



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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>
<b>Future</b>											
	Dec 2014	CAFC	Future	1,942	(14.2983)	(11.5677)	0.0000	0.0000	0	0.00	
				<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>3 028.00</u>
			<b>Total</b>	<b>1,942</b>					<b>0.00</b>	<b>0.00</b>	<b>-439 577.64</b>
<b>Future</b>											
	Dec 2014	CAFE	Future	26,600	678.3597	656.4606	0.0000	0.0000	0	0.00	
				<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>
			<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>17 657 226.30</b>
<b>Future</b>											
	Dec 2014	CAFH	Future	2,913	769.5484	747.3568	0.0000	0.0000	0	0.00	
				<u>2,913</u>					<u>0.00</u>	<u>0.00</u>	<u>2 545.00</u>
			<b>Total</b>	<b>2,913</b>					<b>0.00</b>	<b>0.00</b>	<b>1 740 977.07</b>
<b>Future</b>											
	Dec 2014	CAFJ	Future	4,362	(278.6528)	(294.1711)	0.0000	0.0000	0	0.00	
				<u>4,362</u>					<u>0.00</u>	<u>0.00</u>	<u>9 102.00</u>
			<b>Total</b>	<b>4,362</b>					<b>0.00</b>	<b>0.00</b>	<b>780 961.90</b>
<b>Future</b>											
	Dec 2014	CAFK	Future	1,871	600.0469	577.9947	0.0000	0.0000	0	0.00	
				<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>
			<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<b>4 043 048.12</b>
<b>Future</b>											
	Sep 2014	CAFM	Future	5,000	3.1933	3.8215	0.0000	0.0000	0	0.00	
				<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>
			<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>725 000.00</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>											
Jan 2015	DAGB	18.22 Put	9,605	694.6308	658.3453	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	904.8130	865.4782	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	1008.2354	967.7553	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	32.4204	33.4233	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	23.7941	23.2517	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	23.7245	23.1805	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>
	<b>Total</b>		<b>38,004</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	1,500	10.7373	10.7127	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,748	10.7442	10.7196	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	10.7953	10.7708	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	10.8204	10.7959	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	10.8725	10.8477	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.8744	10.8496	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	10.9663	10.9416	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.2566	11.2290	0.0000	0.0000	0	0.00		
			<u>12,058</u>					<u>0.00</u>	<u>0.00</u>	<u>2 582 801.00</u>	<u>24 480 845 937.30</u>
<b>Option</b>											
Sep 2014	DAUS	10.74 Call	250	10.1064	19.9301	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.69 Call	12,000	91.0975	82.6395	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	128.7373	148.8842	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.0018	0.0598	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	33.4186	32.7116	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	123.8555	116.0125	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.0131	0.0223	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	157.6029	173.1790	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	47.3229	44.6337	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.6575	0.7639	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	7.9926	9.5171	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	14.5296	13.0626	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	194.6623	183.6579	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	64.7005	60.9407	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	176.9919	186.2076	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	1.6370	2.2917	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	0.1371	0.1913	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	96.7840	90.5028	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	189.7227	198.1460	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	2.0037	2.4410	0.0000	0.0000	0	0.00		

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Dec 2014	DAUS	8.30 Put	5,000	0.4655	0.5954	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	151.3642	142.7274	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	1.1638	1.3819	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	207.7012	216.5768	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	217.8029	207.5971	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	27.5344	21.7873	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	214.6178	222.7216	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	37.8547	34.8603	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	1.9649	2.2305	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	285.1905	273.4216	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	221.7498	230.3996	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	44.3935	40.0082	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	226.6126	235.3170	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	48.4841	47.7991	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	229.3954	236.7232	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	50.4510	49.6318	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	234.0977	242.9564	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	53.0683	48.8663	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	238.3397	245.1350	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	59.7155	58.2044	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	242.4473	246.8714	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	60.3405	58.8802	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	248.3944	252.3360	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	65.2291	59.7121	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	253.6316	258.1450	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	70.1844	68.9430	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	255.5299	258.8877	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	63.2992	62.7676	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	257.7005	260.1005	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	60.7791	60.8352	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>
