



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	(37.8575)	(45.9659)	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	885.1384	915.1660	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	981.1585	1011.0434	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	(163.5522)	(144.2691)	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	803.5554	835.6731	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	14.2812	14.3294	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.3548	14.4037	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											
Jan 2015	DAGB	18.22 Put	9,605	545.7050	512.4961	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	732.3704	691.4274	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	826.0851	781.7970	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	48.8192	54.8957	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	29.4591	32.6290	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	29.0262	32.1315	0.0000	0.0000	0	0.00		
			<u>38,004</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
	Total		38,004					0.00	0.00	9 605.00	6 218 373.05
Future											
Sep 2014	DAUS	Future	1,500	10.9721	11.0116	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,748	10.9794	11.0186	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.0320	11.0701	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.0568	11.0951	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.1090	11.1476	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1109	11.1495	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	11.2072	11.2463	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,365	11.3249	11.3645	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	1,372	11.3905	11.4306	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.4499	11.4906	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5118	11.5528	0.0000	0.0000	0	0.00		
			<u>17,170</u>					<u>0.00</u>	<u>0.00</u>	<u>2 590 338.00</u>	<u>24 565 879 889.80</u>
Option											
Sep 2014	DAUS	10.69 Call	12,000	275.3475	315.2220	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.77 Put	5,000	9.1424	11.9049	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.94 Call	5,000	106.2381	136.5856	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	34.5170	32.1678	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.0112	0.0230	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	0	0.0000	0.0000	0.0000	0.0000	5,000	0.50		
Sep 2014	DAUS	10.96 Call	0	109.7458	140.3771	0.0000	0.0000	5,000	8,557,400.00		
Oct 2014	DAUS	10.74 Call	250	289.9686	323.0981	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	0	0.0073	0.0097	0.0000	0.0000	5,000	0.50		
Oct 2014	DAUS	10.80 Put	500	70.5815	63.9499	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	0	100.3364	115.0000	0.0000	0.0000	5,000	0.50		
Oct 2014	DAUS	13.33 Call	500	0.5016	0.5519	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	5.5781	5.9656	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	28.8630	32.8617	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	357.1578	389.6233	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	130.3657	146.9223	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	93.0434	87.2852	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	13.61 Call	500	3.3938	4.2634	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	0	0.0784	0.0781	0.0000	0.0000	5,000	0.50		
Nov 2014	DAUS	11.25 Call	0	165.3628	184.8634	0.0000	0.0000	5,000	0.50		
Dec 2014	DAUS	10.80 Put	500	103.2774	100.2366	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	4.6383	6.1415	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	0	0.2628	0.3473	0.0000	0.0000	5,000	0.50		
Dec 2014	DAUS	11.20 Call	0	232.7392	257.9343	0.0000	0.0000	5,000	0.50		
Jan 2015	DAUS	8.30 Put	0	0.8948	0.9756	0.0000	0.0000	5,000	0.50		
Jan 2015	DAUS	10.80 Put	300	121.1991	117.2650	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	0	310.5374	339.3031	0.0000	0.0000	5,000	0.50		
Jan 2015	DAUS	14.27 Call	300	29.2255	31.7923	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	127.8533	123.6784	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	46.5473	49.4192	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	0	1.4883	1.6145	0.0000	0.0000	5,000	0.50		
Feb 2015	DAUS	11.15 Call	0	395.2137	425.4769	0.0000	0.0000	5,000	0.50		
Mar 2015	DAUS	10.80 Put	300	134.5698	132.1095	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	58.6803	63.2487	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	143.2533	141.4552	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	64.1643	72.3636	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	151.3507	148.0768	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	68.5434	74.4587	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	159.1120	154.7521	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	68.0894	74.2612	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	165.9056	164.5330	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	81.5701	85.5787	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	170.2942	171.0389	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	82.5953	87.0163	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	176.0893	177.3611	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	86.7579	94.4169	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	183.3608	185.0501	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	96.5790	101.4987	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	189.6925	188.7777	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	87.7856	92.2345	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	192.4297	191.6935	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	81.0085	88.9223	0.0000	0.0000	0	0.00		
			<u>61,214</u>					<u>60,000.00</u>	<u>8,557,405.50</u>	<u>4 325 437.00</u>	<u>302 811 394.46</u>
		Total	78,384					60,000.00	8,557,405.50	6 915 775.00	24 868 691 284.26
Future											
Dec 2014	EUUS	Future	130	1.2950	1.2949	0.0000	0.0000	0	0.00		
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>12 326.00</u>	<u>169 228 087.00</u>

