



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-November-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	(9.8942)	(11.1257)	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	917.3122	922.2270	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	1016.6557	1021.4592	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	823.7701	829.4261	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	6437.4530	6525.4795	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>10.00</u>	<u>348 000.00</u>
		Total	10					0.00	0.00	10.00	348 000.00
Future											
Nov 2014	DAEU	Future	2,000	13.8751	13.8710	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	534.5890	548.7531	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	743.6625	759.3337	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	848.3840	864.6456	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	8.6747	8.3421	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	6.4075	6.2045	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	6.3874	6.1856	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	0	11.0584	11.0626	0.0000	0.0000	8,000	88,467,200.00		
Nov 2014	DAUS	Future	424	11.0584	11.0626	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.0631	11.0688	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.0661	11.0718	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.1186	11.1250	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1206	11.1270	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.1450	11.1511	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.2143	11.2196	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.2678	11.2736	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.3260	11.3324	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.3881	11.3950	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.4460	11.4529	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5065	11.5132	0.0000	0.0000	0	0.00		
			<u>20,080</u>					<u>8,000.00</u>	<u>88,467,200.00</u>	<u>2 662 681.00</u>	<u>25 373 106 626.40</u>

Option											
Nov 2014	DAUS	10.75 Call	10,000	308.5678	313.1733	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	2.5433	7.7839	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.97 Call	5,000	122.5021	130.5258	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	25.2253	26.1618	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.1084	0.0918	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	150.1662	148.6625	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	4.9902	5.4491	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	38.7523	39.8988	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	170.0501	167.9849	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	16.8887	17.9892	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.5869	0.4884	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	180.3285	178.1139	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	104.9045	107.7976	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	288.0045	284.6976	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	69.3808	68.7607	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	2.8355	1.3838	0.0000	0.0000	0	0.00		

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Feb 2015	DAUS	10.80 Put	300	85.0643	85.1327	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	3.8437	18.4469	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	95.8567	96.6855	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	22.9072	34.8453	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	256.3824	254.6373	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	128.5128	129.1138	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	105.8536	107.7070	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	38.1004	44.4278	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	117.0152	118.3570	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	48.4637	52.0036	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	127.2900	127.7705	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	52.8911	54.5684	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	134.9418	134.5846	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	66.6881	67.5566	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	142.1142	142.6826	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	68.6212	69.0478	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	147.8668	149.6542	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	75.6666	75.7174	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	152.1701	155.1047	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	90.0405	89.5919	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	157.9631	160.4348	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	83.9860	84.4670	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	160.8484	163.6860	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	78.4405	77.5932	0.0000	0.0000	0	0.00		
			<u>110,574</u>					<u>0.00</u>	<u>0.00</u>	<u>4 585 096.00</u>	<u>346 806 019.89</u>
Total			130,654					8,000.00	88,467,200.00	7 247 777.00	25 719 912 646.29
Future											
Dec 2014	EUUS	Future	30	1.2511	1.2500	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2529	1.2518	0.0000	0.0000	0	0.00		
			<u>230</u>					<u>0.00</u>	<u>0.00</u>	<u>12 928.00</u>	<u>176 871 779.00</u>
Total			230					0.00	0.00	12 928.00	176 871 779.00
Future											
Dec 2014	ZAAD	Future	12,294	9.6698	9.6571	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	5,416	9.7620	9.7489	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	3,500	9.8492	9.8373	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.9509	9.9374	0.0000	0.0000	0	0.00		
			<u>21,810</u>					<u>0.00</u>	<u>0.00</u>	<u>2 387 708.00</u>	<u>18 707 931 973.10</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	31.4252	32.4394	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	181.3852	189.1392	0.0000	0.0000	0	0.00		

