



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-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>
Future											
Dec 2014	CAFC	Future	1,942	(57.8827)	(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>
		Total	1,942					0.00	0.00	3 028.00	-439 577.64
Future											
Dec 2014	CAFE	Future	26,600	1135.1015	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>
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future											
Dec 2014	CAFH	Future	2,913	1234.0503	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>
		Total	2,913					0.00	0.00	2 545.00	1 740 977.07
Future											
Dec 2014	CAFJ	Future	4,362	(153.8748)	(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>
		Total	4,362					0.00	0.00	9 102.00	780 961.90
Future											
Dec 2014	CAFK	Future	1,871	1055.0451	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>
		Total	1,871					0.00	0.00	5 561.00	4 043 048.12
Future											
Oct 2014	DAEU	Future	2,000	14.2228	14.2438	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.2909	14.3132	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

<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											
Oct 2014	DAGB	17.65 Put	1,650	35.6690	19.2946	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	381.1360	295.2066	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	541.4649	430.1037	0.0000	0.0000	7,878	3,822,011.70		
Jan 2015	DAGB	18.63 Put	2,416	627.9519	503.1919	0.0000	0.0000	4,562	2,591,991.54		
Jan 2015	DAGB	21.04 Call	9,605	48.6504	65.4795	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	28.4702	38.2392	0.0000	0.0000	3,939	157,993.29		
Jan 2015	DAGB	21.72 Call	2,416	28.0266	37.6381	0.0000	0.0000	2,281	90,008.26		
			<u>35,092</u>					<u>18,660.00</u>	<u>6,662,004.79</u>	<u>12 578.00</u>	<u>6 537 248.70</u>
	Total		35,092					18,660.00	6,662,004.79	12 578.00	6 537 248.70
Future											
Oct 2014	DAUS	Future	1,280	11.2205	11.2887	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.2371	11.3054	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.2591	11.3278	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.2628	11.3315	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.3147	11.3861	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.3168	11.3883	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.3419	11.4146	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.4145	11.4896	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.4694	11.5462	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.5283	11.6068	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.5925	11.6718	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.6514	11.7307	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.7123	11.7917	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>
Option											
Oct 2014	DAUS	11.12 Call	10,000	103.9670	162.1898	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	460.8259	527.8632	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.19 Call	6,000	94.3279	144.2305	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.26 Put	6,000	143.7136	111.8320	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Call	6,000	77.7976	102.9512	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Put	6,000	224.3976	181.2512	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	16.6089	7.7827	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.15 Put	500	92.8503	70.9289	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.69 Call	500	30.9496	42.8436	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.3220	0.2771	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.36 Put	6,000	214.3914	172.9442	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Call	6,000	59.6888	78.9652	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Put	6,000	320.7888	271.6652	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	1.7601	1.1681	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>
Nov 2014	DAUS	11.91 Call	3,882	22.2399	31.1839	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	511.4551	574.3965	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	175.0252	216.3545	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	26.0149	20.2227	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	1.4649	1.1248	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	126.1865	102.8178	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	61.9008	74.3816	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	39.2961	32.3758	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	141.3645	117.4486	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	76.1166	88.5998	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	4.5923	8.3920	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	64.0605	53.2938	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	18.6414	29.5936	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	77.1276	65.2499	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	41.8295	46.3155	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	90.5270	76.6994	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	64.1413	65.9570	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	215.7598	0.0000	0.0000	0.0000	22,187	4,498,857.99		
Apr 2015	DAUS	12.24 Call	22,187	208.6998	0.0000	0.0000	0.0000	44,276	8,977,844.52		
Apr 2015	DAUS	10.80 Put	300	102.4056	88.5434	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	84.0830	87.7873	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	111.8914	97.6139	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	86.9166	94.7009	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	120.5500	106.8707	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	87.1803	99.3843	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	130.8212	115.0091	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	102.8991	111.1607	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	138.6309	120.8654	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	103.8582	111.5400	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	144.2071	123.9880	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	110.5017	124.9385	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	148.7846	133.2925	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	124.8923	139.7045	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	154.4931	139.9783	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	112.9370	125.9737	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	160.2651	146.5924	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	110.6515	115.1205	0.0000	0.0000	0	0.00		