	<b>Total</b>		<b>123,522</b>					<b>0.00</b>	<b>0.00</b>	<b>6 838 238.00</b>	<b>24 774 300 926.26</b>
<b>Future</b>											
Sep 2014	EUUS	Future	50	1.2961	1.2970	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>
	<b>Total</b>		<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>12 132.00</b>	<b>166 723 979.00</b>
<b>Future</b>											
Sep 2014	ZAAD	Future	13,740	10.0438	10.0186	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	9,471	10.1293	10.1044	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	2,452	10.2302	10.2058	0.0000	0.0000	0	0.00		

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	Jun 2015	ZAAD	Future	1,050	10.3281	10.3016	0.0000	0.0000	0	0.00		
				26,713					0.00	0.00	2 337 288.00	18 205 573 265.80
<b>Option</b>												
	Dec 2014	ZAAD	9.45 Put	201	18.1684	20.8583	0.0000	0.0000	0	0.00		
	Dec 2014	ZAAD	9.80 Put	201	62.7581	71.1626	0.0000	0.0000	0	0.00		
	Dec 2014	ZAAD	10.05 Call	201	224.6910	214.0720	0.0000	0.0000	0	0.00		
	Dec 2014	ZAAD	10.75 Call	201	40.5820	38.7400	0.0000	0.0000	0	0.00		
	Dec 2014	ZAAD	10.80 Call	201	35.5993	34.0093	0.0000	0.0000	0	0.00		
				1,005					0.00	0.00	3 515.00	580 148.98
			<b>Total</b>	<b>27,718</b>					<b>0.00</b>	<b>0.00</b>	<b>2 340 803.00</b>	<b>18 206 153 414.78</b>
<b>Future</b>												
	Sep 2014	ZACA	Future	100	9.8460	9.8620	0.0000	0.0000	0	0.00		
				100					0.00	0.00	28 006.00	213 952 590.60
			<b>Total</b>	<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>28 006.00</b>	<b>213 952 590.60</b>
<b>Future</b>												
	Sep 2014	ZAEU	Future	64,615	13.8925	13.8698	13.9330	13.8720	567	7,868,820.00		
	Dec 2014	ZAEU	Future	16,421	14.1085	14.0854	14.1605	14.1482	122	1,726,855.50		
	Mar 2015	ZAEU	Future	18,447	14.3556	14.3320	14.4016	14.4016	37	532,859.20		
	Jun 2015	ZAEU	Future	350	14.5947	14.5679	0.0000	0.0000	0	0.00		
				99,833					726.00	10,128,534.70	5 173 147.00	63 495 069 897.10
<b>Option</b>												
	Sep 2014	ZAEU	13.54 Put	21,000	3.8604	7.3281	0.0000	0.0000	0	0.00		
	Sep 2014	ZAEU	13.85 Put	21,000	53.4097	69.2231	0.0000	0.0000	0	0.00		
	Sep 2014	ZAEU	14.00 Put	13,000	142.3675	166.7075	0.0000	0.0000	0	0.00		
	Sep 2014	ZAEU	14.33 Put	800	440.9654	464.2032	0.0000	0.0000	0	0.00		
	Sep 2014	ZAEU	15.71 Call	49,000	0.0081	0.0088	0.0000	0.0000	0	0.00		
	Sep 2014	ZAEU	16.34 Call	800	0.0074	0.0070	0.0000	0.0000	0	0.00		
	Dec 2014	ZAEU	13.50 Put	1,737	62.3572	67.5382	0.0000	0.0000	0	0.00		
	Dec 2014	ZAEU	13.74 Put	650	124.8486	133.4064	0.0000	0.0000	0	0.00		
	Dec 2014	ZAEU	16.30 Call	1,737	20.9436	18.1580	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	13.80 Put	14,500	180.1928	188.7745	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	14.00 Put	5,700	258.8379	269.6939	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	14.02 Put	8,500	267.6229	278.7025	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.00 Call	713	251.6635	244.8588	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.05 Call	14,500	241.5142	234.8137	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.28 Call	5,700	200.8535	194.5738	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.31 Call	8,500	196.2028	189.9695	0.0000	0.0000	0	0.00		
				167,837					0.00	0.00	2 356 012.00	327 122 865.51
			<b>Total</b>	<b>267,670</b>					<b>726.00</b>	<b>10,128,534.70</b>	<b>7 529 159.00</b>	<b>63 822 192 762.61</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Dec 2014	ZAFR	Future	6,752	11.7011	11.6744	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	150	11.9132	11.8860	0.0000	0.0000	0	0.00		
			6,902					0.00	0.00	404 244.00	3 588 134 622.90
		<b>Total</b>	<b>6,902</b>					<b>0.00</b>	<b>0.00</b>	404 244.00	3 588 134 622.90
<b>Future</b>											
Sep 2014	ZAGB	Future	61,694	17.4887	17.5349	17.5328	17.4418	167	2,915,995.50		
Dec 2014	ZAGB	Future	13,180	17.7330	17.7804	17.7524	17.7524	25	443,810.00		
Mar 2015	ZAGB	Future	1,025	18.0082	18.0560	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	240	18.2673	18.3119	0.0000	0.0000	0	0.00		
			76,139					192.00	3,359,805.50	3 951 899.00	55 660 301 654.80
<b>Option</b>											
Sep 2014	ZAGB	16.50 Put	11,200	0.1009	0.1158	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	16.9796	14.7465	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	44.8239	37.8997	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	167.3810	139.4659	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	205.3301	174.2522	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	0.0750	0.0962	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	0.0075	0.0219	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	0.0058	0.0215	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	0.0013	0.0195	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	918.4847	877.9071	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	288.7265	298.9154	0.0000	0.0000	0	0.00		
			80,570					0.00	0.00	712 568.00	180 529 933.89
