



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	(36.6737)	(37.8575)	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	876.1925	885.1384	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	972.0260	981.1585	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	(152.9373)	(163.5522)	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	794.6486	803.5554	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>	<u>4 043 048.12</u>
		Total	1,871					0.00	0.00	5 561.00	4 043 048.12
Future											
Oct 2014	DAEU	Future	2,000	14.2873	14.2812	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.3614	14.3548	0.0000	0.0000	0	0.00		
			<u>4,000</u>					<u>0.00</u>	<u>0.00</u>	<u>74 500.00</u>	<u>898 598 700.00</u>
		Total	4,000					0.00	0.00	289 500.00	898 598 700.00

<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>
Option											
Jan 2015	DAGB	18.22 Put	9,605	478.6466	545.7050	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	657.0607	732.3704	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	747.5467	826.0851	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	51.2285	48.8192	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	30.7012	29.4591	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	30.2437	29.0262	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	10.9607	10.9721	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,748	10.9657	10.9794	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.0223	11.0320	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.0475	11.0568	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.0995	11.1090	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1013	11.1109	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.1978	11.2072	0.0000	0.0000	1,055	11,782,240.00		
Feb 2015	DAUS	Future	1,063	11.2549	11.2639	0.0000	0.0000	1,063	11,932,175.00		
Mar 2015	DAUS	Future	2,435	11.3162	11.3249	0.0000	0.0000	1,070	12,081,584.00		
Apr 2015	DAUS	Future	2,450	11.3823	11.3905	0.0000	0.0000	1,073	12,180,696.00		
May 2015	DAUS	Future	1,375	11.4421	11.4499	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5043	11.5118	0.0000	0.0000	0	0.00		
			<u>21,436</u>					<u>4,261.00</u>	<u>47,976,695.00</u>	<u>2 594 599.00</u>	<u>24 613 856 584.80</u>
Option											
Sep 2014	DAUS	10.69 Call	12,000	265.1208	275.3475	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.77 Put	5,000	5.4592	9.1424	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.94 Call	5,000	92.2260	106.2381	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	32.6047	34.5170	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.0084	0.0112	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	277.0199	289.9686	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	68.6751	70.5815	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.4952	0.5016	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	4.7653	5.5781	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	26.4340	28.8630	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	346.3448	357.1578	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	121.9474	130.3657	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	94.3240	93.0434	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	3.4234	3.3938	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	108.1055	103.2774	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	4.8268	4.6383	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>
Jan 2015	DAUS	10.80 Put	300	127.7464	121.1991	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	33.0895	29.2255	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	135.1621	127.8533	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	50.2621	46.5473	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	141.9151	134.5698	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	62.7794	58.6803	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	150.0866	143.2533	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	70.0857	64.1643	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	157.9208	151.3507	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	76.1660	68.5434	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	165.6277	159.1120	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	75.8717	68.0894	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	