000	500	26,000.00		
Oct 2014	DAUS	13.33 Call	500	0.3517	0.3884	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	1.0201	1.2426	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	36.9556	37.2914	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	10.75 Call	10,000	617.8811	597.5850	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	245.7795	238.2447	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	19.4775	24.0451	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	1.4496	1.5982	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	90.5550	0.0000	0.0000	0.0000	500	43,000.00		
Nov 2014	DAUS	11.85 Call	500	83.0531	0.0000	0.0000	0.0000	500	43,000.00		
Dec 2014	DAUS	10.80 Put	500	29.7615	34.7742	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	105.6285	0.0000	0.0000	0.0000	500	50,000.00		
Dec 2014	DAUS	11.99 Call	500	96.7308	0.0000	0.0000	0.0000	500	50,000.00		
Dec 2014	DAUS	13.80 Call	500	9.2726	9.6547	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	50.6855	56.5870	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	32.0502	32.8579	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	62.9722	68.6650	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	48.4232	48.9779	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	74.2506	79.3611	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	67.7566	71.2762	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	84.5462	89.6719	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	92.7072	92.3216	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	92.6533	97.3896	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	102.8221	102.5389	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	100.8893	105.3326	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	101.4860	101.3773	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	108.6687	113.5514	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	112.3403	110.7349	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	114.8611	120.1070	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	118.6038	115.3913	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	120.7504	125.3572	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	128.2743	121.5039	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	130.3223	136.3610	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	140.6990	135.4066	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	138.5660	143.1525	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	125.7370	121.7821	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	145.4508	151.1813	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	116.5010	112.7011	0.0000	0.0000	0	0.00		
			<u>75,214</u>					<u>3,000.00</u>	<u>238,000.00</u>	<u>4 374 437.00</u>	<u>309 257 574.46</u>
		Total	97,818					7,908.00	55,774,007.60	7 013 104.00	25 414 530 850.06
Future											
Dec 2014	EUUS	Future	80	1.2636	1.2688	0.0000	0.0000	0	0.00		
			<u>80</u>					<u>0.00</u>	<u>0.00</u>	<u>12 476.00</u>	<u>171 151 837.00</u>
		Total	80					0.00	0.00	12 476.00	171 151 837.00

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Future											
Dec 2014	ZAAD	Future	9,968	9.9480	9.8992	9.9422	9.9178	355	3,523,461.00		
Mar 2015	ZAAD	Future	6,060	10.0499	9.9978	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	2,600	10.1464	10.0936	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	300	10.2574	10.2049	0.0000	0.0000	0	0.00		
			<u>18,928</u>					<u>355.00</u>	<u>3,523,461.00</u>	<u>2 372 787.00</u>	<u>18 561 154 501.40</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	21.6912	26.5251	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	99.2328	115.7859	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	123.0576	105.2146	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	14.8249	12.2694	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	12.5986	10.4628	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		19,933					355.00	3,523,461.00	2 376 302.00	18 561 734 650.38
Future											
Mar 2015	ZACA	Future	75	10.3624	10.3568	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	14.4493	14.4789	14.4603	14.4101	1,753	25,293,630.90		
Mar 2015	ZAEU	Future	24,663	14.7071	14.7332	14.6561	14.6217	172	2,519,787.40		
Jun 2015	ZAEU	Future	1,200	14.9554	14.9815	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	20	15.2390	15.2666	0.0000	0.0000	0	0.00		
			<u>99,767</u>					<u>1,925.00</u>	<u>27,813,418.30</u>	<u>5 416 186.00</u>	<u>66 985 104 660.60</u>
Option											
Dec 2014	ZAEU	13.50 Put	1,737	21.8805	21.1323	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	43.5276	41.2500	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	97.3156	92.0616	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	149.5104	141.6937	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	104.8089	111.6770	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	86.9877	92.7568	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	78.4001	83.6244	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	25.4229	27.1940	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	14,500	103.7572	98.9686	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	149.2780	142.5431	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	155.5005	148.5382	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	364.7081	373.1170	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	349.9946	358.0373	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	290.4823	297.0196	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	283.6226	289.9869	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.50 Call	7,100	244.3778	249.7542	0.0000	0.0000	0	0.00		
			119,937					0.00	0.00	2 449 309.00	337 200 438.24
		Total	219,704					1,925.00	27,813,418.30	7 865 495.00	67 322 305 098.84
Future											
Dec 2014	ZAFR	Future	6,802	11.9751	12.0093	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	300	12.1943	12.2258	0.0000	0.0000	0	0.00		
			7,102					0.00	0.00	404 794.00	3 594 788 107.90
		Total	7,102					0.00	0.00	404 794.00	3 594 788 107.90
Future											
Dec 2014	ZAGB	Future	36,633	18.5337	18.5161	18.5850	18.4577	674	12,470,060.00		
Mar 2015	ZAGB	Future	1,872	18.8305	18.8081	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	1,775	19.1065	19.0842	19.0705	19.0705	250	4,767,625.00		
Sep 2015	ZAGB	Future	15	19.4121	19.3920	0.0000	0.0000	0	0.00		
			40,295					924.00	17,237,685.00	4 154 841.00	59 309 421 115.50
Option											
Dec 2014	ZAGB	17.45 Put	2,500	42.4293	41.4483	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	352.1457	356.3679	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	174.0685	167.8416	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	146.4150	141.3913	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	547.5224	531.0539	0.0000	0.0000	0	0.00		
			24,570					0.00	0.00	757 210.00	185 586 371.94
		Total	64,865					924.00	17,237,685.00	4 912 051.00	59 495 007 487.44
Future											
Dec 2014	ZAJY	Future	15,514	0.1043	0.1044	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	25	0.1062	0.1063	0.0000	0.0000	0	0.00		
			15,539					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	1,375	11.4352	11.4114	11.4734	11.3863	136	155,289,500.00		
Mar 2015	ZAUM	Future	90	11.6303	11.6032	11.6620	11.6249	20	23,303,780.00		
Jun 2015	ZAUM	Future	45	11.8147	11.7870	11.8600	11.8166	30	35,536,600.00		
Sep 2015	ZAUM	Future	15	12.0184	11.9914	12.0434	12.0426	15	18,064,700.00		
			1,525					201.00	232,194,580.00	74 524.00	70 544 731 020.00
Option											
Mar 2015	ZAUM	11.28 Call	420	55049.8171	53773.7340	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		Total	1,945					201.00	232,194,580.00	78 627.00	70 681 929 484.38

