



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	(40.4433)	(36.5740)	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>3 028.00</b>
											<b>-439 577.64</b>
<b>Future</b>											
	Dec 2014	CAFE	Future	26,600	870.2789	845.8761	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>26 600.00</b>
											<b>17 657 226.30</b>
<b>Future</b>											
	Dec 2014	CAFH	Future	2,913	965.7043	941.0285	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>2 545.00</b>
											<b>1 740 977.07</b>
<b>Future</b>											
	Dec 2014	CAFJ	Future	4,362	(177.3829)	(189.8758)	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>9 102.00</b>
											<b>780 961.90</b>
<b>Future</b>											
	Dec 2014	CAFK	Future	1,871	789.9713	765.3447	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>5 561.00</b>
											<b>4 043 048.12</b>
<b>Future</b>											
	Sep 2014	CAFM	Future	5,000	29.2869	20.1745	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>5 000.00</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	619.4701	674.6147	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	811.0808	873.4844	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	906.5367	971.9288	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	46.9017	43.1735	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	29.1058	29.1310	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	29.0527	29.0459	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	10.9613	10.9326	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,748	10.9684	10.9396	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.0199	10.9911	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.0452	11.0164	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.0980	11.0689	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0999	11.0708	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	11.1963	11.1663	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,365	11.3132	11.2822	0.0000	0.0000	1,365	15,535,747.50		
Apr 2015	DAUS	Future	1,372	11.3782	11.3468	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.4370	11.4054	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.4986	11.4666	0.0000	0.0000	0	0.00		
			<u>16,170</u>					<u>1,365.00</u>	<u>15,535,747.50</u>	<u>2 588 538.00</u>	<u>24 545 884 589.80</u>
<b>Option</b>											
Sep 2014	DAUS	10.69 Call	12,000	270.9522	243.6208	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.77 Put	5,000	21.5257	24.2423	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	40.8506	47.7515	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.0654	0.0342	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	107.1186	92.8018	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	282.7386	259.1591	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.0151	0.0115	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	75.1192	84.1940	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	99.1337	89.7664	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.6156	0.5866	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	6.3777	6.1876	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	29.0146	25.7753	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	349.2660	327.6945	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	126.9137	116.4658	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	98.2133	106.6194	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	3.5082	3.1104	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	0.0918	0.0928	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	11.25 Call	5,000	163.0155	152.0621	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	110.9391	119.2182	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	5.0809	4.7575	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	0.3876	0.3866	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	232.8054	220.0315	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	1.0525	1.0128	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	130.5181	138.7454	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	311.3311	296.8943	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	32.3634	31.1335	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	137.9977	146.0005	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	49.3838	48.8533	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	1.7466	1.6883	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	396.6033	378.1977	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	145.8959	152.8174	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	61.3745	58.9162	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	153.8781	159.8185	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	67.2401	65.4133	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	161.5885	168.5036	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	72.1925	66.0261	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	170.6914	177.8482	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	71.9357	68.5069	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	178.8960	186.1584	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	80.0114	77.5408	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	186.6562	192.3526	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	83.5610	81.6031	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	193.2342	198.8585	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	86.5075	82.8254	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	199.4671	205.0663	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	95.8805	88.9082	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	204.8277	209.9842	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	86.8607	85.0628	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	207.7925	213.2300	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	80.3364	77.6371	0.0000	0.0000	0	0.00		