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Total			130					0.00	0.00	12 326.00	169 228 087.00
Future											
Dec 2014	ZAAD	Future	10,761	9.9732	10.0090	9.9767	9.9312	501	4,986,949.90		
Mar 2015	ZAAD	Future	4,315	10.0756	10.1119	0.0000	0.0000	170	1,713,260.00		
Jun 2015	ZAAD	Future	1,050	10.1743	10.2125	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	300	10.2853	10.3231	0.0000	0.0000	0	0.00		
			<u>16,426</u>					<u>671.00</u>	<u>6,700,209.90</u>	<u>2 364 044.00</u>	<u>18 473 917 914.40</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	27.9499	21.7544	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	104.8846	86.5581	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	146.4770	154.0476	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	20.9976	20.8262	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	17.8639	17.6963	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			17,431					671.00	6,700,209.90	2 367 559.00	18 474 498 063.38
Future											
Mar 2015	ZACA	Future	75	10.2069	10.2067	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	73,976	14.3910	14.4399	14.3850	14.3701	299	4,299,798.80		
Mar 2015	ZAEU	Future	18,757	14.6487	14.6992	14.6468	14.6468	800	11,699,860.00		
Jun 2015	ZAEU	Future	500	14.8983	14.9516	0.0000	0.0000	0	0.00		
			<u>93,233</u>					<u>1,099.00</u>	<u>15,999,658.80</u>	<u>5 398 575.00</u>	<u>66 729 684 340.40</u>
Option											
Dec 2014	ZAEU	13.50 Put	1,737	36.0275	32.1589	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	69.2028	62.0403	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	136.6329	123.7941	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	196.7874	179.6569	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	116.2344	127.8307	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	98.2499	108.3781	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	89.4560	98.8461	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	32.7346	36.9619	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	14,500	115.2163	118.4249	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	5,700	165.7299	165.4039	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	172.2733	171.8498	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	340.9741	377.8587	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	327.2040	363.2031	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	271.6598	303.6989	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.31 Call	8,500	265.2738	296.8136	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>
		Total	198,970					1,099.00	15,999,658.80	7 834 587.00	67 064 386 405.31
Future											
Dec 2014	ZAFR	Future	6,802	11.9062	11.9301	11.8866	11.8866	50	594,330.00		
Mar 2015	ZAFR	Future	150	12.1274	12.1525	0.0000	0.0000	0	0.00		
			<u>6,952</u>					<u>50.00</u>	<u>594,330.00</u>	<u>404 294.00</u>	<u>3 588 728 952.90</u>
		Total	6,952					50.00	594,330.00	404 294.00	3 588 728 952.90
Future											
Dec 2014	ZAGB	Future	47,864	18.0067	18.0873	18.0149	17.9320	1,895	34,148,749.00		
Mar 2015	ZAGB	Future	2,000	18.2955	18.3774	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	875	18.5664	18.6504	0.0000	0.0000	0	0.00		
			<u>50,739</u>					<u>1,895.00</u>	<u>34,148,749.00</u>	<u>4 128 861.00</u>	<u>58 829 288 909.80</u>
Option											
Dec 2014	ZAGB	17.45 Put	2,500	161.1240	145.7582	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	734.8988	686.3613	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	116.6053	135.2392	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	98.8351	115.0163	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	380.3574	417.4362	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	75,309					1,895.00	34,148,749.00	4 886 071.00	59 014 875 281.74
Future											
Dec 2014	ZAJY	Future	15,514	0.1038	0.1041	0.1036	0.1036	5	51,800.00		
Mar 2015	ZAJY	Future	25	0.1057	0.1060	0.0000	0.0000	0	0.00		
			<u>15,539</u>					<u>5.00</u>	<u>51,800.00</u>	<u>591 134.00</u>	<u>6 076 069 704.40</u>
		Total	15,539					5.00	51,800.00	591 134.00	6 076 069 704.40
Future											
Dec 2014	ZAUM	Future	1,027	11.1128	11.1514	11.1428	11.0910	65	72,252,430.00		
Mar 2015	ZAUM	Future	35	11.3024	11.3418	11.2908	11.2908	5	5,645,400.00		
			<u>1,062</u>					<u>70.00</u>	<u>77,897,830.00</u>	<u>73 532.00</u>	<u>69 418 323 600.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	47079.6044	50712.8647	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>
		Total	1,262					70.00	77,897,830.00	76 615.00	69 511 900 324.38
Future											
Dec 2014	ZAUS	Future	890,927	11.1128	11.1514	11.1427	11.0800	36,668	407,938,676.80		