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Future											
Dec 2014	ZAUS	Future	1,008,150	11.4352	11.4114	11.4933	11.3779	61,908	708,626,888.10		
Mar 2015	ZAUS	Future	117,964	11.6303	11.6032	11.6270	11.5847	265	3,078,236.50		
Jun 2015	ZAUS	Future	17,438	11.8147	11.7870	11.8600	11.7700	2,236	26,470,481.80		
Sep 2015	ZAUS	Future	1,680	12.0184	11.9914	12.0652	12.0414	210	2,528,932.00		
Dec 2015	ZAUS	Future	2,200	12.1919	12.1652	12.1792	12.1512	1,400	17,026,380.00		
			<u>1,147,432</u>					<u>66,019.00</u>	<u>757,730,918.40</u>	<u>70 365 354.00</u>	<u>654 826 574 422.30</u>
Option											
Dec 2014	ZAUS	9.09 Put	1,402	0.5156	0.5827	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	1.0177	1.1099	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	2.0173	2.1292	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	2.4880	2.6028	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	3.2194	3.3341	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1339.2128	1315.5232	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	4.0128	4.1232	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	1141.7445	1118.1838	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	7.3696	7.7506	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	7.5917	8.0121	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	7.8202	8.2824	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	8.2988	8.8491	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	8.8068	9.4529	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	9.9176	10.7807	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	10.2167	11.1392	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	11.5053	12.6916	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	11.8522	13.1110	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	12.5776	13.9891	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	13.7488	15.4119	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	15.9479	18.0911	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	17.4307	19.9042	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	21.4432	24.8190	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	728.6305	708.6556	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	719.3323	699.5155	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	682.3509	663.2164	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	663.9964	645.2309	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	29.6552	34.8812	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	30.5381	35.9626	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	610.0347	592.5026	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	576.6155	560.0104	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	46.9227	54.8522	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	48.8705	57.0542	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	50.8777	59.3162	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	11.00 Call	32,500	497.0113	482.9740	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	61.8113	71.5740	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	452.2061	439.8399	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	444.9665	432.8863	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	430.6922	419.1869	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	88.4570	101.0402	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	389.5165	379.7596	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	357.1394	348.8463	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	121.9394	137.4463	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	326.5574	319.7180	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	276.0852	271.7637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	245.6893	242.9390	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	271.4746	293.9792	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	171.0815	170.9607	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	165.3449	165.3940	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	162.5532	162.6857	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	135.0564	135.9082	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	128.4871	129.4889	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	112.6795	113.9909	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	97.5214	99.0607	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	90.3373	91.9293	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	655.1373	680.5293	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	88.9793	90.5790	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	77.8354	79.4703	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	59.5722	61.1370	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	58.7734	60.3310	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	23.0313	23.9274	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	21.3362	22.1802	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	17.1102	17.8104	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	16.7090	17.3945	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.4475	0.4962	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	19.2915	19.4640	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	26.7075	28.0110	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	37.2498	39.9651	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	62.7895	67.7676	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	68.2577	73.7060	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	85.4281	92.3132	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	1,500	208.5444	223.3252	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	483.5069	473.3985	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	387.0123	381.1289	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	1,500	302.1778	298.6313	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	262.0014	259.4588	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	12.61 Call	23,800	155.0089	154.2803	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	111.2280	110.8988	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	63.7649	63.7733	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	86.2120	90.1936	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	89.3406	93.4943	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	155.2026	162.8122	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	160.1442	167.9998	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	3,000	269.4445	281.5756	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	25,000	227.3215	224.4007	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	200.6970	198.3489	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	86.7264	91.8154	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1509.6206	1487.7744	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1178.4170	1159.0694	0.0000	0.0000	3,284	3,806,383.91		
Sep 2015	ZAUS	12.00 Call	13,700	623.0249	613.8393	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	474.3920	466.8780	0.0000	0.0000	3,284	1,533,227.35		
Sep 2015	ZAUS	13.06 Call	18,946	362.1689	355.5855	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1370.9072	1352.3787	0.0000	0.0000	0	0.00		
			<u>1,343,699</u>					<u>6,568.00</u>	<u>5,339,611.26</u>	<u>12 660 021.00</u>	<u>3 387 628 008.95</u>
		Total	<u>2,491,131</u>					<u>72,587.00</u>	<u>763,070,529.66</u>	<u>83 025 375.00</u>	<u>658 214 202 431.25</u>

Grand Total	<u>2,999,534</u>							<u>83,900.00</u>	<u>1 099 613 681.56</u>	<u>113,116,655</u>	<u>940,110,483,143.01</u>
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