			<u>116,214</u>					<u>0.00</u>	<u>0.00</u>	<u>4 260 437.00</u>	<u>293 648 988.96</u>
	<b>Total</b>		<b>132,384</b>					<b>1,365.00</b>	<b>15,535,747.50</b>	<b>6 848 975.00</b>	<b>24 839 533 578.76</b>
<b>Future</b>											
Sep 2014	EUUS	Future	50	1.2919	1.2915	0.0000	0.0000	0	0.00		
Dec 2014	EUUS	Future	80	1.2929	1.2925	0.0000	0.0000	0	0.00		
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>12 226.00</u>	<u>167 935 487.00</u>
	<b>Total</b>		<b>130</b>					<b>0.00</b>	<b>0.00</b>	<b>12 226.00</b>	<b>167 935 487.00</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>Future</b>											
Sep 2014	ZAAD	Future	12,299	10.0196	10.0596	10.0432	10.0088	807	8,091,861.60		
Dec 2014	ZAAD	Future	10,121	10.1011	10.1433	0.0000	0.0000	800	8,085,050.00		
Mar 2015	ZAAD	Future	4,135	10.2049	10.2477	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	1,050	10.3039	10.3484	0.0000	0.0000	0	0.00		
			<u>27,605</u>					<u>1,607.00</u>	<u>16,176,911.60</u>	<u>2 343 282.00</u>	<u>18 266 267 893.40</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	21.4027	16.4967	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	70.7321	54.2622	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	207.7128	224.5064	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	33.6584	34.8077	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	29.1966	29.8841	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>28,610</b>					<b>1,607.00</b>	<b>16,176,911.60</b>	<b>2 346 797.00</b>	<b>18 266 848 042.38</b>
<b>Future</b>											
Sep 2014	ZACA	Future	75	9.9785	9.9182	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>28 031.00</u>	<u>214 201 340.60</u>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>28 031.00</b>	<b>214 201 340.60</b>
<b>Future</b>											
Sep 2014	ZAEU	Future	62,794	14.1366	14.0953	14.2216	14.2074	13,085	185,187,003.20		
Dec 2014	ZAEU	Future	27,310	14.3534	14.3118	14.4526	14.4526	14,863	213,824,484.20		
Mar 2015	ZAEU	Future	18,507	14.6113	14.5673	14.7138	14.7138	25	367,845.00		
Jun 2015	ZAEU	Future	350	14.8592	14.8141	0.0000	0.0000	0	0.00		
			<u>108,961</u>					<u>27,973.00</u>	<u>399,379,332.40</u>	<u>5 202 704.00</u>	<u>63 916 841 341.90</u>
<b>Option</b>											
Sep 2014	ZAEU	13.54 Put	21,000	0.1662	0.2039	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	4.8267	6.6587	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	20.5168	28.2535	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	207.4846	244.4844	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	0.0080	0.0073	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	0.0068	0.0060	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	37.4076	39.1458	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	74.4475	79.7035	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	145.6370	0.0000	0.0000	0.0000	4,000	575,120.00		
Dec 2014	ZAEU	15.29 Call	25,000	91.2350	0.0000	0.0000	0.0000	50,000	4,318,000.00		
Dec 2014	ZAEU	15.37 Call	7,000	83.0299	0.0000	0.0000	0.0000	14,000	1,094,940.00		
Dec 2014	ZAEU	16.30 Call	1,737	29.9826	26.9307	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	14,500	127.2316	133.2061	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	5,700	184.9854	196.8906	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	191.9255	204.1290	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	ZAEU	15.00 Call	713	338.3381	322.8251	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	324.8245	309.9359	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	270.1679	257.8776	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	263.8671	251.8818	0.0000	0.0000	0	0.00		
			<u>203,837</u>					<u>68,000.00</u>	<u>5,988,060.00</u>	<u>2 424 012.00</u>	<u>333 110 925.51</u>
	<b>Total</b>		<b>312,798</b>					<b>95,973.00</b>	<b>405,367,392.40</b>	<b>7 626 716.00</b>	<b>64 249 952 267.41</b>
<b>Future</b>											
Dec 2014	ZAFR	Future	6,752	11.8516	11.8618	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	150	12.0730	12.0810	0.0000	0.0000	0	0.00		
			<u>6,902</u>					<u>0.00</u>	<u>0.00</u>	<u>404 244.00</u>	<u>3 588 134 622.90</u>
	<b>Total</b>		<b>6,902</b>					<b>0.00</b>	<b>0.00</b>	<b>404 244.00</b>	<b>3 588 134 622.90</b>
<b>Future</b>											
Sep 2014	ZAGB	Future	63,672	17.6707	17.5785	17.7179	17.6173	1,326	23,434,108.00		
Dec 2014	ZAGB	Future	19,721	17.9154	17.8215	17.9980	17.9745	7,458	134,191,924.50		
Mar 2015	ZAGB	Future	1,025	18.2025	18.1048	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	240	18.4703	18.3708	0.0000	0.0000	0	0.00		
			<u>84,658</u>					<u>8,784.00</u>	<u>157,626,032.50</u>	<u>3 973 305.00</u>	<u>56 041 746 918.40</u>
<b>Option</b>											
Sep 2014	ZAGB	16.50 Put	11,200	0.0015	0.0707	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	4.3081	9.2862	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	12.6101	26.0590	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	61.0813	106.4475	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	80.2794	138.1430	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	0.1265	0.0897	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	0.0208	0.0231	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	0.0200	0.0224	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	0.0170	0.0193	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	210.8734	0.0000	0.0000	0.0000	2,500	516,350.00		
Dec 2014	ZAGB	18.50 Put	500	820.2490	884.1391	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	114.7934	0.0000	0.0000	0.0000	32,000	3,612,160.00		
Dec 2014	ZAGB	19.34 Call	5,000	97.6989	0.0000	0.0000	0.0000	10,000	893,100.00		
Mar 2015	ZAGB	19.00 Call	570	365.5346	338.8431	0.0000	0.0000	0	0.00		
			<u>104,070</u>					<u>44,500.00</u>	<u>5,021,610.00</u>	<u>757 068.00</u>	<u>185 551 543.89</u>
	<b>Total</b>		<b>188,728</b>					<b>53,284.00</b>	<b>162,647,642.50</b>	<b>4 730 373.00</b>	<b>56 227 298 462.29</b>
<b>Future</b>											
