



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-November-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	(12.1146)	(15.4864)	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	990.5358	1023.9966	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	1090.1061	1123.5264	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	897.1438	931.7881	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	8275.7779	8809.9325	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	CAGA	Future	8,000	60.2543	61.0632	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<u>0.00</u>	<u>0.00</u>	<u>8 000.00</u>	<u>461 440.00</u>
		Total	8,000					0.00	0.00	8 000.00	461 440.00

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Future											
Nov 2014	DAEU	Future	2,000	13.8862	13.9775	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
Option											
Jan 2015	DAGB	18.22 Put	9,605	524.0596	452.9569	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	730.8766	648.1948	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	834.7483	747.5809	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	8.3037	10.1669	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	6.0407	6.9760	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	6.0219	6.9494	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	1,338	11.1407	11.1755	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.1390	11.1776	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.1902	11.2308	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1922	11.2329	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.2167	11.2577	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,182	11.2872	11.3280	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.3409	11.3822	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.4000	11.4417	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.4631	11.5052	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.5210	11.5639	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5817	11.6252	0.0000	0.0000	0	0.00		
			<u>20,538</u>					<u>0.00</u>	<u>0.00</u>	<u>2 674 411.00</u>	<u>25 504 268 113.20</u>
Option											
Nov 2014	DAUS	10.97 Call	5,000	179.9808	216.8250	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	17.3459	12.2992	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.0803	0.0982	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	103.9865	92.1815	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	5.5493	8.2980	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	24.7755	21.3955	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	129.4910	116.3770	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	18.2483	23.1485	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.4071	0.4692	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	139.1552	125.9887	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	122.6479	142.1076	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	234.1479	212.7076	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	51.4079	45.4846	0.0000	0.0000	0	0.00		

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Jan 2015	DAUS	14.27 Call	300	1.8693	2.3986	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	66.3782	61.1180	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	17.6467	18.5521	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	82.5650	76.7159	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	35.3973	38.8955	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	222.0825	208.5418	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	137.4389	149.8950	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	94.7532	88.2605	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	48.2060	52.9012	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	106.5150	97.5952	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	54.4964	59.0371	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	117.4433	107.8981	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	61.0117	63.5549	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	126.5988	115.4634	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	69.8838	73.7370	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	133.0955	122.7635	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	73.0338	80.2646	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	137.9686	130.1063	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	83.0542	88.2257	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	142.1234	134.1593	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	95.8745	99.9789	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	146.7104	139.1711	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	87.4917	96.6470	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	150.9029	143.4403	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	85.1830	90.7705	0.0000	0.0000	0	0.00		
			<u>90,574</u>					<u>0.00</u>	<u>0.00</u>	<u>4 585 096.00</u>	<u>346 806 019.89</u>
	Total		111,112					0.00	0.00	7 259 507.00	25 851 074 133.09
Future											
Dec 2014	EUUS	Future	30	1.2441	1.2480	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2459	1.2498	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	9.6162	9.6233	9.6126	9.6029	1,400	13,449,365.00		
Mar 2015	ZAAD	Future	10,547	9.7083	9.7159	9.6995	9.6920	7,300	70,861,550.00		
Jun 2015	ZAAD	Future	3,800	9.7965	9.8042	9.7943	9.7943	300	2,938,290.00		
Sep 2015	ZAAD	Future	600	9.8961	9.9053	9.9011	9.9011	150	1,485,165.00		
			<u>27,241</u>					<u>9,150.00</u>	<u>88,734,370.00</u>	<u>2 401 423.00</u>	<u>18 841 213 389.00</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	41.4981	37.5693	0.0000	0.0000	0	0.00		

