



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	(66.4254)	(59.7376)	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	1147.2643	1120.3728	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	1246.0367	1219.1580	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	(116.3585)	(123.6068)	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	1069.3803	1040.5766	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	14.3650	14.3362	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.4400	14.4102	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	19.0557	23.2336	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	271.7172	290.4391	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	398.4992	421.6718	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	466.7525	493.2813	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	65.9703	61.3373	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	39.0163	36.6895	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	38.4208	36.1444	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>
		<b>Total</b>	<b>39,654</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>	<b>6 218 373.05</b>
<b>Future</b>											
Sep 2014	DAUS	Future	468	11.2757	11.2369	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	4,000	11.2959	11.2589	0.0000	0.0000	4,000	45,210,000.00		
Oct 2014	DAUS	Future	1,280	11.3090	11.2717	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.3257	11.2883	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.3482	11.3105	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.3519	11.3142	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.4071	11.3681	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.4093	11.3702	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.5089	11.4671	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.5651	11.5237	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.6253	11.5843	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.6922	11.6511	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.7533	11.7118	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.8165	11.7747	0.0000	0.0000	0	0.00		
			<u>26,632</u>					<u>4,000.00</u>	<u>45,210,000.00</u>	<u>2 633 759.00</u>	<u>25 049 737 268.00</u>
<b>Option</b>											
Oct 2014	DAUS	11.12 Call	10,000	189.3155	163.1922	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	548.3459	512.6771	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.19 Call	6,000	166.6480	143.4771	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.26 Put	6,000	110.8139	129.2348	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Call	6,000	119.6252	106.3732	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Put	6,000	177.6252	201.7732	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	7.4771	8.6466	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.3884	0.3709	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	1.2426	1.4977	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	37.2914	34.2170	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	597.5850	560.5672	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	238.2447	214.9226	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	24.0451	25.2256	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	13.61 Call	500	1.5982	2.1903	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	34.7742	37.9908	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	9.6547	8.9465	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	56.5870	59.2615	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	32.8579	30.8264	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	68.6650	71.2611	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	48.9779	48.2323	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	79.3611	81.8854	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	71.2762	66.7875	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	89.6719	91.9673	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	92.3216	90.0619	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	97.3896	99.7527	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	102.5389	93.6556	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	105.3326	106.8373	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	101.3773	96.3211	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	113.5514	115.3752	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	110.7349	107.5984	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	120.1070	121.0915	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	115.3913	106.4741	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	125.3572	124.0144	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	121.5039	117.7934	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	136.3610	133.9661	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	135.4066	125.6229	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	143.1525	142.0377	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	121.7821	118.2212	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	151.1813	147.9754	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	112.7011	107.8052	0.0000	0.0000	0	0.00		
			<u>72,214</u>					<u>0.00</u>	<u>0.00</u>	<u>4 371 437.00</u>	<u>309 019 574.46</u>
<b>Total</b>			<b>98,846</b>					<b>4,000.00</b>	<b>45,210,000.00</b>	<b>7 005 196.00</b>	<b>25 358 756 842.46</b>
<b>Future</b>											
Dec 2014	EUUS	Future	80	1.2688	1.2705	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>
<b>Total</b>			<b>80</b>					<b>0.00</b>	<b>0.00</b>	<b>12 476.00</b>	<b>171 151 837.00</b>
<b>Future</b>											
Dec 2014	ZAAD	Future	9,718	9.8992	9.9290	9.9085	9.9085	100	990,850.00		
Mar 2015	ZAAD	Future	6,060	9.9978	10.0269	10.0206	9.9919	500	5,003,280.00		
Jun 2015	ZAAD	Future	2,600	10.0936	10.1229	10.1176	10.0892	500	5,051,710.00		
Sep 2015	ZAAD	Future	300	10.2049	10.2329	0.0000	0.0000	0	0.00		
			<u>18,678</u>					<u>1,100.00</u>	<u>11,045,840.00</u>	<u>2 372 432.00</u>	<u>18 557 631 040.40</u>
<b>Option</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Dec 2014	ZAAD	9.45 Put	201	26.5251	23.5035	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	115.7859	106.8027	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	105.2146	116.9237	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	12.2694	14.9657	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	10.4628	12.8504	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>
