



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-October-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	(63.6504)	(63.6504)	0.0000	0.0000	0	0.00		
			<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>3 028.00</u>	<u>-439 577.64</u>
		<b>Total</b>	<b>1,942</b>					<b>0.00</b>	<b>0.00</b>	<b>3 028.00</b>	<b>-439 577.64</b>
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	1186.0980	1186.0980	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>	<u>17 657 226.30</u>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26 600.00</b>	<b>17 657 226.30</b>
<b>Future</b>											
Dec 2014	CAFH	Future	2,913	1285.2127	1285.2127	0.0000	0.0000	0	0.00		
			<u>2,913</u>					<u>0.00</u>	<u>0.00</u>	<u>2 545.00</u>	<u>1 740 977.07</u>
		<b>Total</b>	<b>2,913</b>					<b>0.00</b>	<b>0.00</b>	<b>2 545.00</b>	<b>1 740 977.07</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,362	(125.9401)	(125.9401)	0.0000	0.0000	0	0.00		
			<u>4,362</u>					<u>0.00</u>	<u>0.00</u>	<u>9 102.00</u>	<u>780 961.90</u>
		<b>Total</b>	<b>4,362</b>					<b>0.00</b>	<b>0.00</b>	<b>9 102.00</b>	<b>780 961.90</b>
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	1103.5014	1103.5014	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>	<u>4 043 048.12</u>
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<b>5 561.00</b>	<b>4 043 048.12</b>
<b>Future</b>											
Oct 2014	DAEU	Future	2,000	14.2438	14.3351	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.3132	14.4100	0.0000	0.0000	0	0.00		
			<u>4,000</u>					<u>0.00</u>	<u>0.00</u>	<u>74 500.00</u>	<u>898 598 700.00</u>
		<b>Total</b>	<b>4,000</b>					<b>0.00</b>	<b>0.00</b>	<b>289 500.00</b>	<b>898 598 700.00</b>

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
<b>Option</b>											
Oct 2014	DAGB	17.65 Put	1,650	19.2946	16.4043	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	295.2066	271.9645	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	430.1037	396.7086	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	503.1919	463.8604	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	65.4795	68.9703	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	38.2392	40.8208	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	37.6381	40.1976	0.0000	0.0000	0	0.00		
			<u>39,654</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
	<b>Total</b>		<b>39,654</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>	<b>6 218 373.05</b>
<b>Future</b>											
Oct 2014	DAUS	Future	1,280	11.2887	11.3322	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.3054	11.3489	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.3278	11.3715	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.3315	11.3752	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.3861	11.4307	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.3883	11.4329	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.4146	11.4595	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.4896	11.5345	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.5462	11.5916	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.6068	11.6527	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.6718	11.7198	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.7307	11.7809	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.7917	11.8442	0.0000	0.0000	0	0.00		
			<u>22,604</u>					<u>0.00</u>	<u>0.00</u>	<u>2 638 667.00</u>	<u>25 105 273 275.60</u>
<b>Option</b>											
Oct 2014	DAUS	11.12 Call	10,000	162.1898	204.2227	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	527.8632	571.3800	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.19 Call	6,000	144.2305	177.6677	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.26 Put	6,000	111.8320	94.1263	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Call	6,000	102.9512	122.2766	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Put	6,000	181.2512	157.0766	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	7.7827	6.8059	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.15 Put	500	70.9289	59.1233	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.69 Call	500	42.8436	51.4688	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.2771	0.3517	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.36 Put	6,000	172.9442	0.0000	0.0000	0.0000	18,000	2,636,400.00		
Oct 2014	DAUS	11.50 Call	6,000	78.9652	0.0000	0.0000	0.0000	18,000	1,632,780.00		
Oct 2014	DAUS	11.50 Put	6,000	271.6652	0.0000	0.0000	0.0000	6,000	1,451,520.00		
Nov 2014	DAUS	10.16 Put	3,882	1.1681	1.0201	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	11.91 Call	3,882	31.1839	36.9556	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	574.3965	617.8811	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	216.3545	245.7795	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	20.2227	19.4775	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	1.1248	1.4496	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	102.8178	90.5550	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	74.3816	83.0531	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	32.3758	29.7615	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	117.4486	105.6285	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	88.5998	96.7308	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	8.3920	9.2726	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	53.2938	50.6855	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	29.5936	32.0502	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	65.2499	62.9722	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	46.3155	48.4232	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	76.6994	74.2506	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	65.9570	67.7566	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	88.5434	84.5462	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	87.7873	92.7072	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	97.6139	92.6533	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	94.7009	102.8221	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	106.8707	100.8893	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	99.3843	101.4860	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	115.0091	108.6687	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	111.1607	112.3403	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	120.8654	114.8611	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	111.5400	118.6038	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	123.9880	120.7504	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	124.9385	128.2743	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	133.2925	130.3223	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	139.7045	140.6990	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	139.9783	138.5660	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	125.9737	125.7370	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	146.5924	145.4508	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	115.1205	116.5010	0.0000	0.0000	0	0.00		
			<u>93,214</u>					<u>42,000.00</u>	<u>5,720,700.00</u>	<u>4 416 437.00</u>	<u>314 978 274.46</u>
		<b>Total</b>	<b>115,818</b>					<b>42,000.00</b>	<b>5,720,700.00</b>	<b>7 055 104.00</b>	<b>25 420 251 550.06</b>
<b>Future</b>											
Dec 2014	EUUS	Future	80	1.2604	1.2636	0.0000	0.0000	0	0.00		
			<u>80</u>					<u>0.00</u>	<u>0.00</u>	<u>12 476.00</u>	<u>171 151 837.00</u>