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Dec 2014	ZAAD	9.80 Put	201	221.0896	215.1223	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	7.9695	8.8802	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.5017	0.5686	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.4149	0.4749	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		28,246					9,150.00	88,734,370.00	2 404 938.00	18 841 793 537.98
Future											
Mar 2015	ZACA	Future	100	9.9550	9.9535	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	73,605	13.9266	14.0213	13.8992	13.8992	18	250,185.60		
Mar 2015	ZAEU	Future	34,715	14.1654	14.2620	0.0000	0.0000	6,520	92,093,018.40		
Jun 2015	ZAEU	Future	6,325	14.3948	14.4936	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	100	14.6526	14.7545	0.0000	0.0000	0	0.00		
			<u>114,745</u>					<u>6,538.00</u>	<u>92,343,204.00</u>	<u>5 467 085.00</u>	<u>67 712 382 926.20</u>
Option											
Dec 2014	ZAEU	13.74 Put	650	98.5143	71.7859	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	214.2050	166.3413	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	321.8666	261.6579	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	5.8037	8.7103	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	3.9919	5.9476	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	3.2593	4.7974	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	194.4066	164.5804	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	281.1148	243.3152	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	290.8115	252.2113	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	149.9377	172.4972	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	142.6231	164.1634	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	114.0542	131.5108	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	110.8662	127.8601	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	93.0714	107.4361	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	5,795	275.4274	246.9709	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	5,795	403.0801	428.6944	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		243,298					6,538.00	92,343,204.00	7 939 822.00	68 056 131 392.12
Future											
Dec 2014	ZAFR	Future	6,632	11.5723	11.6497	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.7758	11.8548	0.0000	0.0000	0	0.00		

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			8,940					0.00	0.00	409 770.00	3 654 709 098.90
	Total		8,940					0.00	0.00	409 770.00	3 654 709 098.90
Future											
Dec 2014	ZAGB	Future	44,759	17.8132	17.9294	17.8928	17.8200	5,007	89,583,940.00		
Mar 2015	ZAGB	Future	3,782	18.0910	18.2092	18.1841	18.0730	502	9,072,868.20		
Jun 2015	ZAGB	Future	1,610	18.3522	18.4728	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,205	18.6396	18.7636	0.0000	0.0000	0	0.00		
			51,356					5,509.00	98,656,808.20	4 229 215.00	60 645 119 961.40
Option											
Dec 2014	ZAGB	17.35 Put	10,000	71.0027	49.7669	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	93.1055	67.9173	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	728.5134	630.8756	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	10.4559	13.4653	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	8.4494	11.0819	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	229.5661	258.2436	0.0000	0.0000	0	0.00		
			34,570					0.00	0.00	767 210.00	186 054 671.94
	Total		85,926					5,509.00	98,656,808.20	4 996 425.00	60 831 174 633.34
Future											
Dec 2014	ZAJY	Future	15,509	0.0977	0.0979	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.0994	0.0996	0.0000	0.0000	0	0.00		
			15,559					0.00	0.00	591 375.00	6 078 578 749.40
	Total		15,559					0.00	0.00	591 375.00	6 078 578 749.40
Future											
Dec 2014	ZAKS	Future	9	0.1241	0.1244	0.0000	0.0000	0	0.00		
			9					0.00	0.00	18.00	225 360.00
	Total		9					0.00	0.00	18.00	225 360.00
Future											
Dec 2014	ZANN	Future	17	0.0665	0.0665	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0627	0.0628	0.0000	0.0000	0	0.00		
			56,417					0.00	0.00	169 324.00	1 065 084 640.00
	Total		56,417					0.00	0.00	169 324.00	1 065 084 640.00
Future											
Dec 2014	ZAUM	Future	1,782	11.1943	11.2350	11.1958	11.1825	55	61,523,190.00		
Mar 2015	ZAUM	Future	303	11.3783	11.4199	11.3682	11.3611	41	46,592,090.00		
Jun 2015	ZAUM	Future	93	11.5534	11.5966	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	11.7458	11.7908	0.0000	0.0000	0	0.00		