	<b>Total</b>		<b>19,683</b>					<b>1,100.00</b>	<b>11,045,840.00</b>	<b>2 375 947.00</b>	<b>18 558 211 189.38</b>
<b>Future</b>											
Mar 2015	ZACA	Future	75	10.3568	10.3313	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>
	<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	14.4789	14.4479	14.5257	14.5257	10	145,257.00		
Mar 2015	ZAEU	Future	24,613	14.7332	14.6996	14.7573	14.7365	500	7,373,470.00		
Jun 2015	ZAEU	Future	1,200	14.9815	14.9473	15.0138	14.9925	500	7,501,575.00		
Sep 2015	ZAEU	Future	20	15.2666	15.2305	0.0000	0.0000	0	0.00		
			<u>99,717</u>					<u>1,010.00</u>	<u>15,020,302.00</u>	<u>5 414 261.00</u>	<u>66 957 291 242.30</u>
<b>Option</b>											
Dec 2014	ZAEU	13.50 Put	1,737	21.1323	23.5253	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	41.2500	46.8200	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	92.0616	100.8024	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	141.6937	152.5126	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	111.6770	102.6324	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	92.7568	84.8066	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	83.6244	76.2322	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	27.1940	24.2260	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	14,500	98.9686	111.2321	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	142.5431	156.5459	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	148.5382	162.7257	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	373.1170	359.5799	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	358.0373	344.7847	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	297.0196	284.9293	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	289.9869	278.0297	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	249.7542	238.6642	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>
	<b>Total</b>		<b>219,654</b>					<b>1,010.00</b>	<b>15,020,302.00</b>	<b>7 863 570.00</b>	<b>67 294 491 680.54</b>
<b>Future</b>											
Dec 2014	ZAFR	Future	6,802	12.0093	11.9685	12.0389	12.0389	50	601,945.00		

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Mar 2015	ZAFR	Future	300	12.2258	12.1828	12.2708	12.2202	200	2,449,520.00		
			<u>7,102</u>					<u>250.00</u>	<u>3,051,465.00</u>	<u>404 794.00</u>	<u>3 594 788 107.90</u>
		<b>Total</b>	<b>7,102</b>					<b>250.00</b>	<b>3,051,465.00</b>	404 794.00	3 594 788 107.90
<b>Future</b>											
Dec 2014	ZAGB	Future	37,137	18.5161	18.4676	18.5315	18.5315	50	926,575.00		
Mar 2015	ZAGB	Future	1,872	18.8081	18.7565	18.8530	18.8098	407	7,659,131.00		
Jun 2015	ZAGB	Future	1,775	19.0842	19.0312	19.1106	19.0921	400	7,640,540.00		
Sep 2015	ZAGB	Future	15	19.3920	19.3365	19.4050	19.4050	5	97,025.00		
			<u>40,799</u>					<u>862.00</u>	<u>16,323,271.00</u>	<u>4 153 917.00</u>	<u>59 292 183 430.50</u>
<b>Option</b>											
Dec 2014	ZAGB	17.45 Put	2,500	41.4483	44.9135	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	356.3679	384.3068	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	167.8416	157.2165	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	141.3913	132.1723	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	531.0539	503.3216	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>65,369</b>					<b>862.00</b>	<b>16,323,271.00</b>	4 911 127.00	59 477 769 802.44
<b>Future</b>											
Dec 2014	ZAJY	Future	15,514	0.1044	0.1042	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	25	0.1063	0.1061	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>	591 234.00	6 077 107 754.40
<b>Future</b>											
Dec 2014	ZAUM	Future	1,287	11.4114	11.3722	11.4565	11.4058	151	172,521,350.00		
Mar 2015	ZAUM	Future	74	11.6032	11.5621	11.6183	11.6061	10	11,612,200.00		
Jun 2015	ZAUM	Future	15	11.7870	11.7454	11.8084	11.7946	10	11,801,500.00		
			<u>1,376</u>					<u>171.00</u>	<u>195,935,050.00</u>	<u>74 323.00</u>	<u>70 312 536 440.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	53773.7340	50827.9083	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>1,796</b>					<b>171.00</b>	<b>195,935,050.00</b>	78 426.00	70 449 734 904.38
<b>Future</b>											
Dec 2014	ZAUS	Future	995,013	11.4114	11.3722	11.4598	11.4020	27,012	307,909,213.30		
Mar 2015	ZAUS	Future	118,169	11.6032	11.5621	11.6369	11.6061	2,020	23,465,794.00		
Jun 2015	ZAUS	Future	17,638	11.7870	11.7454	11.8400	11.7946	1,720	20,299,195.00		
Sep 2015	ZAUS	Future	1,480	11.9914	11.9482	12.0000	12.0000	10	120,000.00		
Dec 2015	ZAUS	Future	800	12.1652	12.1236	12.2161	12.1869	800	9,757,160.00		

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		1,133,100					31,562.00	361,551,362.30	70 299 335.00	654 068 843 503.90
Option										
Dec 2014	ZAUS	9.09 Put	1,402	0.5827	0.6109	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.44 Put	11,976	1.1099	1.1909	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.78 Put	41,000	2.1292	2.3381	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.88 Put	79,241	2.6028	2.8775	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.00 Put	38,500	3.3341	3.7158	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.10 Call	2,995	1315.5232	1276.8257	0.0000	0.0000	3,470	4,594,280.00	
Dec 2014	ZAUS	10.10 Put	6,581	4.1232	4.6257	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.30 Call	2,326	1118.1838	1080.0703	0.0000	0.0000	2,392	2,688,608.00	