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Dec 2014	ZAAD	10.05 Call	201	11.5829	10.7241	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.6588	0.6561	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.5366	0.5486	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		22,815					0.00	0.00	2 391 223.00	18 708 512 122.08
Future											
Mar 2015	ZACA	Future	100	9.8721	9.9772	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	73,655	13.9156	13.9116	13.9378	13.9308	111	1,547,022.90		
Mar 2015	ZAEU	Future	31,453	14.1530	14.1483	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	6,225	14.3810	14.3768	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	100	14.6387	14.6326	14.6588	14.6588	5	73,294.00		
			<u>111,433</u>					<u>116.00</u>	<u>1,620,316.90</u>	<u>5 458 085.00</u>	<u>67 584 954 288.60</u>
Option											
Dec 2014	ZAEU	13.74 Put	650	105.0194	105.9784	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	225.3535	228.1705	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	334.4339	337.9018	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	5.9737	6.1532	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	4.0009	4.1453	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	3.3111	3.4379	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	196.0203	198.3775	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	283.8103	287.5172	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	293.6260	297.4694	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	147.7887	149.8176	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	140.7296	142.7689	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	113.1472	115.2062	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	110.0704	112.1270	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	92.8869	94.9054	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	5,795	264.1542	271.5697	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	5,795	398.0381	400.5142	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		239,986					116.00	1,620,316.90	7 930 822.00	67 928 702 754.52
Future											
Dec 2014	ZAFR	Future	6,752	11.5450	11.5385	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.7456	11.7385	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>

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Total			9,060					0.00	0.00	409 530.00	3 651 931 578.90
Future											
Dec 2014	ZAGB	Future	45,956	17.7980	17.7774	17.7984	17.7536	3,440	61,115,254.00		
Mar 2015	ZAGB	Future	3,280	18.0743	18.0529	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	1,845	18.3338	18.3126	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,005	18.6203	18.5963	0.0000	0.0000	0	0.00		
			<u>52,086</u>					<u>3,440.00</u>	<u>61,115,254.00</u>	<u>4 205 244.00</u>	<u>60 215 218 713.80</u>
Option											
Dec 2014	ZAGB	17.35 Put	10,000	74.5265	81.5567	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	98.3123	105.8962	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	744.7579	764.9812	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	11.5464	11.8317	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	9.4972	9.6083	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	220.8765	214.4153	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			86,656					3,440.00	61,115,254.00	4 972 454.00	60 401 273 385.74
Future											
Dec 2014	ZAJY	Future	15,509	0.0979	0.0978	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.0996	0.0995	0.0000	0.0000	0	0.00		
			<u>15,559</u>					<u>0.00</u>	<u>0.00</u>	<u>591 375.00</u>	<u>6 078 578 749.40</u>
Total			15,559					0.00	0.00	591 375.00	6 078 578 749.40
Future											
Dec 2014	ZAKS	Future	9	0.1236	0.1233	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	0.0661	0.0665	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0630	0.0623	0.0000	0.0000	0	0.00		
			<u>56,417</u>					<u>0.00</u>	<u>0.00</u>	<u>169 324.00</u>	<u>1 065 084 640.00</u>
Total			56,417					0.00	0.00	169 324.00	1 065 084 640.00
Future											
Dec 2014	ZAUM	Future	1,717	11.1227	11.1290	11.1275	11.0990	45	50,010,510.00		
Mar 2015	ZAUM	Future	246	11.3047	11.3108	0.0000	0.0000	0	0.00		
Jun 2015	ZAUM	Future	93	11.4783	11.4851	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	11.6701	11.6757	0.0000	0.0000	0	0.00		
			<u>2,071</u>					<u>45.00</u>	<u>50,010,510.00</u>	<u>75 650.00</u>	<u>71 812 388 830.00</u>

