



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	(11.2539)	(4.2653)	0.0000	0.0000	0	0.00		
			<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>6 912.00</u>	<u>-456 706.08</u>
		Total	1,942					0.00	0.00	6 912.00	-456 706.08
Future	Dec 2014 CAFE	Future	26,600	900.6820	746.2723	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	1,735	999.7525	844.4138	0.0000	0.0000	0	0.00		
			<u>1,735</u>					<u>0.00</u>	<u>0.00</u>	<u>4 901.00</u>	<u>3 813 055.51</u>
		Total	1,735					0.00	0.00	4 901.00	3 813 055.51
Future	Dec 2014 CAFK	Future	1,871	808.1988	653.0432	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>6 911.00</u>	<u>4 968 108.62</u>
		Total	1,871					0.00	0.00	6 911.00	4 968 108.62
Future	Dec 2014 CAFY	Future	10	6176.8900	3499.0000	0.0000	0.0000	10	348,000.00		
			<u>10</u>					<u>10.00</u>	<u>348,000.00</u>	<u>10.00</u>	<u>348 000.00</u>
		Total	10					10.00	348,000.00	10.00	348 000.00
Future	Nov 2014 DAEU	Future	2,000	13.8453	13.7757	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>78 500.00</u>	<u>953 873 500.00</u>
		Total	2,000					0.00	0.00	298 500.00	953 873 500.00

<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	587.1735	737.2553	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	802.3953	967.2904	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	909.3886	1077.1699	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	8.5285	7.7409	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	6.6106	6.5474	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	6.5904	6.5307	0.0000	0.0000	0	0.00		
			<u>33,442</u>					<u>0.00</u>	<u>0.00</u>	<u>12 578.00</u>	<u>6 537 248.70</u>
	Total		33,442					0.00	0.00	12 578.00	6 537 248.70
Future											
Nov 2014	DAUS	Future	424	11.0355	10.8742	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.0443	10.8830	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.0479	10.8866	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.0999	10.9378	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1019	10.9397	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.1259	10.9631	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.1940	11.0301	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.2480	11.0833	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.3067	11.1408	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.3693	11.2022	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.4272	11.2595	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.4873	11.3192	0.0000	0.0000	0	0.00		
			<u>20,080</u>					<u>0.00</u>	<u>0.00</u>	<u>2 654 681.00</u>	<u>25 284 639 426.40</u>
Option											
Nov 2014	DAUS	10.16 Put	3,882	0.0172	0.0496	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.98 Call	8,000	79.4230	17.3631	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	0.0300	0.0190	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	288.8756	143.6205	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	12.3229	3.3661	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.97 Call	5,000	120.1999	42.7105	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	30.8333	71.6371	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.1380	0.1633	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	168.2534	288.8347	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	6.1870	2.7954	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	45.1734	94.6141	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	186.4730	297.9474	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	18.0686	13.5746	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.8275	0.7302	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	196.4513	307.6536	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	104.0782	69.8706	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	306.1782	434.5706	0.0000	0.0000	0	0.00		

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Jan 2015	DAUS	10.80 Put	300	76.1858	125.5489	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	2.2944	0.6191	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	92.3013	143.8224	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	2.6722	19.5489	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	104.9421	157.0619	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	31.6463	28.0250	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	268.3129	358.6428	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	128.5063	109.2390	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	111.7567	164.0767	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	43.5988	36.1007	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	123.5927	172.0181	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	48.9403	43.3216	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	135.7006	178.0652	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	55.3439	46.1065	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	142.2457	184.0524	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	65.2609	54.0552	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	149.7752	191.5711	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	70.6358	59.4587	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	155.6522	197.1516	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	75.0767	65.6171	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	159.9722	200.6140	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	89.7576	79.6856	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	166.0289	205.7138	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	83.4224	72.3459	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	169.7593	210.2152	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	78.4026	67.3829	0.0000	0.0000	0	0.00		
			<u>126,338</u>					<u>0.00</u>	<u>0.00</u>	<u>4 585 096.00</u>	<u>346 806 019.89</u>
	Total		146,418					0.00	0.00	7 239 777.00	25 631 445 446.29
Future											
Dec 2014	EUUS	Future	30	1.2505	1.2626	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	100	1.2521	1.2643	0.0000	0.0000	0	0.00		
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>12 828.00</u>	<u>175 618 579.00</u>
	Total		130					0.00	0.00	12 828.00	175 618 579.00
Future											
Dec 2014	ZAAD	Future	12,269	9.7179	9.6256	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	5,416	9.8104	9.7174	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	3,500	9.8999	9.8070	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	10.0013	9.9075	0.0000	0.0000	0	0.00		
			<u>21,785</u>					<u>0.00</u>	<u>0.00</u>	<u>2 387 683.00</u>	<u>18 707 689 223.10</u>
Option											