172.5020	165.9056	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	87.8663	81.5701	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	176.9548	170.2942	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	87.0295	82.5953	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	182.8132	176.0893	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	90.3657	86.7579	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	190.5327	183.3608	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	100.8553	96.5790	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	197.2405	189.6925	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	92.2400	87.7856	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	200.2888	192.4297	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	85.5429	81.0085	0.0000	0.0000	0	0.00		
			<u>61,214</u>					<u>0.00</u>	<u>0.00</u>	<u>4 325 437.00</u>	<u>302 811 394.46</u>
Total			82,650					4,261.00	47,976,695.00	6 920 036.00	24 916 667 979.26
Future											
Dec 2014	EUUS	Future	180	1.2967	1.2950	1.2975	1.2975	50	648,750.00		
			<u>180</u>					<u>50.00</u>	<u>648,750.00</u>	<u>12 376.00</u>	<u>169 876 837.00</u>
Total			180					50.00	648,750.00	12 376.00	169 876 837.00
Future											
Dec 2014	ZAAD	Future	10,761	9.9846	9.9732	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	4,315	10.0882	10.0756	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	1,050	10.1877	10.1743	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	300	10.2993	10.2853	0.0000	0.0000	0	0.00		
			<u>16,426</u>					<u>0.00</u>	<u>0.00</u>	<u>2 364 044.00</u>	<u>18 473 917 914.40</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	24.0504	27.9499	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	94.8757	104.8846	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	144.5409	146.4770	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	ZAAD	10.75 Call	201	20.7994	20.9976	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	17.7690	17.8639	0.0000	0.0000	0	0.00		
			<u>1,005</u>					<u>0.00</u>	<u>0.00</u>	<u>3 515.00</u>	<u>580 148.98</u>
	Total		17,431					0.00	0.00	2 367 559.00	18 474 498 063.38
Future											
Mar 2015	ZACA	Future	75	10.2667	10.2069	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>28 181.00</u>	<u>215 713 558.10</u>
	Total		75					0.00	0.00	28 181.00	215 713 558.10
Future											
Dec 2014	ZAEU	Future	73,976	14.3973	14.3910	14.3922	14.3922	100	1,439,220.00		
Mar 2015	ZAEU	Future	18,757	14.6562	14.6487	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	500	14.9081	14.8983	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	15	15.1898	15.1795	15.1900	15.1700	15	227,650.00		
			<u>93,248</u>					<u>115.00</u>	<u>1,666,870.00</u>	<u>5 398 690.00</u>	<u>66 731 351 210.40</u>
Option											
Dec 2014	ZAEU	13.50 Put	1,737	31.8551	36.0275	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	62.5053	69.2028	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	126.4831	136.6329	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	184.5841	196.7874	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	108.8166	116.2344	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	91.4337	98.2499	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	82.9826	89.4560	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	29.4018	32.7346	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	14,500	110.9284	115.2163	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	5,700	160.1201	165.7299	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	166.5159	172.2733	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	337.7319	340.9741	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	323.8947	327.2040	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	268.1591	271.6598	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	261.7573	265.2738	0.0000	0.0000	0	0.00		
			<u>105,737</u>					<u>0.00</u>	<u>0.00</u>	<u>2 436 012.00</u>	<u>334 702 064.91</u>
	Total		198,985					115.00	1,666,870.00	7 834 702.00	67 066 053 275.31
Future											
Dec 2014	ZAFR	Future	6,802	11.8925	11.9062	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	150	12.1147	12.1274	0.0000	0.0000	0	0.00		
			<u>6,952</u>					<u>0.00</u>	<u>0.00</u>	<u>404 294.00</u>	<u>3 588 728 952.90</u>
	Total		6,952					0.00	0.00	404 294.00	3 588 728 952.90