		<b>Total</b>	<b>156,709</b>					<b>192.00</b>	<b>3,359,805.50</b>	4 664 467.00	55 840 831 588.69
<b>Future</b>											
Sep 2014	ZAJY	Future	2,755	0.1022	0.1017	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	14,859	0.1038	0.1033	0.0000	0.0000	1,500	15,495,000.00		
Mar 2015	ZAJY	Future	25	0.1056	0.1051	0.0000	0.0000	0	0.00		
			17,639					1,500.00	15,495,000.00	579 909.00	5 959 563 242.40
		<b>Total</b>	<b>17,639</b>					<b>1,500.00</b>	<b>15,495,000.00</b>	579 909.00	5 959 563 242.40
<b>Future</b>											
Sep 2014	ZAUM	Future	1,282	10.7185	10.6937	10.7724	10.6814	49	52,524,650.00		
Dec 2014	ZAUM	Future	111	10.8763	10.8515	0.0000	0.0000	150	163,822,500.00		
Mar 2015	ZAUM	Future	5	11.0567	11.0318	0.0000	0.0000	0	0.00		
			1,398					199.00	216,347,150.00	71 188.00	66 833 729 410.00
<b>Option</b>											
Dec 2014	ZAUM	10.72 Call	200	30812.7341	29112.4528	0.0000	0.0000	0	0.00		

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			200					0.00	0.00	3 083.00	93 576 724.38
	<b>Total</b>		<b>1,598</b>					<b>199.00</b>	<b>216,347,150.00</b>	<b>74 271.00</b>	<b>66 927 306 134.38</b>
<b>Future</b>											
Sep 2014	ZAUS	Future	635,985	10.7185	10.6937	10.7715	10.6800	47,851	514,425,879.80		
Dec 2014	ZAUS	Future	175,850	10.8763	10.8515	10.9380	10.8484	29,800	325,208,778.20		
Mar 2015	ZAUS	Future	44,682	11.0567	11.0318	11.0994	11.0274	4,295	47,649,933.00		
Jun 2015	ZAUS	Future	20,648	11.2288	11.2016	0.0000	0.0000	1,200	13,534,960.00		
Sep 2015	ZAUS	Future	360	11.4159	11.3870	0.0000	0.0000	0	0.00		
			<b>877,525</b>					<b>83,146.00</b>	<b>900,819,551.00</b>	<b>66 983 615.00</b>	<b>617 293 801 400.70</b>
<b>Option</b>											
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	0.0281	0.0347	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	0.1384	0.2215	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	0.3008	0.5244	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	0.6173	1.1163	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	0.6691	1.2104	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	0.7254	1.3128	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	0.8536	1.5449	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	1.0058	1.8192	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	1.5254	2.7434	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	3.0185	5.3144	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	322.0896	299.9704	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	3.5896	6.2704	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	7.2324	12.1118	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	227.1257	207.9549	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	8.6257	14.2549	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	217.9202	199.1586	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	10.2878	16.7597	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	13.3943	21.3135	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	164.4595	148.6683	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	15.9595	24.9683	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	18.9989	29.1958	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	139.2201	125.2458	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	20.7201	31.5458	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.62 Call	3,000	123.1175	110.4651	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	52,500	31.7675	46.0299	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	86.0425	76.9720	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	53.2759	71.8204	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	53.2409	48.0679	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	45.7570	41.5112	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.80 Call	2,000	31.0573	28.5251	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Call	2,000	26.5356	24.4879	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	128.0356	150.7879	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	136.0212	158.9807	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	22.6569	21.0020	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Call	1,000	17.8664	16.6619	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.89 Call	3,000	15.2519	14.2738	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	14.0936	13.2106	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	11.1324	10.4760	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	20,000	6.4803	6.1246	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	201	287.9803	312.4246	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	3.0937	2.9052	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	2.8807	2.7013	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	1.1215	1.0172	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	0.6591	0.6070	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	0.5170	0.4793	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	0.3769	0.3524	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	0.3460	0.3243	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	0.3318	0.3113	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	781.8318	806.6113	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	0.3183	0.2990	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	0.0492	0.0890	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	0.0097	0.0537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	397	1281.5097	1306.3537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	0.0004	0.0253	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	0.0001	0.0210	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	