



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	(11.5677)	(12.9060)	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	656.4606	665.2470	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	747.3568	755.7382	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	(294.1711)	(199.6974)	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	577.9947	587.9815	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											
Sep 2014	CAFM	Future	5,000	3.8215	5.7869	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>725 000.00</u>
		Total	5,000					0.00	0.00	5 000.00	725 000.00

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Option											
Jan 2015	DAGB	18.22 Put	9,605	658.3453	607.0236	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	865.4782	807.0863	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	967.7553	906.5072	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	33.4233	38.1098	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	23.2517	25.0505	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	23.1805	24.9687	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	10.7127	10.7260	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,748	10.7196	10.7330	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	10.7708	10.7847	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	10.7959	10.7832	0.0000	0.0000	711	7,666,855.20		
Dec 2014	DAUS	Future	800	10.8477	10.8626	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.8496	10.8646	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	10.9416	10.9576	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.2290	11.2477	0.0000	0.0000	0	0.00		
			<u>12,058</u>					<u>711.00</u>	<u>7,666,855.20</u>	<u>2 582 801.00</u>	<u>24 480 845 937.30</u>
Option											
Sep 2014	DAUS	10.74 Call	250	19.9301	25.0440	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.69 Call	12,000	82.6395	93.2600	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	148.8842	143.5973	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.0598	0.0883	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	32.7116	37.9634	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	116.0125	126.7988	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.0223	0.0278	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	173.1790	172.3645	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	44.6337	51.6999	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.7639	0.6967	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	9.5171	10.9209	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	13.0626	16.9474	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	183.6579	198.5508	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	60.9407	69.7121	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	186.2076	185.8820	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	2.2917	1.6921	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	0.1913	0.1754	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	90.5028	99.0347	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	198.1460	200.5291	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	2.4410	2.1470	0.0000	0.0000	0	0.00		

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Dec 2014	DAUS	8.30 Put	5,000	0.5954	0.5652	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	142.7274	153.8817	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	1.3819	1.3356	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	216.5768	218.8940	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	207.5971	221.4888	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	21.7873	29.1951	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	222.7216	226.0627	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	34.8603	39.4398	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	2.2305	2.2414	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	273.4216	289.8070	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	230.3996	233.7464	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	40.0082	46.1628	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	235.3170	238.6605	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	47.7991	50.4150	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	236.7232	241.5044	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	49.6318	52.4072	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	242.9564	246.4808	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	48.8663	54.8490	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	245.1350	250.6567	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	58.2044	61.1541	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	246.8714	254.7570	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	58.8802	61.4894	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	252.3360	260.2656	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	59.7121	66.3869	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	258.1450	264.5408	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	68.9430	71.7842	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	258.8877	265.5429	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	62.7676	65.2510	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	260.1005	266.7345	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	60.8352	63.0595	0.0000	0.0000	0	0.00		
			<u>111,464</u>					<u>0.00</u>	<u>0.00</u>	<u>4 255 437.00</u>	<u>293 454 988.96</u>
	Total		123,522					711.00	7,666,855.20	6 838 238.00	24 774 300 926.26
Future											
Sep 2014	EUUS	Future	50	1.2970	1.3140	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>12 132.00</u>	<u>166 723 979.00</u>
	Total		50					0.00	0.00	12 132.00	166 723 979.00
Future											
Sep 2014	ZAAD	Future	13,740	10.0186	9.9974	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	9,471	10.1044	10.0836	0.0000	0.0000	1,582	15,961,034.80		
Mar 2015	ZAAD	Future	2,452	10.2058	10.1863	0.0000	0.0000	0	0.00		