<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	ZAGB	Future	48,109	18.1071	18.0067	18.1050	18.0830	1,051	19,023,736.80		
Mar 2015	ZAGB	Future	2,000	18.3981	18.2955	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	875	18.6715	18.5664	0.0000	0.0000	0	0.00		
			<u>50,984</u>					<u>1,051.00</u>	<u>19,023,736.80</u>	<u>4 129 912.00</u>	<u>58 848 312 646.60</u>
Option											
Dec 2014	ZAGB	17.45 Put	2,500	124.8163	161.1240	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	653.8255	734.8988	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	125.1942	116.6053	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	105.6469	98.8351	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	402.1011	380.3574	0.0000	0.0000	0	0.00		
			<u>24,570</u>					<u>0.00</u>	<u>0.00</u>	<u>757 210.00</u>	<u>185 586 371.94</u>
	Total		75,554					1,051.00	19,023,736.80	4 887 122.00	59 033 899 018.54
Future											
Dec 2014	ZAJY	Future	15,514	0.1034	0.1038	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	25	0.1053	0.1057	0.0000	0.0000	0	0.00		
			<u>15,539</u>					<u>0.00</u>	<u>0.00</u>	<u>591 134.00</u>	<u>6 076 069 704.40</u>
	Total		15,539					0.00	0.00	591 134.00	6 076 069 704.40
Future											
Dec 2014	ZAUM	Future	1,067	11.1032	11.1128	11.1006	11.0650	52	57,655,190.00		
Mar 2015	ZAUM	Future	38	11.2936	11.3024	11.2561	11.2561	3	3,376,830.00		
			<u>1,105</u>					<u>55.00</u>	<u>61,032,020.00</u>	<u>73 587.00</u>	<u>69 479 355 620.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	0	46529.3085	47079.6044	0.0000	0.0000	600	27,196,800.00		
Mar 2015	ZAUM	11.28 Call	420	37576.9836	0.0000	0.0000	0.0000	420	16,424,940.00		
			<u>420</u>					<u>1,020.00</u>	<u>43,621,740.00</u>	<u>4 103.00</u>	<u>137 198 464.38</u>
	Total		1,525					1,075.00	104,653,760.00	77 690.00	69 616 554 084.38
Future											
Dec 2014	ZAUS	Future	887,943	11.1032	11.1128	11.1097	11.0650	29,854	331,337,702.50		
Mar 2015	ZAUS	Future	100,752	11.2936	11.3024	11.2901	11.2600	41	462,593.10		
Jun 2015	ZAUS	Future	19,498	11.4751	11.4827	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	300	11.6729	11.6798	0.0000	0.0000	0	0.00		
			<u>1,008,493</u>					<u>29,895.00</u>	<u>331,800,295.60</u>	<u>69 849 888.00</u>	<u>648 980 383 479.20</u>
Option											
Dec 2014	ZAUS	9.09 Put	1,402	1.2068	1.1466	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	2.2562	2.1386	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	4.3595	4.1236	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	5.3572	5.0650	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	10.00 Put	38,500	6.9215	6.5409	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1013.0325	1022.0248	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	9.8325	9.2248	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	822.5680	830.7986	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	22.0879	20.5043	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	22.8204	21.1792	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	23.5749	21.8747	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	25.1527	23.3296	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	26.8260	24.8734	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	30.4788	28.2471	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	31.4606	29.1537	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	35.6741	33.0541	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	36.8036	34.1006	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	39.1590	36.2845	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	42.9445	39.7988	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	52.6298	49.2080	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	59.1578	55.5779	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	76.5479	72.6309	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	458.1653	463.7178	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	451.1041	456.6144	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	423.5306	428.8838	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	410.1518	415.4351	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	110.3667	106.0147	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	113.8507	109.4644	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	371.6814	376.7692	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	347.4330	352.4097	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	156.7845	152.0875	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	161.1096	156.3890	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	165.5049	160.7615	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	291.7270	296.4866	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	188.5270	183.6866	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	261.6417	266.3005	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	256.8669	261.5104	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	247.5173	0.0000	0.0000	0.0000	5,000	1,305,200.00		
Dec 2014	ZAUS	11.10 Put	4,505	239.7436	234.7462	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	223.9441	228.1166	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	303.3103	297.4717	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	165.1035	167.8196	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	150.2832	152.6051	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	525.6687	517.8094	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	109.3588	110.5586	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	106.2061	107.3192	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	11.64 Call	10,558	104.6723	105.7424	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	89.7318	90.3524	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	86.1448	86.6549	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	77.4482	77.6998	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	69.0003	69.0044	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	64.8375	64.7232	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	961.6375	951.9232	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	64.0465	63.9096	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	57.4881	57.1696	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	45.6208	44.9332	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	45.0438	44.3357	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	20.4346	19.0991	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	19.2701	17.9247	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	16.2920	14.9364	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	16.0029	14.6474	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.2132	0.2509	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	30.8808	27.3174	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	49.2774	44.4620	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	74.4515	68.5091	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	120.8296	113.5148	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	134.0234	126.4028	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	174.6356	166.2555	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	332.4372	330.8820	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	190.6555	188.4095	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	118.0268	115.7520	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	87.2217	84.9929	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	62.2099	59.2156	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	144.8921	138.1477	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	149.7922	143.0947	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	262.6377	256.1800	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	272.0480	265.5122	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	25,000	181.0435	174.5421	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	161.8066	155.0437	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	122.1371	115.7238	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1203.5359	1203.9500	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	488.6842	487.7332	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	290.1009	287.2225	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1110.6903	1109.8855	0.0000	0.0000	0	0.00		
			<u>1,258,167</u>					<u>5,000.00</u>	<u>1,305,200.00</u>	<u>12 522 400.00</u>	<u>3 308 047 859.41</u>
	Total		2,266,660					34,895.00	333,105,495.60	82 372 288.00	652 288 431 338.61

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	----------------------------	--------------------------	---------------------------------

Grand Total		2,745,243					41,447.00	507 075 307.40	112,302,748	931,808,290,657.14
-------------	--	-----------	--	--	--	--	-----------	----------------	-------------	--------------------