0.0001	0.0192	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	0.0000	0.0173	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.0000	0.0098	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	1.5415	1.9782	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	3.0793	3.9822	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	6.4258	8.4481	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	8.8277	11.1512	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	13.2008	15.5937	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	794.6511	772.1519	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	18.3511	20.6519	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	611.1012	587.8101	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	39.4168	43.1545	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	40.6796	45.0047	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	42.4944	46.9124	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	46.2993	50.9036	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	50.3448	55.1348	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	59.1773	64.3414	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	61.5449	66.8032	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	71.6766	77.3103	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	74.3772	80.1052	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	79.9842	85.9008	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,000	88.9171	95.1166	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	105.2299	111.8966	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	115.8855	122.8348	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	143.3234	150.9312	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	302.4902	285.5823	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	296.9269	280.1140	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	275.4120	258.9764	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	265.0927	248.8492	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	198.7639	207.5134	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	235.8710	220.8942	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	217.8045	205.9623	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	260.5414	273.9716	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	273.5642	287.2965	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	183.5144	173.1761	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	307.2144	321.6761	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	165.8173	156.2967	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	378.7902	394.5775	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	142.7825	134.3680	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	455.2972	472.2368	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	105.4130	98.9010	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	96.1619	90.1431	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	82.9665	77.7812	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	71.1068	66.6148	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	69.1964	64.8175	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	68.2663	63.9425	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	43.7225	40.2844	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	43.1225	39.7086	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	38.1484	34.9498	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	29.7812	26.9774	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	29.4082	26.6226	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	13.4952	11.6736	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	12.7402	10.3815	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	8.6967	7.2582	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	8.2688	6.9724	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.0886	0.1931	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	44.9059	46.1178	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	73.1027	75.5456	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	109.2627	113.2868	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	196.8006	203.9177	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	214.3672	222.0459	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	266.9616	276.2060	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	143.4853	138.0426	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	89.5340	86.1919	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	67.3290	64.8521	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	57.2943	54.5942	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	370.7399	381.6738	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	381.8500	0.0000	0.0000	0.0000	3,000	1,096,150.00		
Sep 2015	ZAUS	10.56 Put	18,946	173.1662	177.5255	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	999.7939	975.5620	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	400.8224	388.8987	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	237.0398	230.0241	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	929.4366	915.0816	0.0000	0.0000	0	0.00		
			<u>1,783,076</u>					<u>3,000.00</u>	<u>1,096,150.00</u>	<u>12 176 694.00</u>	<u>3 262 495 972.14</u>
	<b>Total</b>		<b><u>2,660,601</u></b>					<b><u>86,146.00</u></b>	<b><u>901,915,701.00</u></b>	<b><u>79 160 309.00</u></b>	<b><u>620 556 297 372.84</u></b>

<b>Grand Total</b>	<b><u>3,343,201</u></b>			<b><u>88,763.00</u></b>	<b><u>1 147 246 191.20</u></b>	<b><u>108,221,404</u></b>	<b><u>890,407,991,731.19</u></b>
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