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Dec 2014	ZAAD	9.45 Put	201	21.2575	34.7922	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	143.4051	211.5308	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	15.3871	8.8720	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.7863	0.6371	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.6613	0.5473	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		22,790					0.00	0.00	2 391 198.00	18 708 269 372.08
Future											
Mar 2015	ZACA	Future	100	9.9434	9.9086	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>28 206.00</u>	<u>215 965 558.10</u>
	Total		100					0.00	0.00	28 206.00	215 965 558.10
Future											
Dec 2014	ZAEU	Future	73,641	13.8853	13.8153	13.9150	13.7651	68	941,584.40		
Mar 2015	ZAEU	Future	31,453	14.1211	14.0487	14.1421	13.9794	6,586	92,792,970.00		
Jun 2015	ZAEU	Future	6,225	14.3486	14.2750	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	104	14.6046	14.5303	14.6078	14.4580	9	130,425.20		
			<u>111,423</u>					<u>6,663.00</u>	<u>93,864,979.60</u>	<u>5 457 925.00</u>	<u>67 582 718 727.60</u>
Option											
Dec 2014	ZAEU	13.74 Put	650	115.9226	144.0028	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	244.2169	291.5948	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	357.4307	411.8138	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	5.8949	4.9373	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	3.9759	3.5220	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	3.3028	2.9581	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	208.8942	233.8024	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	299.5882	332.0659	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	309.6865	342.9236	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	145.1882	132.8258	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	138.3807	126.7027	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	111.7463	102.7627	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	108.7702	100.0887	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	92.1311	84.7177	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	5,795	276.0212	297.3203	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	5,795	392.9023	379.8442	0.0000	0.0000	0	0.00		
			<u>128,553</u>					<u>0.00</u>	<u>0.00</u>	<u>2 472 737.00</u>	<u>343 748 465.92</u>
	Total		239,976					6,663.00	93,864,979.60	7 930 662.00	67 926 467 193.52
Future											
Dec 2014	ZAFR	Future	6,752	11.5097	11.4588	0.0000	0.0000	0	0.00		