			<u>137,588</u>					<u>66,463.00</u>	<u>13,476,702.51</u>	<u>4 482 900.00</u>	<u>328 454 976.97</u>
		Total	160,192					66,463.00	13,476,702.51	7 121 567.00	25 433 728 252.57

Future

Dec 2014	EUUS	Future	80	1.2661	1.2604	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>
			80					0.00	0.00	12 476.00	171 151 837.00
	Total		80					0.00	0.00	12 476.00	171 151 837.00
Future											
	Dec 2014	ZAAD	Future	10,118	9.8874	9.8732	9.9156	9.8927	1,350	13,373,195.00	
	Mar 2015	ZAAD	Future	6,060	9.9828	9.9744	0.0000	0.0000	0	0.00	
	Jun 2015	ZAAD	Future	2,850	10.0745	10.0667	10.0846	10.0813	250	2,520,820.00	
	Sep 2015	ZAAD	Future	300	10.1770	10.1789	10.1822	10.1797	250	2,545,300.00	
				19,328					1,850.00	18,439,315.00	2 375 137.00
											18 584 547 291.40
Option											
	Dec 2014	ZAAD	9.45 Put	201	20.7231	29.0006	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	9.80 Put	201	109.5500	126.1013	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.05 Call	201	92.3045	96.6722	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.75 Call	201	10.4382	11.8636	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.80 Call	201	8.9245	10.1859	0.0000	0.0000	0	0.00	
				1,005					0.00	0.00	3 515.00
	Total		20,333						1,850.00	18,439,315.00	2 378 652.00
											18 585 127 440.38
Future											
	Mar 2015	ZACA	Future	75	10.2810	10.3146	0.0000	0.0000	0	0.00	
				75					0.00	0.00	28 181.00
	Total		75						0.00	0.00	28 181.00
											215 713 558.10
Future											
	Dec 2014	ZAEU	Future	73,889	14.3310	14.3563	14.3001	14.3001	250	3,575,025.00	
	Mar 2015	ZAEU	Future	24,723	14.5795	14.6119	14.5500	14.5382	85	1,236,455.00	
	Jun 2015	ZAEU	Future	1,300	14.8179	14.8521	14.8350	14.8350	250	3,708,750.00	
	Sep 2015	ZAEU	Future	35	15.0837	15.1367	0.0000	0.0000	0	0.00	
				99,947					585.00	8,520,230.00	5 417 894.00
											67 009 814 322.30
Option											
	Dec 2014	ZAEU	13.50 Put	1,737	25.4099	24.2727	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.74 Put	650	56.0537	51.8653	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.99 Put	4,000	121.4343	116.2853	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	14.15 Put	3,000	182.4855	176.8786	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.15 Call	4,500	79.5820	86.6596	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.29 Call	25,000	65.8334	71.7485	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.37 Call	7,000	59.2550	64.5907	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	16.30 Call	1,737	18.3887	19.7556	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.80 Put	14,500	123.4380	114.7418	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.00 Put	12,800	182.1287	172.0866	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.02 Put	8,500	189.2020	179.0276	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	ZAEU	15.00 Call	713	315.6390	331.2590	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	302.7984	318.0217	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	251.1051	264.6305	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	245.1729	258.4948	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	211.3571	223.3027	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		219,884					585.00	8,520,230.00	7 867 203.00	67 347 014 760.54
Future											
Dec 2014	ZAFR	Future	6,852	11.8675	11.8956	11.8428	11.8428	50	592,140.00		
Mar 2015	ZAFR	Future	300	12.0799	12.1140	0.0000	0.0000	0	0.00		
			<u>7,152</u>					<u>50.00</u>	<u>592,140.00</u>	<u>404 844.00</u>	<u>3 595 380 247.90</u>
	Total		7,152					50.00	592,140.00	404 844.00	3 595 380 247.90
Future											
Dec 2014	ZAGB	Future	37,296	18.2390	18.4558	18.3257	18.3110	901	16,503,351.00		
Mar 2015	ZAGB	Future	2,072	18.5229	18.7510	18.5437	18.5437	200	3,708,740.00		
Jun 2015	ZAGB	Future	1,975	18.7868	19.0181	18.8166	18.8166	200	3,763,320.00		
Sep 2015	ZAGB	Future	215	19.0720	19.3268	19.1022	19.1022	200	3,820,440.00		
			<u>41,558</u>					<u>1,501.00</u>	<u>27,795,851.00</u>	<u>4 157 590.00</u>	<u>59 360 287 942.80</u>
Option											
Dec 2014	ZAGB	17.45 Put	2,500	52.0781	40.5298	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	510.9005	387.6869	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	107.2885	154.7896	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	85.0865	130.6596	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	427.4997	517.8650	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		66,128					1,501.00	27,795,851.00	4 914 800.00	59 545 874 314.74
Future											
Dec 2014	ZAJY	Future	15,514	0.1044	0.1040	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	25	0.1063	0.1059	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	ZAUM	Future	1,416	11.3189	11.3905	11.3262	11.3207	15	16,986,550.00		
Mar 2015	ZAUM	Future	133	11.5067	11.5846	11.5217	11.5217	5	5,760,850.00		
Jun 2015	ZAUM	Future	50	11.6839	11.7633	11.7022	11.7022	5	5,851,100.00		
Sep 2015	ZAUM	Future	15	11.8753	11.9691	0.0000	0.0000	0	0.00		
			<u>1,614</u>					<u>25.00</u>	<u>28,598,500.00</u>	<u>74 690.00</u>	<u>70 735 191 000.00</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>
Option										
Mar 2015	ZAUM	11.28 Call	420	47458.6313	51887.7950	0.0000	0.0000	0	0.00	
			420					0.00	0.00	4 103.00
		Total	2,034					25.00	28,598,500.00	78 793.00
Future										
Dec 2014	ZAUS	Future	1,015,189	11.3189	11.3905	11.3565	11.3089	14,961	169,489,180.80	
Mar 2015	ZAUS	Future	119,890	11.5067	11.5846	11.5492	11.4950	2,150	24,755,260.00	
Jun 2015	ZAUS	Future	18,298	11.6839	11.7633	11.7262	11.6800	580	6,789,015.00	
Sep 2015	ZAUS	Future	2,185	11.8753	11.9691	11.8931	11.8931	500	5,946,550.00	
Dec 2015	ZAUS	Future	2,400	12.0623	12.1457	0.0000	0.0000	0	0.00	
			1,157,962					18,191.00	206,980,005.80	70 418 275.00
Option										
