



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-October-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2014	CAFC	Future	1,942	(36.3781)	(45.1969)	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	1059.3619	1116.1923	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	1158.4394	1215.4049	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	(164.6292)	(163.1361)	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	973.2948	1032.6241	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	14.1595	14.1750	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.2300	14.2459	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

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Option											
Oct 2014	DAGB	17.65 Put	1,650	20.4280	26.7670	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	386.9682	387.6683	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	556.2450	555.9129	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	645.4007	644.5966	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	36.1195	37.7290	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	21.5800	22.4466	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	21.2634	22.1133	0.0000	0.0000	0	0.00		
			<u>35,092</u>					<u>0.00</u>	<u>0.00</u>	<u>12 578.00</u>	<u>6 537 248.70</u>
	Total		35,092					0.00	0.00	12 578.00	6 537 248.70
Future											
Oct 2014	DAUS	Future	1,280	11.1904	11.2558	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.2078	11.2732	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.2308	11.2965	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.2346	11.3003	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.2881	11.3543	0.0000	0.0000	1,800	20,383,200.00		
Dec 2014	DAUS	Future	4,000	11.2902	11.3565	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.3163	11.3826	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.3918	11.4579	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.4486	11.5147	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.5095	11.5755	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.5763	11.6422	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.6380	11.7036	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.7018	11.7672	0.0000	0.0000	0	0.00		
			<u>21,604</u>					<u>1,800.00</u>	<u>20,383,200.00</u>	<u>2 650 467.00</u>	<u>25 238 343 475.60</u>
Option											
Oct 2014	DAUS	10.74 Call	250	433.9221	497.2475	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.19 Call	6,000	50.0304	98.9348	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.24 Call	9,000	68.8905	0.0000	0.0000	0.0000	9,000	954,000.00		
Oct 2014	DAUS	11.26 Put	6,000	140.5780	109.1050	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Call	6,000	50.4212	74.7941	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Put	6,000	226.5212	185.3941	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	12.3997	7.8633	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.15 Put	500	87.1276	70.0681	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.69 Call	500	16.4126	25.9785	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.1245	0.1467	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.36 Put	6,000	215.7809	176.0768	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Call	6,000	37.8051	55.2039	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Put	6,000	328.1051	280.0039	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	0.8781	0.8823	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	11.91 Call	3,882	12.0474	18.8625	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	481.3571	542.4827	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	140.3671	183.8998	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	25.4089	19.2947	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.6309	0.7541	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	123.1503	101.9672	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	46.4422	58.1788	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	36.9566	30.2229	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	139.0089	118.3681	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	60.9806	72.6067	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	3.1199	4.9880	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	58.8312	52.2383	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	8.1455	24.7118	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	70.8797	65.9765	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	32.8174	42.0012	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	83.8755	77.9062	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	56.4992	60.5506	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	209.9079	189.0101	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	194.4979	209.1856	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	95.1783	89.1655	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	77.9483	84.0104	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	103.8510	98.5703	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	83.9604	89.0322	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	112.4858	106.9064	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	85.5413	92.8341	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	120.6348	115.6971	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	99.9208	104.0796	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	128.0588	120.7932	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	102.2367	105.9351	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	132.3857	123.3359	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	108.4301	119.1084	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	138.1412	131.4153	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	121.5937	128.8653	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	143.0480	138.7077	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	111.3308	121.7471	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	150.1517	151.0841	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	108.8453	126.3168	0.0000	0.0000	0	0.00		
			<u>136,588</u>					<u>9,000.00</u>	<u>954,000.00</u>	<u>4 492 096.00</u>	<u>329 448 719.89</u>
		Total	158,192					10,800.00	21,337,200.00	7 142 563.00	25 567 792 195.49