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Mar 2015	ZAFR	Future	2,308	11.7093	11.6572	0.0000	0.0000	0	0.00		
			<u>9,060</u>					<u>0.00</u>	<u>0.00</u>	<u>409 530.00</u>	<u>3 651 931 578.90</u>
		Total	9,060					0.00	0.00	409 530.00	3 651 931 578.90
Future											
Dec 2014	ZAGB	Future	42,866	17.7258	17.5296	17.7254	17.4695	2,546	44,604,115.30		
Mar 2015	ZAGB	Future	3,080	18.0003	17.8001	17.9850	17.7082	725	12,952,034.50		
Jun 2015	ZAGB	Future	1,845	18.2602	18.0581	18.2600	17.9953	50	906,382.50		
Sep 2015	ZAGB	Future	1,005	18.5461	18.3420	0.0000	0.0000	0	0.00		
			<u>48,796</u>					<u>3,321.00</u>	<u>58,462,532.30</u>	<u>4 200 504.00</u>	<u>60 130 938 799.80</u>
		Total						3,321.00	58,462,532.30	4 200 504.00	60 130 938 799.80
Option											
Dec 2014	ZAGB	17.35 Put	10,000	92.6303	149.6110	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	119.4988	189.3979	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	811.1325	993.4010	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	11.5150	9.2168	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	9.5305	7.4947	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	204.7391	171.2689	0.0000	0.0000	0	0.00		
			<u>34,570</u>					<u>0.00</u>	<u>0.00</u>	<u>767 210.00</u>	<u>186 054 671.94</u>
		Total	83,366					3,321.00	58,462,532.30	4 967 714.00	60 316 993 471.74
Future											
Dec 2014	ZAJY	Future	15,509	0.0989	0.1005	0.0987	0.0987	6	59,220.00		
Mar 2015	ZAJY	Future	50	0.1006	0.1022	0.1001	0.1001	25	250,250.00		
			<u>15,559</u>					<u>31.00</u>	<u>309,470.00</u>	<u>591 375.00</u>	<u>6 078 578 749.40</u>
		Total	15,559					31.00	309,470.00	591 375.00	6 078 578 749.40
Future											
Dec 2014	ZAKS	Future	9	0.1234	0.1214	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											
Dec 2014	ZANN	Future	17	0.0662	0.0655	0.0652	0.0652	90	586,800.00		
			<u>17</u>					<u>90.00</u>	<u>586,800.00</u>	<u>124.00</u>	<u>816 640.00</u>
		Total	17					90.00	586,800.00	124.00	816 640.00
Future											
Dec 2014	ZAUM	Future	1,662	11.1039	10.9417	11.1019	10.9129	57	62,501,500.00		
Mar 2015	ZAUM	Future	246	11.2852	11.1197	11.1444	11.0848	22	24,453,940.00		
Jun 2015	ZAUM	Future	93	11.4592	11.2913	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	11.6506	11.4808	0.0000	0.0000	0	0.00		

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			2,016					79.00	86,955,440.00	75 595.00	71 751 243 000.00
Option											
	Mar 2015	ZAUM	11.28 Call	420	31254.5174	25062.3002	0.0000	0.0000	0	0.00	
				420					0.00	0.00	4 103.00
			Total	2,436					79.00	86,955,440.00	79 698.00
											71 888 441 464.38
Future											
	Dec 2014	ZAUS	Future	952,930	11.1039	10.9417	11.1267	10.9140	39,876	439,114,978.90	
	Mar 2015	ZAUS	Future	116,966	11.2852	11.1197	11.1500	11.1125	3,906	44,011,492.80	
	Jun 2015	ZAUS	Future	31,094	11.4592	11.2913	11.4838	11.3351	1,613	18,422,902.40	
	Sep 2015	ZAUS	Future	3,385	11.6506	11.4808	0.0000	0.0000	0	0.00	
	Dec 2015	ZAUS	Future	2,400	11.8383	11.6683	0.0000	0.0000	0	0.00	
				1,106,775					45,395.00	501,549,374.10	71 239 114.00
											664 616 779 827.70
Option											
	Dec 2014	ZAUS	9.09 Put	1,402	0.0364	0.0597	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	9.44 Put	11,976	0.1808	0.2910	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	9.78 Put	41,000	0.8301	1.3294	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	9.88 Put	79,241	1.2897	1.9681	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.00 Put	38,500	2.1759	2.7842	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.10 Call	2,995	1006.5939	845.4748	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.10 Put	6,581	2.6939	3.7748	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.30 Call	2,326	808.2230	648.9727	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.34 Put	2,490	4.7930	8.3603	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.35 Put	5,000	4.9210	8.6607	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.36 Put	2,490	5.0532	8.9736	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.38 Put	500	5.3319	9.6385	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.40 Put	7,300	5.6307	10.3608	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.44 Put	2,491	6.2967	13.6574	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.45 Put	5,000	6.4788	14.6040	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.49 Put	3,000	7.2797	18.9251	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.50 Put	44,450	7.4998	20.1487	0.0000	0.0000	10,000	253,400.00	
	Dec 2014	ZAUS	10.52 Put	9,425	7.9657	22.7787	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.55 Put	3,283	8.7372	27.2131	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.60 Put	10,558	12.5858	36.0267	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.63 Put	2,359	15.4969	42.2459	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.70 Put	22,902	24.3415	59.7489	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.73 Call	6,524	403.0359	280.3205	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.74 Call	3,499	394.7817	273.4705	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.78 Call	3,000	362.5518	247.0490	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.80 Call	500	346.9327	234.4378	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.81 Put	6,000	45.3520	96.5844	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.82 Put	41,000	47.7596	100.5346	0.0000	0.0000	123,000	10,640,939.10	