<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>Total</b>			<b>80</b>					<b>0.00</b>	<b>0.00</b>	12 476.00	171 151 837.00
<b>Future</b>											
Dec 2014	ZAAD	Future	9,968	9.8732	9.9480	9.9244	9.8895	500	4,953,475.00		
Mar 2015	ZAAD	Future	6,060	9.9744	10.0499	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	2,600	10.0667	10.1464	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	300	10.1789	10.2574	0.0000	0.0000	0	0.00		
			<u>18,928</u>					<u>500.00</u>	<u>4,953,475.00</u>	<u>2 373 287.00</u>	<u>18 566 107 976.40</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	29.0006	21.6912	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	126.1013	99.2328	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	96.6722	123.0576	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	11.8636	14.8249	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	10.1859	12.5986	0.0000	0.0000	0	0.00		
			<u>1,005</u>					<u>0.00</u>	<u>0.00</u>	<u>3 515.00</u>	<u>580 148.98</u>
<b>Total</b>			<b>19,933</b>					<b>500.00</b>	<b>4,953,475.00</b>	2 376 802.00	18 566 688 125.38
<b>Future</b>											
Mar 2015	ZACA	Future	75	10.3146	10.3624	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>28 181.00</u>	<u>215 713 558.10</u>
<b>Total</b>			<b>75</b>					<b>0.00</b>	<b>0.00</b>	28 181.00	215 713 558.10
<b>Future</b>											
Dec 2014	ZAEU	Future	73,889	14.3563	14.4493	14.4449	14.3572	1,108	15,962,256.70		
Mar 2015	ZAEU	Future	24,663	14.6119	14.7071	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	1,200	14.8521	14.9554	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	35	15.1367	15.2390	15.1500	15.1400	15	227,175.00		
			<u>99,787</u>					<u>1,123.00</u>	<u>16,189,431.70</u>	<u>5 417 309.00</u>	<u>67 001 294 092.30</u>
<b>Option</b>											
Dec 2014	ZAEU	13.50 Put	1,737	24.2727	21.8805	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	51.8653	43.5276	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	116.2853	97.3156	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	176.8786	149.5104	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	86.6596	104.8089	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	71.7485	86.9877	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	64.5907	78.4001	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	19.7556	25.4229	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	14,500	114.7418	103.7572	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	172.0866	149.2780	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	179.0276	155.5005	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	331.2590	364.7081	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	318.0217	349.9946	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.28 Call	5,700	264.6305	290.4823	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	258.4948	283.6226	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	223.3027	244.3778	0.0000	0.0000	0	0.00		