Future

Dec 2014	EUUS	Future	80	1.2638	1.2578	1.2637	1.2637	60	758,220.00
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			80					60.00	758,220.00	12 538.00	171 935 179.00
	Total		80					60.00	758,220.00	12 538.00	171 935 179.00
Future											
	Dec 2014	ZAAD	Future	10,118	9.9086	9.8776	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	Future	6,060	10.0113	9.9792	0.0000	0.0000	0	0.00	
	Jun 2015	ZAAD	Future	2,850	10.1089	10.0751	0.0000	0.0000	0	0.00	
	Sep 2015	ZAAD	Future	300	10.2211	10.1872	0.0000	0.0000	0	0.00	
				19,328				0.00	0.00	2 375 143.00	18 584 607 285.00
Option											
	Dec 2014	ZAAD	9.45 Put	201	11.6078	14.3689	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	9.80 Put	201	74.2062	93.0999	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.05 Call	201	70.4728	69.1672	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.75 Call	201	5.4671	6.1279	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.80 Call	201	4.6339	5.2172	0.0000	0.0000	0	0.00	
				1,005				0.00	0.00	3 515.00	580 148.98
	Total			20,333				0.00	0.00	2 378 658.00	18 585 187 433.98
Future											
	Mar 2015	ZACA	Future	75	10.2344	10.2879	0.0000	0.0000	0	0.00	
				75				0.00	0.00	28 181.00	215 713 558.10
	Total			75				0.00	0.00	28 181.00	215 713 558.10
Future											
	Dec 2014	ZAEU	Future	73,892	14.2709	14.2872	14.3400	14.3229	1,004	14,380,228.80	
	Mar 2015	ZAEU	Future	24,723	14.5274	14.5426	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	Future	1,300	14.7745	14.7880	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	Future	35	15.0556	15.0681	0.0000	0.0000	0	0.00	
				99,950				1,004.00	14,380,228.80	5 420 839.00	67 052 050 092.20
Option											
	Dec 2014	ZAEU	13.50 Put	1,737	22.8818	23.7614	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.74 Put	650	55.7312	54.1925	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.99 Put	4,000	124.2371	121.8621	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	14.15 Put	3,000	188.8879	185.8009	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.15 Call	4,500	59.5026	63.3398	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.29 Call	25,000	48.5164	51.8046	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.37 Call	7,000	43.3321	46.3487	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	16.30 Call	1,737	11.7769	13.1888	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.80 Put	14,500	116.6830	115.5136	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.00 Put	12,800	180.0093	178.4029	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.02 Put	8,500	187.2930	185.6447	0.0000	0.0000	0	0.00	

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Mar 2015	ZAEU	15.00 Call	713	283.0946	290.7518	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	271.2819	278.6510	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	224.0286	230.2180	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	218.6223	224.6699	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	187.9341	192.9648	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>
	Total		219,887					1,004.00	14,380,228.80	7 870 148.00	67 389 250 530.44
Future											
Dec 2014	ZAFR	Future	6,852	11.7662	11.7806	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	300	11.9826	11.9963	0.0000	0.0000	0	0.00		
			<u>7,152</u>					<u>0.00</u>	<u>0.00</u>	<u>404 844.00</u>	<u>3 595 380 247.90</u>
	Total		7,152					0.00	0.00	404 844.00	3 595 380 247.90
Future											
Dec 2014	ZAGB	Future	38,260	18.1661	18.1746	18.2561	18.1776	1,067	19,437,343.90		
Mar 2015	ZAGB	Future	2,572	18.4616	18.4675	18.4974	18.4974	500	9,248,700.00		
Jun 2015	ZAGB	Future	1,975	18.7376	18.7404	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	215	19.0435	19.0426	0.0000	0.0000	0	0.00		
			<u>43,022</u>					<u>1,567.00</u>	<u>28,686,043.90</u>	<u>4 159 382.00</u>	<u>59 393 099 510.00</u>
	Total							1,567.00	28,686,043.90	4 159 382.00	59 393 099 510.00
Option											
Dec 2014	ZAGB	17.45 Put	2,500	61.4377	62.4049	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	538.1618	531.7357	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	77.5899	78.1476	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	61.1758	61.3517	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	386.5253	389.6700	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		67,592					1,567.00	28,686,043.90	4 916 592.00	59 578 685 881.94
Future											
Dec 2014	ZAJY	Future	15,514	0.1043	0.1041	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	25	0.1063	0.1060	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>
	Total		15,539					0.00	0.00	591 234.00	6 077 107 754.40
Future											
Dec 2014	ZAKS	Future	9	0.1247	0.1255	0.0000	0.0000	0	0.00		
			<u>9</u>					<u>0.00</u>	<u>0.00</u>	<u>18.00</u>	<u>225 360.00</u>
	Total		9					0.00	0.00	18.00	225 360.00
Future											