Dec 2014	ZAUS	10.34 Put	2,490	7.7506	8.8958	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.35 Put	5,000	8.0121	9.1721	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.36 Put	2,490	8.2824	9.4568	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.38 Put	500	8.8491	10.0528	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.40 Put	7,300	9.4529	10.6858	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.44 Put	2,491	10.7807	12.0719	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.45 Put	5,000	11.1392	12.4452	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.49 Put	3,000	12.6916	14.0559	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.50 Put	34,450	13.1110	14.4894	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.52 Put	9,425	13.9891	15.3961	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.55 Put	3,283	15.4119	16.8612	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.60 Put	10,558	18.0911	19.6111	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.63 Put	2,359	19.9042	21.4667	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.70 Put	2,902	24.8190	26.4812	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.73 Call	6,524	708.6556	671.1613	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.74 Call	3,499	699.5155	662.0366	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.78 Call	3,000	663.2164	625.8000	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.80 Call	500	645.2309	607.8731	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.81 Put	6,000	34.8812	37.2883	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.82 Put	41,000	35.9626	38.9558	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.86 Call	1,000	592.5026	558.3817	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.90 Call	13,000	560.0104	526.5312	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.93 Put	79,241	54.8522	61.0787	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.94 Put	3,000	57.0542	63.4535	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.95 Put	27,500	59.3162	65.8922	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.00 Call	32,500	482.9740	451.2626	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.00 Put	35,000	71.5740	79.0626	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.06 Call	3,000	439.8399	409.2951	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.07 Call	6,000	432.8863	402.5415	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.09 Call	5,000	419.1869	389.2490	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.10 Put	4,505	101.0402	110.5091	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.15 Call	3,000	379.7596	351.0806	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 Call	2,931	348.8463	321.2570	0.0000	0.0000	2,931	1,075,325.28		
Dec 2014	ZAUS	11.20 Put	250	137.4463	149.0570	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	319.7180	293.2410	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	271.7637	247.3366	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	242.9390	222.7362	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	293.9792	315.6951	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	170.9607	156.1762	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	165.3940	151.0655	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	162.6857	148.5801	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	135.9082	124.0752	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	129.4889	118.2175	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	113.9909	104.1042	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	99.0607	90.7285	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	91.9293	84.2844	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	680.5293	712.0844	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	90.5790	83.0659	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	79.4703	73.0427	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	61.1370	56.5251	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	60.3310	55.7999	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	23.9274	22.3869	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	22.1802	20.8010	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	17.8104	16.8278	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	17.3945	16.4486	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.4962	0.4477	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	19.4640	20.2509	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	28.0110	28.0474	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	39.9651	40.9544	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	67.7676	69.6412	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	73.7060	75.7810	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	92.3132	95.0385	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	1,500	223.3252	235.2860	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	473.3985	445.8511	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	381.1289	358.8388	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	1,500	298.6313	280.9591	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	259.4588	244.2012	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	154.2803	145.7340	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	110.8988	104.8997	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	63.7733	61.8063	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	90.1936	91.5256	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	93.4943	94.9111	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	162.8122	166.1606	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	167.9998	171.4978	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	11.40 Put	3,000	281.5756	293.3711	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	25,000	224.4007	214.2533	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	198.3489	189.6133	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	91.8154	88.5921	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1487.7744	1441.5373	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1159.0694	1116.8358	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	613.8393	585.7925	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	466.8780	445.6474	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	355.5855	340.1392	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1352.3787	1313.2815	0.0000	0.0000	0	0.00		
			<u>1,343,699</u>					<u>8,793.00</u>	<u>8,358,213.28</u>	<u>12 653 453.00</u>	<u>3 382 288 397.69</u>
	<b>Total</b>		<b><u>2,476,799</u></b>					<b><u>40,355.00</u></b>	<b><u>369,909,575.58</u></b>	<b><u>82 952 788.00</u></b>	<b><u>657 451 131 901.59</u></b>

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<b>Grand Total</b>	<b><u>2,986,285</u></b>		<b><u>47,748.00</u></b>	<b><u>656 495 503.58</u></b>	<b><u>113,032,755</u></b>	<b><u>939,010,869,461.45</u></b>
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