			<u>119,937</u>					<u>0.00</u>	<u>0.00</u>	<u>2 449 309.00</u>	<u>337 200 438.24</u>
	<b>Total</b>		<b>219,724</b>					<b>1,123.00</b>	<b>16,189,431.70</b>	<b>7 866 618.00</b>	<b>67 338 494 530.54</b>
<b>Future</b>											
Dec 2014	ZAFR	Future	6,802	11.8956	11.9751	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	300	12.1140	12.1943	0.0000	0.0000	0	0.00		
			<u>7,102</u>					<u>0.00</u>	<u>0.00</u>	<u>404 794.00</u>	<u>3 594 788 107.90</u>
	<b>Total</b>		<b>7,102</b>					<b>0.00</b>	<b>0.00</b>	<b>404 794.00</b>	<b>3 594 788 107.90</b>
<b>Future</b>											
Dec 2014	ZAGB	Future	37,795	18.4558	18.5337	18.6000	18.4537	1,248	23,070,976.30		
Mar 2015	ZAGB	Future	1,872	18.7510	18.8305	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	1,775	19.0181	19.1065	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	15	19.3268	19.4121	0.0000	0.0000	0	0.00		
			<u>41,457</u>					<u>1,248.00</u>	<u>23,070,976.30</u>	<u>4 156 089.00</u>	<u>59 332 492 091.80</u>
<b>Option</b>											
Dec 2014	ZAGB	17.45 Put	2,500	40.5298	42.4293	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	387.6869	352.1457	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	154.7896	174.0685	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	130.6596	146.4150	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	517.8650	547.5224	0.0000	0.0000	0	0.00		
			<u>24,570</u>					<u>0.00</u>	<u>0.00</u>	<u>757 210.00</u>	<u>185 586 371.94</u>
	<b>Total</b>		<b>66,027</b>					<b>1,248.00</b>	<b>23,070,976.30</b>	<b>4 913 299.00</b>	<b>59 518 078 463.74</b>
<b>Future</b>											
Dec 2014	ZAJY	Future	15,514	0.1040	0.1043	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	25	0.1059	0.1062	0.0000	0.0000	0	0.00		
			<u>15,539</u>					<u>0.00</u>	<u>0.00</u>	<u>591 234.00</u>	<u>6 077 107 754.40</u>
	<b>Total</b>		<b>15,539</b>					<b>0.00</b>	<b>0.00</b>	<b>591 234.00</b>	<b>6 077 107 754.40</b>
<b>Future</b>											
Dec 2014	ZAUM	Future	1,406	11.3905	11.4352	11.4726	11.3912	101	115,430,380.00		
Mar 2015	ZAUM	Future	128	11.5846	11.6303	11.6269	11.5725	40	46,431,100.00		
Jun 2015	ZAUM	Future	45	11.7633	11.8147	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	11.9691	12.0184	0.0000	0.0000	0	0.00		
			<u>1,594</u>					<u>141.00</u>	<u>161,861,480.00</u>	<u>74 665.00</u>	<u>70 706 592 500.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	51887.7950	55049.8171	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>
		420					0.00	0.00	4 103.00	137 198 464.38
	<b>Total</b>	<b>2,014</b>					<b>141.00</b>	<b>161,861,480.00</b>	<b>78 768.00</b>	<b>70 843 790 964.38</b>