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Dec 2014	ZANN	Future	17	0.0673	0.0677	0.0000	0.0000	0	0.00		
			17					0.00	0.00	34.00	229 840.00
		Total	17					0.00	0.00	34.00	229 840.00
Future											
Dec 2014	ZAUM	Future	1,487	11.2924	11.3586	11.3691	11.3154	33	37,439,480.00		
Mar 2015	ZAUM	Future	153	11.4872	11.5532	11.5086	11.5046	32	36,822,720.00		
Jun 2015	ZAUM	Future	55	11.6720	11.7375	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	11.8760	11.9412	0.0000	0.0000	0	0.00		
			1,710					65.00	74,262,200.00	74 862.00	70 931 698 150.00
Option											
Mar 2015	ZAUM	11.28 Call	420	45004.7015	49268.3036	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		Total	2,130					65.00	74,262,200.00	78 965.00	71 068 896 614.38
Future											
Dec 2014	ZAUS	Future	995,729	11.2924	11.3586	11.3800	11.2967	22,538	255,584,526.30		
Mar 2015	ZAUS	Future	121,812	11.4872	11.5532	11.5316	11.5086	1,575	18,128,470.00		
Jun 2015	ZAUS	Future	20,028	11.6720	11.7375	11.7565	11.6900	180	2,108,722.50		
Sep 2015	ZAUS	Future	2,685	11.8760	11.9412	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	2,400	12.0598	12.1246	0.0000	0.0000	0	0.00		
			1,142,654					24,293.00	275,821,718.80	70 555 893.00	657 002 062 999.50
Option											
Dec 2014	ZAUS	9.09 Put	1,402	0.4932	0.4515	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	1.0435	0.9517	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	2.2465	2.0164	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	2.8409	2.5365	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	3.7895	3.3612	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1197.2459	1262.8732	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	4.8459	4.2732	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	1000.5094	1065.7468	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	9.0171	7.9680	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	9.2611	8.1887	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	9.5119	8.4155	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	10.0362	8.8898	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	10.5919	9.3923	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	11.8052	10.4898	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	12.1319	10.7851	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	13.5377	12.0551	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	13.9164	12.3971	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	14.7073	13.1115	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	10.55 Put	3,283	15.9871	14.2652	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	18.3921	16.4325	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	20.0205	17.8959	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	24.4486	21.8677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	589.0575	652.4429	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	579.8395	643.1413	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	545.1561	606.1564	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	528.4338	587.8327	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	37.7615	30.6720	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	39.5485	32.1642	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	479.7243	537.2838	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	448.5462	504.7322	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	63.4847	52.3678	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	66.0740	54.5743	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	68.7342	56.8465	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	375.5497	427.8209	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	83.1497	69.2209	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	335.3665	384.9976	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	316.3350	364.5773	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	117.7491	99.3202	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	280.4257	325.7772	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	252.7101	295.5656	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	160.3101	136.9656	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	226.9915	267.3012	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	187.9630	221.3115	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	167.1985	197.0374	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	148.8058	175.9194	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	345.3468	304.5514	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	111.6824	132.8512	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	107.5562	128.0278	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	105.5582	125.6876	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	86.1449	102.8625	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	81.5868	97.4773	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	70.7731	84.6298	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	66.0970	78.9522	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	61.7943	73.8682	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	60.7732	72.6607	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	55.9701	66.9778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	763.5701	708.3778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	55.0673	65.9080	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	47.7166	57.1851	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	35.9114	43.1226	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	12.30 Call	1,130	35.4026	42.5148	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	9.6724	14.7957	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	8.6068	13.5528	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	6.0886	10.5062	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	5.8613	10.2213	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.6992	0.3634	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	18.1652	18.2689	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	24.0030	25.4541	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	38.7013	37.6650	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	70.6251	65.4119	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	77.5821	71.4094	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	99.5472	90.3101	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	1,500	252.7019	228.5125	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	392.1990	429.8678	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	314.5187	342.7575	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	1,500	244.3097	265.8601	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	211.6019	229.8532	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	125.2301	134.8131	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	89.1251	96.0728	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	50.6444	55.6370	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	95.9281	91.4654	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	99.5355	94.7677	0.0000	0.0000	10,000	811,200.00		
Jun 2015	ZAUS	11.00 Put	20,000	154.0649	0.0000	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	178.2777	164.2234	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	185.8612	169.4518	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	2,000	271.4610	248.5655	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	1,000	320.7015	294.4617	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Put	4,000	431.1284	398.2476	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	35,000	200.3896	208.2743	0.0000	0.0000	10,000	2,002,900.00		
Jun 2015	ZAUS	13.22 Call	22,850	177.6689	184.0783	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	90.1410	87.5230	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1370.9533	1433.5623	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1055.0531	1109.7763	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	556.7336	582.9177	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	425.8869	444.1143	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	327.2336	339.6331	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1256.1289	1310.1916	0.0000	0.0000	0	0.00		
			<u>1,389,699</u>					<u>20,000.00</u>	<u>2,814,100.00</u>	<u>12 746 521.00</u>	<u>3 413 966 528.95</u>
		Total	2,532,353					44,293.00	278,635,818.80	83 302 414.00	660 416 029 528.45

Future

Dec 2014	ZAZW	Future	13	1.7363	1.7618	0.0000	0.0000	0	0.00		
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		13					0.00	0.00	26.00	225 524.00
	Total	13					0.00	0.00	26.00	225 524.00
Grand Total		3,100,152					57,789.00	418 059 711.50	113,553,891	943,035,333,536.13