Sep 2014	ZAJY	Future	2,755	0.1026	0.1028	0.0000	0.0000	0	0.00		
Dec 2014	ZAJY	Future	13,632	0.1042	0.1044	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	32	0.1061	0.1063	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>
			16,419					0.00	0.00	582 062.00	5 981 990 577.40
	<b>Total</b>		<b>16,419</b>					<b>0.00</b>	<b>0.00</b>	582 062.00	5 981 990 577.40
<b>Future</b>											
Sep 2014	ZAUM	Future	1,212	10.9422	10.9136	11.0034	10.9442	130	142,911,050.00		
Dec 2014	ZAUM	Future	685	11.1018	11.0728	11.1860	11.1210	292	325,646,900.00		
Mar 2015	ZAUM	Future	10	11.2909	11.2600	11.3296	11.3296	5	5,664,800.00		
			1,907					427.00	474,222,750.00	72 596.00	68 381 731 440.00
<b>Option</b>											
Dec 2014	ZAUM	10.72 Call	200	46645.5388	44472.3344	0.0000	0.0000	0	0.00		
			200					0.00	0.00	3 083.00	93 576 724.38
	<b>Total</b>		<b>2,107</b>					<b>427.00</b>	<b>474,222,750.00</b>	75 679.00	68 475 308 164.38
<b>Future</b>											
Sep 2014	ZAUS	Future	520,163	10.9422	10.9136	11.0205	10.9270	146,834	1,612,538,412.30		
Dec 2014	ZAUS	Future	364,880	11.1018	11.0728	11.1850	11.0996	317,066	3,534,629,028.40		
Mar 2015	ZAUS	Future	56,917	11.2909	11.2600	11.3480	11.2795	3,182	36,082,822.00		
Jun 2015	ZAUS	Future	20,648	11.4694	11.4377	0.0000	0.0000	3,666	41,219,882.80		
Sep 2015	ZAUS	Future	360	11.6649	11.6316	0.0000	0.0000	0	0.00		
			962,968					470,748.00	5,224,470,145.50	67 757 805.00	625 842 074 820.00
<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	0.0011	0.0052	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	0.0100	0.0143	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	0.0156	0.0201	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	0.0241	0.0283	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	0.0254	0.0295	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	0.0267	0.0308	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	0.0297	0.0335	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	0.0332	0.0366	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	0.0441	0.0462	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	0.0726	0.0868	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	542.2830	513.7116	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	0.0830	0.1116	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	0.2332	0.3056	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	442.5020	413.9934	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	0.3020	0.3934	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	432.5435	404.0464	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	10.52 Put	4,700	0.3908	0.5066	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	0.5745	0.7398	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	372.9420	344.5518	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	0.7420	0.9518	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	0.9571	1.2238	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	343.2866	314.9872	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	1.0866	1.3872	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.62 Call	3,000	323.5987	295.3808	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	52,500	2.0360	2.5836	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	274.8083	246.9040	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	4.2482	5.3669	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.73 Call	18,000	217.5977	190.4117	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	199.0349	172.2173	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.80 Call	2,000	154.3192	128.8442	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Call	2,000	137.3180	112.5938	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	15.1180	18.9938	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	16.8526	21.1586	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	120.9611	97.1362	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Call	1,000	97.8593	75.6942	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.89 Call	3,000	83.5709	62.7344	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	76.8008	56.6962	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	58.1346	43.7956	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	20,000	30.4234	23.2709	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	201	88.2234	109.6709	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	12.3670	9.1755	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	11.3063	8.3628	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	3.3677	2.3767	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	1.5249	1.0352	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	1.0537	0.7006	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	0.6472	0.4079	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	0.5667	0.3454	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	0.5307	0.3181	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	0	558.3307	586.7181	0.0000	0.0000	300	161,013.00		
Sep 2014	ZAUS	11.51 Call	250	0.4920	0.2931	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	0.0511	0.0244	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	0.0226	0.0098	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	397	1057.8226	1086.4098	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	0.0126	0.0077	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	0.0116	0.0075	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	0.0111	0.0073	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	0.0107	0.0072	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	0.0089	0.0070	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	9.09 Put	1,402	1.3558	1.3009	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	2.5063	2.4548	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	4.7833	4.7889	0.0000	0.0000	3,549	16,996.16		
Dec 2014	ZAUS	9.88 Put	79,241	5.8549	5.9015	0.0000	0.0000	6,867	40,529.03		