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		2,193					96.00	108,115,280.00	75 818.00	72 001 635 760.00
Option										
	Mar 2015 ZAUM	11.28 Call	420	35349.2916	37970.5785	0.0000	0.0000	0	0.00	
			420					0.00	0.00	4 103.00
	Total		2,613					96.00	108,115,280.00	79 921.00
Future										
	Dec 2014 ZAUS	Future	949,878	11.1943	11.2350	11.2190	11.1825	8,170	91,519,857.10	
	Mar 2015 ZAUS	Future	123,745	11.3783	11.4199	11.3800	11.3683	5,122	58,285,400.10	
	Jun 2015 ZAUS	Future	31,660	11.5534	11.5966	11.5582	11.5582	4,004	46,264,232.80	
	Sep 2015 ZAUS	Future	3,885	11.7458	11.7908	0.0000	0.0000	0	0.00	
	Dec 2015 ZAUS	Future	30,000	11.9300	11.9752	0.0000	0.0000	0	0.00	
			1,139,168					17,296.00	196,069,490.00	71 397 396.00
Option										
	Dec 2014 ZAUS	9.09 Put	1,402	0.0207	0.0133	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	9.44 Put	11,976	0.0931	0.0657	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	9.78 Put	41,000	0.4046	0.3081	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	9.88 Put	79,241	0.6240	0.4846	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.00 Put	38,500	1.0495	0.8332	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.10 Call	2,995	1095.9182	1136.3064	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.10 Put	6,581	1.6182	1.3064	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.30 Call	2,326	897.0293	937.5739	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.34 Put	2,490	3.0537	2.9206	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.35 Put	5,000	3.1422	3.0153	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.36 Put	2,490	3.2336	3.1137	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.38 Put	500	3.4267	3.3215	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.40 Put	7,300	3.6340	3.5453	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.44 Put	2,491	4.0970	4.0468	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.45 Put	5,000	4.2238	4.1844	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.49 Put	3,000	4.7817	4.7911	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.50 Put	44,450	4.9348	4.9583	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.52 Put	9,425	5.2598	5.3124	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.55 Put	3,283	5.7975	5.8989	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.60 Put	10,558	6.8507	7.0479	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.63 Put	2,359	7.5950	7.8579	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.70 Put	22,902	11.8030	10.1959	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.73 Call	6,524	478.8707	517.6126	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.74 Call	3,499	469.9000	508.5134	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.78 Call	3,000	434.6062	472.6414	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.80 Call	500	417.3410	455.0468	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.81 Put	6,000	24.5105	21.3419	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.82 Put	41,000	26.0509	22.7010	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	10.86 Call	1,000	367.2621	403.8138	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	335.4623	371.0989	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	48.2273	42.3997	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	50.7649	44.6687	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	53.3976	47.0234	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	40,000	262.3147	295.1537	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	68.0147	60.1537	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	223.2111	254.0505	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	205.0860	234.8461	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	104.9587	93.6498	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	182.4267	210.6802	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	171.7472	199.2208	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	146.9330	172.4046	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	152.6330	137.4046	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	127.3191	148.1879	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	98.0052	115.6146	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	82.1912	97.8336	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	68.9050	82.7597	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	366.9719	339.0326	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	44.4581	54.6064	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	41.9608	51.6924	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	40.7682	50.2973	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	29.7998	37.3665	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	27.4120	34.5031	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	22.0138	27.9133	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	19.7670	25.1389	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	17.7747	22.6677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	17.3129	22.0937	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	15.1979	19.4556	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	820.8979	784.4556	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	14.8114	18.9721	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	11.7958	15.1831	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	7.4902	9.7141	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	7.3197	9.4970	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.7880	1.1726	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.6543	0.9743	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.3774	0.5616	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.3553	0.5285	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.4637	0.6473	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	12.9072	11.7227	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	20.6929	18.7639	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	35.8777	32.6546	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	67.8152	62.0646	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	74.9294	68.6469	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	76.8019	70.3783	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	100.8363	92.8304	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	5,000	511.6598	543.4310	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	299.1348	322.9254	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	251.5276	272.5670	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	233.8186	253.7550	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	174.3151	190.2095	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	147.5519	161.4297	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	81.0677	89.2774	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	55.1590	60.9693	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	30.9712	34.3100	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	98.9908	90.8862	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	102.6625	94.4041	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	155.9665	143.1672	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	163.0412	148.1909	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	193.2036	177.3100	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	201.2084	185.0694	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	291.2662	272.9402	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	55,000	150.9787	160.0667	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	132.7310	140.7091	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	116.5514	123.5224	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	91.1996	84.3780	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1242.3577	1280.1687	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	180.2481	170.2379	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	931.5549	966.3903	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	468.1210	488.3257	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	352.2510	368.2433	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	266.8936	279.1688	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	172.7537	176.8259	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1167.2130	1205.3907	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	187.2130	180.1907	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1131.1928	1169.0214	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	381.2286	399.5103	0.0000	0.0000	0	0.00		
			<u>1,603,870</u>					<u>0.00</u>	<u>0.00</u>	<u>13 666 517.00</u>	<u>3 548 273 122.70</u>
		Total	2,743,038					17,296.00	196,069,490.00	85 063 913.00	669 960 252 427.10
Future											
Dec 2014	ZAZW	Future	13	1.7370	1.7254	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		3,371,101					38,589.00	583 919 152.20	115,812,811	957,298,305,037.64
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