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	Jun 2015	ZAAD	Future	1,050	10.3016	10.2836	0.0000	0.0000	0	0.00		
				<u>26,713</u>					<u>1,582.00</u>	<u>15,961,034.80</u>	<u>2 337 288.00</u>	<u>18 205 573 265.80</u>
Option												
	Dec 2014	ZAAD	9.45 Put	201	20.8583	24.4780	0.0000	0.0000	0	0.00		
	Dec 2014	ZAAD	9.80 Put	201	71.1626	81.7412	0.0000	0.0000	0	0.00		
	Dec 2014	ZAAD	10.05 Call	201	214.0720	209.3019	0.0000	0.0000	0	0.00		
	Dec 2014	ZAAD	10.75 Call	201	38.7400	39.4264	0.0000	0.0000	0	0.00		
	Dec 2014	ZAAD	10.80 Call	201	34.0093	34.7329	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			27,718					1,582.00	15,961,034.80	2 340 803.00	18 206 153 414.78
Future												
	Sep 2014	ZACA	Future	100	9.8620	9.8312	0.0000	0.0000	0	0.00		
				<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>28 006.00</u>	<u>213 952 590.60</u>
	Total			100					0.00	0.00	28 006.00	213 952 590.60
Future												
	Sep 2014	ZAEU	Future	64,652	13.8698	14.0690	14.0496	13.8742	1,053	14,678,485.40		
	Dec 2014	ZAEU	Future	16,416	14.0854	14.2875	14.2338	14.1200	302	4,296,414.00		
	Mar 2015	ZAEU	Future	18,410	14.3320	14.5376	14.4136	14.3570	9,280	132,663,200.00		
	Jun 2015	ZAEU	Future	350	14.5679	14.7763	0.0000	0.0000	0	0.00		
				<u>99,828</u>					<u>10,635.00</u>	<u>151,638,099.40</u>	<u>5 172 421.00</u>	<u>63 484 941 362.40</u>
Option												
	Sep 2014	ZAEU	13.54 Put	21,000	7.3281	3.4903	0.0000	0.0000	0	0.00		
	Sep 2014	ZAEU	13.85 Put	21,000	69.2231	26.8461	0.0000	0.0000	0	0.00		
	Sep 2014	ZAEU	14.00 Put	13,000	166.7075	63.7879	0.0000	0.0000	0	0.00		
	Sep 2014	ZAEU	14.33 Put	800	464.2032	283.2986	0.0000	0.0000	0	0.00		
	Sep 2014	ZAEU	15.71 Call	49,000	0.0088	0.0368	0.0000	0.0000	0	0.00		
	Sep 2014	ZAEU	16.34 Call	800	0.0070	0.0124	0.0000	0.0000	0	0.00		
	Dec 2014	ZAEU	13.50 Put	1,737	67.5382	42.0469	0.0000	0.0000	0	0.00		
	Dec 2014	ZAEU	13.74 Put	650	133.4064	84.2202	0.0000	0.0000	0	0.00		
	Dec 2014	ZAEU	16.30 Call	1,737	18.1580	25.1878	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	13.80 Put	14,500	188.7745	0.0000	0.0000	0.0000	14,500	2,937,726.10		
	Mar 2015	ZAEU	14.00 Put	5,700	269.6939	201.9792	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	14.02 Put	8,500	278.7025	209.3091	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.00 Call	713	244.8588	0.0000	0.0000	0.0000	713	189,871.90		
	Mar 2015	ZAEU	15.05 Call	14,500	234.8137	0.0000	0.0000	0.0000	29,000	6,123,522.55		
	Mar 2015	ZAEU	15.28 Call	5,700	194.5738	241.2826	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.31 Call	8,500	189.9695	235.4952	0.0000	0.0000	0	0.00		
				<u>167,837</u>					<u>44,213.00</u>	<u>9,251,120.55</u>	<u>2 356 012.00</u>	<u>327 122 865.51</u>
	Total			267,665					54,848.00	160,889,219.95	7 528 433.00	63 812 064 227.91