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Mar 2015	ZAUS	Future	100,711	11.3024	11.3418	11.3040	11.2733	1,440	16,262,746.40		
Jun 2015	ZAUS	Future	19,498	11.4827	11.5236	11.4841	11.4610	600	6,885,440.00		
Sep 2015	ZAUS	Future	300	11.6798	11.7205	0.0000	0.0000	0	0.00		
			<u>1,011,436</u>					<u>38,708.00</u>	<u>431,086,863.20</u>	<u>69 819 993.00</u>	<u>648 648 583 183.60</u>

Option

Dec 2014	ZAUS	9.09 Put	1,402	1.1466	1.2632	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	2.1386	2.2714	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	4.1236	4.2166	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	5.0650	5.1191	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	6.5409	6.5172	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1022.0248	1060.1377	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	9.2248	8.7377	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	830.7986	869.4024	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	20.5043	20.6725	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	21.1792	21.3929	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	21.8747	22.1353	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	23.3296	23.6881	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	24.8734	25.3370	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	28.2471	28.9389	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	29.1537	29.9058	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	33.0541	34.0640	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	34.1006	35.1791	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	36.2845	37.5043	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	39.7988	41.2392	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	49.2080	48.1742	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	55.5779	54.2549	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	72.6309	70.5403	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	463.7178	499.8444	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	456.6144	492.6061	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	428.8838	464.3001	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	415.4351	450.5407	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	106.0147	102.3605	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	109.4644	105.6452	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	376.7692	410.8635	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	352.4097	385.7660	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	152.0875	146.2583	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	156.3890	150.3590	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	160.7615	154.5258	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	296.4866	327.7915	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	183.6866	176.3915	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	266.3005	296.2602	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	261.5104	291.2389	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	11.10 Put	4,505	234.7462	225.1684	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	228.1166	253.4210	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	297.4717	282.8132	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	167.8196	188.1096	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	152.6051	171.4323	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	0	130.6094	147.1607	0.0000	0.0000	700	93,387.00		
Dec 2014	ZAUS	11.50 Put	600	517.8094	495.7607	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	110.5586	124.8609	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	107.3192	121.2418	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	105.7424	119.4775	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	90.3524	102.1025	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	86.6549	97.9547	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	77.6998	87.8755	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	69.0044	78.0544	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	64.7232	73.2043	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	951.9232	921.8043	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	63.9096	72.2814	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	57.1696	64.6262	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	44.9332	51.3271	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	44.3357	50.6594	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	19.0991	22.1742	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	17.9247	20.8316	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	14.9364	17.4080	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	14.6474	17.0759	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.2509	0.2989	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	27.3174	29.3702	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	44.4620	45.2922	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	68.5091	69.4105	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	113.5148	114.0883	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	126.4028	123.3802	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	166.2555	161.0977	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	330.8820	355.6773	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	188.4095	203.3352	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	115.7520	124.9362	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	84.9929	91.5142	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	59.2156	61.9924	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	138.1477	133.6082	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	143.0947	138.3588	0.0000	0.0000	25,000	3,864,350.00		
Jun 2015	ZAUS	11.08 Put	1,500	256.1800	247.3384	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	265.5122	256.3801	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	25,000	174.5421	186.2656	0.0000	0.0000	50,000	8,833,200.00		
Jun 2015	ZAUS	13.22 Call	22,850	155.0437	165.5812	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	10.56 Put	18,946	115.7238	118.4023	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1203.9500	1247.1433	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	487.7332	512.2944	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	287.2225	300.6114	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1109.8855	1148.6593	0.0000	0.0000	0	0.00		
			<u>1,253,167</u>					<u>75,700.00</u>	<u>12,790,937.00</u>	<u>12 517 400.00</u>	<u>3 306 742 659.41</u>
	Total		<u>2,264,603</u>					<u>114,408.00</u>	<u>443,877,800.20</u>	<u>82 337 393.00</u>	<u>651 955 325 843.01</u>

Grand Total	<u>2,738,347</u>							<u>178,198.00</u>	<u>587 827 783.40</u>	<u>112,261,301</u>	<u>931,301,215,349.74</u>
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