Dec 2014	ZAUS	9.09 Put	1,402	0.8765	0.5306	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.44 Put	11,976	1.6869	1.0439	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.78 Put	41,000	3.3020	2.0661	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.88 Put	79,241	4.0580	2.5490	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.00 Put	38,500	5.2286	3.3015	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.10 Call	2,995	1225.3938	1294.6204	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.10 Put	6,581	6.4938	4.1204	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.30 Call	2,326	1029.0055	1097.2837	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.34 Put	2,490	11.0674	7.6771	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.35 Put	5,000	11.3240	7.9183	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.36 Put	2,490	11.5868	8.1667	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.38 Put	500	12.1338	8.6875	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.40 Put	7,300	12.7101	9.2412	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.44 Put	2,491	13.9577	10.4560	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.45 Put	5,000	14.2911	10.7834	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.49 Put	3,000	15.7159	12.1989	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.50 Put	34,450	16.0963	12.5803	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.52 Put	9,425	16.8899	13.3794	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.55 Put	3,283	18.1628	14.6726	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.60 Put	10,558	20.5320	17.1078	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.63 Put	2,359	22.1184	18.7546	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.70 Put	2,902	26.3831	23.2249	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.73 Call	6,524	617.3850	685.9445	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.74 Call	3,499	608.1273	676.7298	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.78 Call	3,000	573.5349	640.1096	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.80 Call	500	556.8959	621.9544	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.81 Put	6,000	39.7631	32.4184	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.82 Put	41,000	41.5906	33.4098	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.86 Call	1,000	508.4058	568.7477	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	477.3407	536.1921	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	65.8404	51.9183	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	68.4441	54.1191	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	71.1174	56.3861	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	404.4520	459.2160	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	85.5520	68.7160	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	364.1838	416.2898	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	357.7333	409.3849	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	345.0587	395.7928	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	119.9349	98.6063	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	308.8592	356.7793	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	280.7881	326.3158	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	1,750	161.8881	135.8158	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	254.6090	297.7252	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	214.3544	250.9473	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	192.5227	223.0312	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	342.2764	296.8657	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	132.9689	155.0750	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	128.4570	149.8912	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	126.2652	147.3714	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	104.7811	122.6164	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	99.6782	116.7226	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	87.4660	102.5602	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	1,500	77.1472	90.4045	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	75.9665	89.0116	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	70.3869	82.5240	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	751.4869	692.0240	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	69.3329	81.2998	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	60.6976	71.2450	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	46.5813	54.7780	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	45.9654	54.0577	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	11.5959	21.1174	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	10.1489	19.5318	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	6.7812	15.5836	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	6.4824	15.2096	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	2.6043	0.3858	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	21.4692	19.7611	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	28.2381	26.6963	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	43.9612	37.1831	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	76.8819	64.9979	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	83.9379	71.0017	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	106.0396	89.9026	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	11.30 Put	1,500	257.5683	223.2356	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	415.5975	455.6200	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	335.7383	365.4305	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	1,500	262.7082	285.7628	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	228.3191	248.2064	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	136.7496	147.8774	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	98.2319	106.3156	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	57.6923	60.1736	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	103.2850	90.7954	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	107.0607	94.2133	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	185.7753	166.1485	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	191.6416	171.5339	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	3,000	325.8312	288.5531	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Put	4,000	435.3217	393.2200	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	25,000	206.2663	220.5751	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	182.6714	195.1064	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	100.2828	87.3395	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1380.9477	1461.4898	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1066.5561	1136.6493	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	564.1985	601.6281	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	431.6244	459.7544	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	331.5270	352.4562	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1269.2191	1332.2524	0.0000	0.0000	0	0.00		
			<u>1,350,699</u>					<u>0.00</u>	<u>0.00</u>	<u>12 668 521.00</u>	<u>3 389 623 008.95</u>
	Total		2,508,661					18,191.00	206,980,005.80	83 086 796.00	658 820 748 831.95
	Grand Total		3,076,858					107,325.00	311 064 749.10	113,312,222	941,032,910,350.01