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Future											
Dec 2014	ZAFR	Future	6,752	11.6744	11.8350	0.0000	0.0000	300	3,524,190.00		
Mar 2015	ZAFR	Future	150	11.8860	12.0485	11.9000	11.9000	25	297,500.00		
			6,902					325.00	3,821,690.00	404 244.00	3 588 134 622.90
		Total	6,902					325.00	3,821,690.00	404 244.00	3 588 134 622.90
Future											
Sep 2014	ZAGB	Future	61,694	17.5349	17.6188	17.5790	17.4302	1,585	27,831,137.20		
Dec 2014	ZAGB	Future	13,155	17.7804	17.8679	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	1,025	18.0560	18.1469	18.0200	18.0200	25	450,500.00		
Jun 2015	ZAGB	Future	240	18.3119	18.4049	0.0000	0.0000	0	0.00		
			76,114					1,610.00	28,281,637.20	3 951 707.00	55 656 941 849.30
Option											
Sep 2014	ZAGB	16.50 Put	11,200	0.1158	0.1555	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	14.7465	11.3107	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	37.8997	27.8619	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	139.4659	99.4652	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	174.2522	128.0921	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	0.0962	0.1901	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	0.0219	0.0303	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	0.0215	0.0295	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	0.0195	0.0259	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	877.9071	814.8832	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	298.9154	0.0000	0.0000	0.0000	1,140	283,092.10		
			80,570					1,140.00	283,092.10	712 568.00	180 529 933.89
		Total	156,684					2,750.00	28,564,729.30	4 664 275.00	55 837 471 783.19
Future											
Sep 2014	ZAJY	Future	2,755	0.1017	0.1020	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	16,359	0.1033	0.1036	0.1032	0.1032	1,500	15,480,000.00		
Mar 2015	ZAJY	Future	25	0.1051	0.1055	0.1050	0.1050	25	262,500.00		
			19,139					1,525.00	15,742,500.00	578 409.00	5 944 068 242.40
		Total	19,139					1,525.00	15,742,500.00	578 409.00	5 944 068 242.40
Future											
Sep 2014	ZAUM	Future	1,262	10.6937	10.7069	10.7052	10.6717	98	104,816,800.00		
Dec 2014	ZAUM	Future	111	10.8515	10.8665	10.8420	10.8420	2	2,168,400.00		
Mar 2015	ZAUM	Future	5	11.0318	11.0487	0.0000	0.0000	0	0.00		
			1,378					100.00	106,985,200.00	70 989.00	66 617 382 260.00
Option											
Dec 2014	ZAUM	10.72 Call	200	29112.4528	30726.4016	0.0000	0.0000	0	0.00		