<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	10.86 Call	1,000	302.2020	199.0596	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	274.2608	177.5377	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	80.4390	150.7783	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	84.0013	155.9649	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	87.6642	161.2511	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	40,000	211.4242	133.7558	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	107.5242	192.0558	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	178.6840	113.7581	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	163.7143	104.8887	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	155.0292	260.3879	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	146.6764	94.1284	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	138.9995	89.1743	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	121.4289	77.9257	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	217.5289	336.2257	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	106.0042	68.1460	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.30 Call	2,000	92.5111	59.6557	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	82.9677	53.6795	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	70.4984	45.9004	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	59.9659	39.3449	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	449.9769	593.8556	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	40.3085	27.0761	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	38.2680	25.7959	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	37.2902	25.1824	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	28.0153	19.4385	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	25.9468	18.1488	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	21.2150	15.1762	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	19.2190	13.9096	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	17.4334	12.7690	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	17.0172	12.5019	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	15.0991	11.2636	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	911.1991	1069.5636	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	14.7461	11.0340	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	11.9639	8.7331	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	7.3596	4.8572	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	7.1490	4.7088	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.9932	0.5368	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.8453	0.4469	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.5263	0.3780	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.4998	0.3867	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.4997	0.2238	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	14.3801	23.0107	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	26.4276	41.9824	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Mar 2015	ZAUS	10.51 Put	23,800	45.7633	68.0941	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	85.6678	134.3911	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	96.7952	148.9953	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	99.7148	152.7928	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	132.0663	193.9532	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	268.8623	217.0225	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	227.2569	184.4831	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	211.7918	172.4200	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	159.7966	131.9306	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	136.3085	113.6364	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	76.6184	65.4910	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	53.0806	46.9694	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	29.9444	35.0530	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	115.1651	150.6627	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	119.4186	155.9754	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	185.6232	252.7140	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	193.6746	262.3201	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	227.7925	302.5674	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	236.7915	313.0739	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	2,000	336.7614	427.4338	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	55,000	144.1296	127.4239	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	127.4192	113.4312	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	112.5587	100.9581	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	102.0280	132.6575	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1160.1320	1022.7494	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	202.5053	257.4309	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	859.1714	747.5285	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	439.8620	390.4265	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	333.7158	299.0717	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	253.9657	229.2298	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	173.1216	171.7745	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1098.6815	974.9447	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	210.3815	256.6447	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1064.0243	942.2629	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	365.9345	333.4823	0.0000	0.0000	0	0.00		
			<u>1,600,540</u>					<u>133,000.00</u>	<u>10,894,339.10</u>	<u>13 656 407.00</u>	<u>3 546 187 411.00</u>
		Total	2,707,315					178,395.00	512,443,713.20	84 895 521.00	668 162 967 238.70
Future											
Dec 2014	ZAZW	Future	13	1.7303	1.6809	0.0000	0.0000	0	0.00		
			<u>13</u>					<u>0.00</u>	<u>0.00</u>	<u>26.00</u>	<u>225 524.00</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>
		Total	13				0.00	0.00	26.00	225 524.00

Grand Total		3,294,789					188,589.00	752 970 935.10	115,395,315	953,184,868,716.34
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