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Option										
Mar 2015	ZAUM	11.28 Call	420	31769.2672	32070.4830	0.0000	0.0000	0	0.00	
			420					0.00	0.00	4 103.00
		Total	2,491					45.00	50,010,510.00	79 753.00
Future										
Dec 2014	ZAUS	Future	958,023	11.1227	11.1290	11.1400	11.1065	10,288	114,404,514.60	
Mar 2015	ZAUS	Future	117,570	11.3047	11.3108	11.2979	11.2840	920	10,381,766.50	
Jun 2015	ZAUS	Future	31,138	11.4783	11.4851	0.0000	0.0000	0	0.00	
Sep 2015	ZAUS	Future	3,385	11.6701	11.6757	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	Future	30,000	11.8571	11.8618	0.0000	0.0000	0	0.00	
			1,140,116					11,208.00	124,786,281.10	71 297 205.00
Option										
Dec 2014	ZAUS	9.09 Put	1,402	0.0264	0.0261	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.44 Put	11,976	0.1304	0.1268	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.78 Put	41,000	0.6048	0.5809	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.88 Put	79,241	0.9457	0.9060	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.00 Put	38,500	1.6111	1.5396	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.10 Call	2,995	1024.7174	1031.2101	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.10 Put	6,581	2.0174	2.2101	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.30 Call	2,326	826.0165	833.0389	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.34 Put	2,490	3.6960	4.5880	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.35 Put	5,000	3.7995	4.7385	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.36 Put	2,490	3.9067	4.8945	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.38 Put	500	4.1330	5.2249	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.40 Put	7,300	4.3763	5.5809	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.44 Put	2,491	4.9205	6.3803	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.45 Put	5,000	5.0696	6.6001	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.49 Put	3,000	5.7280	7.5704	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.50 Put	44,450	5.9094	7.8381	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.52 Put	9,425	6.2945	8.4058	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.55 Put	3,283	6.9339	9.3485	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.60 Put	10,558	10.1171	11.1985	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.63 Put	2,359	12.5549	13.7303	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.70 Put	22,902	20.0849	21.4788	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.73 Call	6,524	416.9283	424.6965	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.74 Call	3,499	408.4470	416.2364	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.78 Call	3,000	375.2550	383.1078	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.80 Call	500	359.1270	366.9980	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.81 Put	6,000	38.4858	40.0621	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.82 Put	41,000	40.6291	42.2079	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.86 Call	1,000	312.7820	320.6416	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	10.90 Call	13,000	283.7110	291.5036	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	70.2287	71.6362	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	73.5013	74.8755	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	76.8757	78.2122	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	40,000	218.0048	225.4026	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	95.3048	96.4026	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	183.6083	190.6178	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	167.8516	174.6299	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	140.1120	140.5082	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	149.9040	154.7659	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	141.8192	145.4490	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	123.3280	126.6779	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	200.6280	197.6779	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	107.1257	110.2056	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.30 Call	1,000	92.9872	95.8122	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	83.0131	85.6445	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	70.0294	72.3893	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	59.1145	61.2263	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	430.1325	425.7918	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	38.9380	40.5286	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	36.8629	38.3951	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	35.8706	37.3735	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	26.6073	27.9401	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	24.5593	25.8598	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	19.9042	21.1164	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	17.9536	19.1226	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	16.2166	17.3421	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	15.8127	16.9278	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	13.9573	15.0201	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	891.2573	886.0201	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	13.6169	14.6692	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	10.9480	11.9109	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	6.5893	7.5702	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	6.3919	7.3384	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.8060	0.8354	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.6805	0.6958	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.4136	0.4044	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.3918	0.3810	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.4685	0.3745	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	13.0334	14.5614	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	23.9537	26.0357	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	41.8513	43.7529	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	10.75 Put	5,000	79.2788	80.0747	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	89.8138	90.4349	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	92.5862	93.1594	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	123.4035	123.4115	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	272.7281	275.0665	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	229.9476	231.6504	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	214.0604	215.5164	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	160.7236	161.3155	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	136.7206	137.0931	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	75.8782	76.1195	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	51.8514	52.6128	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	17.7209	32.7209	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	108.4059	109.6815	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	112.6168	113.7725	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	173.3917	172.9016	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	181.2813	180.6700	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	214.8013	213.6726	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	223.6661	222.4023	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	2,000	322.5594	319.8521	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	55,000	142.8814	143.4246	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	125.9457	126.5123	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	110.9062	111.5009	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	96.0917	97.0736	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1173.3584	1180.0110	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	192.6435	194.4505	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	868.6094	876.0569	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	441.9566	442.2948	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	334.6031	334.0990	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	254.1468	253.4973	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	172.3546	169.0438	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1108.2148	1115.1818	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	201.1148	203.3818	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1073.1341	1079.8318	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	368.2811	366.5643	0.0000	0.0000	0	0.00		
			<u>1,598,870</u>					<u>0.00</u>	<u>0.00</u>	<u>13 659 417.00</u>	<u>3 546 449 162.70</u>
		Total	2,738,986					11,208.00	124,786,281.10	84 956 622.00	668 831 230 620.30
Future											
Dec 2014	ZAZW	Future	13	1.7159	1.7277	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>
		Total	13					0.00	0.00	26.00	225 524.00

<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>
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Grand Total		3,370,576					22,809.00	325 999 562.00	115,638,696	955,155,024,552.94
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