**Future**

Dec 2014	ZAUS	Future	1,013,127	11.3905	11.4352	11.4986	11.3812	32,129	366,862,885.30	
Mar 2015	ZAUS	Future	118,740	11.5846	11.6303	11.6241	11.6241	822	9,593,282.30	
Jun 2015	ZAUS	Future	17,798	11.7633	11.8147	11.8617	11.7643	1,574	18,622,117.30	
Sep 2015	ZAUS	Future	1,685	11.9691	12.0184	12.0500	12.0500	5	60,250.00	
Dec 2015	ZAUS	Future	2,400	12.1457	12.1919	12.1643	12.1643	200	2,432,860.00	
			<u>1,153,750</u>					<u>34,730.00</u>	<u>397,571,394.90</u>	<u>70 400 084.00</u>
										<u>655 224 145 817.20</u>

**Option**

Dec 2014	ZAUS	9.09 Put	1,402	0.5306	0.5156	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.44 Put	11,976	1.0439	1.0177	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.78 Put	41,000	2.0661	2.0173	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.88 Put	79,241	2.5490	2.4880	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.00 Put	38,500	3.3015	3.2194	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.10 Call	2,995	1294.6204	1339.2128	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.10 Put	6,581	4.1204	4.0128	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.30 Call	2,326	1097.2837	1141.7445	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.34 Put	2,490	7.6771	7.3696	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.35 Put	5,000	7.9183	7.5917	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.36 Put	2,490	8.1667	7.8202	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.38 Put	500	8.6875	8.2988	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.40 Put	7,300	9.2412	8.8068	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.44 Put	2,491	10.4560	9.9176	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.45 Put	5,000	10.7834	10.2167	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.49 Put	3,000	12.1989	11.5053	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.50 Put	34,450	12.5803	11.8522	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.52 Put	9,425	13.3794	12.5776	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.55 Put	3,283	14.6726	13.7488	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.60 Put	10,558	17.1078	15.9479	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.63 Put	2,359	18.7546	17.4307	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.70 Put	2,902	23.2249	21.4432	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.73 Call	6,524	685.9445	728.6305	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.74 Call	3,499	676.7298	719.3323	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.78 Call	3,000	640.1096	682.3509	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.80 Call	500	621.9544	663.9964	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.81 Put	6,000	32.4184	29.6552	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.82 Put	41,000	33.4098	30.5381	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.86 Call	1,000	568.7477	610.0347	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.90 Call	13,000	536.1921	576.6155	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.93 Put	79,241	51.9183	46.9227	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	10.94 Put	3,000	54.1191	48.8705	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	56.3861	50.8777	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	459.2160	497.0113	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	68.7160	61.8113	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	416.2898	452.2061	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	409.3849	444.9665	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	395.7928	430.6922	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	98.6063	88.4570	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	356.7793	389.5165	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	326.3158	357.1394	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	1,750	135.8158	121.9394	0.0000	0.0000	1,500	165,000.00		
Dec 2014	ZAUS	11.25 Call	5,000	297.7252	326.5574	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	250.9473	276.0852	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	223.0312	245.6893	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	296.8657	271.4746	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	155.0750	171.0815	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	149.8912	165.3449	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	147.3714	162.5532	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	122.6164	135.0564	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	116.7226	128.4871	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	102.5602	112.6795	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	1,500	90.4045	0.0000	0.0000	0.0000	3,000	330,000.00		
Dec 2014	ZAUS	11.95 Call	10,000	89.0116	97.5214	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	82.5240	90.3373	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	692.0240	655.1373	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	81.2998	88.9793	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	71.2450	77.8354	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	54.7780	59.5722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	54.0577	58.7734	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	21.1174	23.0313	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	19.5318	21.3362	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	15.5836	17.1102	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	15.2096	16.7090	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.3858	0.4475	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	19.7611	19.2915	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	26.6963	26.7075	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	37.1831	37.2498	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	64.9979	62.7895	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	71.0017	68.2577	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	89.9026	85.4281	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	1,500	223.2356	208.5444	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	455.6200	483.5069	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	11.60 Call	250	365.4305	387.0123	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	1,500	285.7628	302.1778	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	248.2064	262.0014	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	147.8774	155.0089	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	106.3156	111.2280	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	60.1736	63.7649	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	90.7954	86.2120	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	94.2133	89.3406	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	166.1485	155.2026	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	171.5339	160.1442	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	3,000	288.5531	269.4445	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Put	4,000	393.2200	0.0000	0.0000	0.0000	4,000	1,500,000.00		
Jun 2015	ZAUS	13.00 Call	25,000	220.5751	227.3215	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	195.1064	200.6970	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	87.3395	86.7264	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1461.4898	1509.6206	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1136.6493	1178.4170	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	601.6281	623.0249	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	459.7544	474.3920	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	352.4562	362.1689	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1332.2524	1370.9072	0.0000	0.0000	0	0.00		
			<u>1,350,699</u>								
		<b>Total</b>	<b>2,504,449</b>					<b>8,500.00</b>	<b>1,995,000.00</b>	<b>12 668 521.00</b>	<b>3 389 623 008.95</b>
								<b>43,230.00</b>	<b>399,566,394.90</b>	<b>83 068 605.00</b>	<b>658 613 768 826.15</b>
		<b>Grand Total</b>	<b>3,032,103</b>					<b>88,242.00</b>	<b>611 362 457.90</b>	<b>113,204,897</b>	<b>940,721,845,600.91</b>