Dec 2014	ZAUS	10.00 Put	38,500	7.5271	8.1307	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1012.4037	984.1886	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	10.6037	11.3886	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	822.3640	794.6860	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	23.3836	24.8510	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	24.1421	25.6476	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	24.9221	26.4677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	26.5534	28.1812	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	28.2803	29.9947	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	32.0430	33.9446	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	33.0512	35.0044	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	37.3796	39.5446	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	38.5374	40.7734	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	40.9508	44.2661	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,000	44.8247	49.9085	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	54.7176	60.4411	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	61.3664	67.4675	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	79.0340	86.0389	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	459.3633	437.7644	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	452.3390	430.8719	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	424.9059	403.9732	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	411.5947	390.9312	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	113.2424	0.0000	0.0000	0.0000	6,000	623,580.00		
Dec 2014	ZAUS	10.82 Put	41,000	116.7567	125.3636	0.0000	0.0000	3,549	444,916.84		
Dec 2014	ZAUS	10.86 Call	1,000	373.3071	353.4593	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	349.1665	329.8647	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	159.9923	170.1000	0.0000	0.0000	6,867	1,168,076.70		
Dec 2014	ZAUS	10.95 Put	27,500	168.7563	179.1379	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	293.6780	275.7457	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	191.8780	202.9457	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	263.6810	247.1788	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	258.9166	243.1593	0.0000	0.0000	6,000	1,404,600.00		
Dec 2014	ZAUS	11.10 Put	4,505	243.2262	258.7014	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	226.0465	213.3425	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	306.8163	323.8860	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	167.1374	157.1295	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	152.2612	142.9701	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Call	350	130.7348	122.5111	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	11.50 Put	600	528.9348	549.7111	0.0000	0.0000	600	290,100.00		
Dec 2014	ZAUS	11.61 Call	9,425	111.0841	103.9032	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	107.9045	100.9664	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	106.3572	99.5361	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	78.8182	0.0000	0.0000	0.0000	76,000	5,341,280.00		
Dec 2014	ZAUS	11.95 Call	10,000	70.2520	0.0000	0.0000	0.0000	20,000	1,317,600.00		
Dec 2014	ZAUS	12.00 Call	5,000	66.0257	61.7393	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	65.2215	60.9869	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	58.5582	54.7541	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	46.5142	43.0350	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	45.9300	42.4901	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	20.9376	19.2570	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	19.7502	18.1581	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	16.7117	15.3483	0.0000	0.0000	3,549	54,470.05		
Dec 2014	ZAUS	13.26 Call	79,241	16.4162	14.8684	0.0000	0.0000	6,867	102,098.56		
Dec 2014	ZAUS	14.84 Call	900	0.2484	0.2015	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	32.0511	32.7126	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	51.0387	52.3176	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	76.9723	79.0567	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	124.5097	132.3700	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	137.8236	146.1757	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	178.7093	188.4279	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	191.2039	183.5805	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	117.9087	113.2059	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	86.8602	83.5418	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	61.3692	60.5933	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	147.0270	0.0000	0.0000	0.0000	22,850	3,171,808.50		
Jun 2015	ZAUS	10.75 Put	10,000	151.9886	0.0000	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	270.0309	284.5009	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	279.4249	294.0980	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	10,000	178.6046	0.0000	0.0000	0.0000	10,000	1,848,400.00		
Jun 2015	ZAUS	13.22 Call	22,850	159.1340	0.0000	0.0000	0.0000	45,700	6,738,008.00		
Sep 2015	ZAUS	10.56 Put	18,946	131.4603	135.6165	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1205.0551	1176.0959	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	492.3869	478.9238	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	289.1336	281.1712	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1110.8411	1085.0215	0.0000	0.0000	0	0.00		
			<u>1,908,375</u>					<u>218,698.00</u>	<u>22,723,476.84</u>	<u>12 403 047.00</u>	<u>3 287 323 369.89</u>
	<b>Total</b>		<b>2,871,343</b>					<b>689,446.00</b>	<b>5,247,193,622.34</b>	<b>80 160 852.00</b>	<b>629 129 398 189.89</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>
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Grand Total

3,640,188

842,102.00

6 321 144 066.34

109,405,821

901,493,135,829.74