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			200					0.00	0.00	3 083.00	93 576 724.38
	Total		1,578					100.00	106,985,200.00	74 072.00	66 710 958 984.38
Future											
Sep 2014	ZAUS	Future	634,525	10.6937	10.7069	10.7012	10.6275	27,039	287,958,317.10		
Dec 2014	ZAUS	Future	161,186	10.8515	10.8665	10.8701	10.7900	13,611	147,534,577.10		
Mar 2015	ZAUS	Future	40,402	11.0318	11.0487	11.0300	10.9650	290	3,192,570.00		
Jun 2015	ZAUS	Future	20,648	11.2016	11.2198	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	360	11.3870	11.4080	0.0000	0.0000	0	0.00		
			857,121					40,940.00	438,685,464.20	66 900 469.00	616 392 981 849.70
Option											
Sep 2014	ZAUS	8.80 Put	920	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	0.0347	0.0398	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	0.2215	0.2790	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	0.5244	0.6715	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	1.1163	1.4014	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	1.2104	1.5114	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	1.3128	1.6301	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	1.5449	1.8972	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	1.8192	2.2093	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	2.7434	3.2396	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	5.3144	5.9993	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	299.9704	313.8997	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	6.2704	6.9997	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	12.1118	12.9404	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	207.9549	221.9696	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	14.2549	15.0696	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	199.1586	213.1575	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	16.7597	17.5345	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	21.3135	21.9657	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	148.6683	162.3855	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	24.9683	25.4855	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	29.1958	29.5256	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	125.2458	138.6590	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	31.5458	31.7590	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.62 Call	3,000	110.4651	123.5947	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	52,500	46.0299	45.3924	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	76.9720	89.0504	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	71.8204	69.4922	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 2014	ZAUS	10.73 Call	18,000	48.0679	58.2922	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	41.5112	51.0669	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.80 Call	2,000	28.5251	36.3996	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Call	2,000	24.4879	31.7153	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	150.7879	144.8153	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	158.9807	152.6931	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	21.0020	27.6073	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Call	1,000	16.6619	22.3937	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.89 Call	3,000	14.2738	19.4677	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	13.2106	18.1501	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	10.4760	14.7089	0.0000	0.0000	7,700	114,809.61		
Sep 2014	ZAUS	11.00 Call	20,000	6.1246	9.0312	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	201	312.4246	302.1312	0.0000	0.0000	201	64,722.00		
Sep 2014	ZAUS	11.10 Call	1,550	2.9052	4.5720	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	2.7013	4.2774	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	1.0172	1.7429	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	0.6070	1.0589	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	0.4793	0.8413	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	0.3524	0.6221	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	0.3243	0.5730	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	0.3113	0.5504	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	806.6113	793.6504	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	0.2990	0.5288	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	0.0890	0.1532	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	0.0537	0.0885	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	397	1306.3537	1293.1885	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	0.0253	0.0381	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	0.0210	0.0307	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	0.0192	0.0276	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	0.0173	0.0244	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.0098	0.0124	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	1.9782	1.7880	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	3.9822	3.5670	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	8.4481	7.6324	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	11.1512	10.5211	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	15.5937	15.3877	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	772.1519	787.5240	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	20.6519	21.0240	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	587.8101	605.1446	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	43.1545	45.5661	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	45.0047	47.4310	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	46.9124	49.3513	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	10.38 Put	500	50.9036	53.3613	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	55.1348	57.6006	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	64.3414	66.7991	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	66.8032	69.2521	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	77.3103	79.6956	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	80.1052	82.4681	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	85.9008	88.2088	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,000	95.1166	97.3234	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	111.8966	113.8769	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	122.8348	124.6442	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	150.9312	152.2379	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	285.5823	301.6342	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	280.1140	296.0757	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	258.9764	274.5524	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	248.8492	264.2180	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	207.5134	207.6638	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	220.8942	235.5783	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	205.9623	220.1323	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	273.9716	272.7428	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	287.2965	285.8011	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	173.1761	186.0072	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	321.6761	319.5072	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	156.2967	168.3178	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	394.5775	391.0636	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	134.3680	145.1968	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	472.2368	467.4265	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	98.9010	107.4301	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	90.1431	98.0245	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	77.7812	84.8048	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	66.6148	72.8015	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	64.8175	70.8622	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	63.9425	69.9198	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	40.2844	44.4559	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	39.7086	43.8715	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	34.9498	39.0189	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	26.9774	30.8241	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	26.6226	30.4578	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	11.6736	14.6554	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	10.3815	12.7710	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	7.2582	8.2999	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	6.9724	7.9000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.1931	0.0988	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	10.10 Put	69,965	46.1178	49.9098	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	75.5456	80.2178	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	113.2868	118.4603	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	203.9177	208.3053	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	222.0459	226.1862	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	276.2060	279.5111	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	138.0426	147.0939	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	86.1919	92.0866	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	64.8521	69.3173	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	54.5942	59.2585	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	381.6738	384.8149	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	177.5255	183.4196	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	975.5620	1002.4997	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	388.8987	406.3470	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	230.0241	240.5729	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	915.0816	941.3130	0.0000	0.0000	0	0.00		
			<u>1,780,076</u>					<u>7,901.00</u>	<u>179,531.61</u>	<u>12 173 694.00</u>	<u>3 261 399 822.14</u>
	Total		<u>2,637,197</u>					<u>48,841.00</u>	<u>438,864,995.81</u>	<u>79 074 163.00</u>	<u>619 654 381 671.84</u>

Grand Total	<u>3,321,247</u>	<u>110,682.00</u>	<u>778 496 225.06</u>	<u>108,132,641</u>	<u>889,260,745,539.99</u>
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