



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-October-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Dec 2014	CAFC	Future	1,942	(30.5873)	(16.8604)	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>
		<b>Total</b>	<b>1,942</b>					<b>0.00</b>	<b>0.00</b>	<b>3 028.00</b>	<b>-439 577.64</b>
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	956.3586	921.0786	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>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26 600.00</b>	<b>17 657 226.30</b>
<b>Future</b>											
Dec 2014	CAFH	Future	2,913	1054.0094	1020.0314	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>
		<b>Total</b>	<b>2,913</b>					<b>0.00</b>	<b>0.00</b>	<b>2 545.00</b>	<b>1 740 977.07</b>
<b>Future</b>											
Dec 2014	CAFJ	Future	4,362	(150.6381)	(162.6815)	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>
		<b>Total</b>	<b>4,362</b>					<b>0.00</b>	<b>0.00</b>	<b>9 102.00</b>	<b>780 961.90</b>
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	872.6708	829.4583	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>
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<b>5 561.00</b>	<b>4 043 048.12</b>
<b>Future</b>											
Oct 2014	DAEU	Future	2,000	14.1875	14.1088	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.2555	14.1765	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>
<b>Option</b>											

<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>
Oct 2014	DAEU	14.00 Call	5,000	224.4517	158.8257	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>220 000.00</u>	<u>16 504 819.10</u>
		<b>Total</b>	<b>9,000</b>					<b>0.00</b>	<b>0.00</b>	<b>294 500.00</b>	<b>915 103 519.10</b>
<b>Option</b>											
Oct 2014	DAGB	17.65 Put	1,650	8.7913	87.2231	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	534.5037	612.4085	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	730.5789	824.2403	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	829.0465	929.1893	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	24.0215	16.9738	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	14.9167	11.7313	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	14.8293	11.6773	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>
		<b>Total</b>	<b>35,092</b>					<b>0.00</b>	<b>0.00</b>	<b>12 578.00</b>	<b>6 537 248.70</b>
<b>Future</b>											
Oct 2014	DAUS	Future	1,280	11.0849	11.0355	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.0956	11.0516	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.1173	11.0731	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.1209	11.0767	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.1729	11.1282	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1747	11.1301	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.1974	11.1535	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.2712	11.2268	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.3263	11.2814	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.3854	11.3399	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.4491	11.4032	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.5088	11.4622	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5706	11.5232	0.0000	0.0000	0	0.00		
			<u>21,604</u>					<u>0.00</u>	<u>0.00</u>	<u>2 650 717.00</u>	<u>25 241 139 125.60</u>
<b>Option</b>											
Oct 2014	DAUS	11.24 Call	9,000	15.4252	11.2851	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.21 Call	5,000	23.9966	16.8750	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.26 Put	6,000	200.8057	235.7707	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Call	6,000	16.9747	12.1287	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Put	6,000	304.9747	344.1287	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	18.3922	21.0089	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.08 Call	5,000	100.3198	75.2844	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.15 Put	500	124.4360	151.0075	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.69 Call	500	5.1504	3.5829	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.0356	0.0281	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.36 Put	6,000	289.4911	326.0253	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>
Oct 2014	DAUS	11.50 Call	6,000	13.5719	9.6857	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Put	6,000	416.1719	456.2857	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	1.0354	0.9300	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	3.5178	2.4693	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	378.1926	336.3510	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	78.6025	59.7453	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	38.4268	41.4537	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.4242	0.4598	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	168.0265	183.9707	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	28.7443	22.7035	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	56.0461	57.6595	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	186.8650	196.0878	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	43.6028	35.7473	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	1.2657	1.0859	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	83.5323	81.6808	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	17.4089	4.6272	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	95.9573	95.8736	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	33.6376	19.5962	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	109.7882	108.5560	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	50.6896	43.0403	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	266.0944	270.9162	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	170.0655	151.8720	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	121.5251	117.8556	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	63.3803	54.0258	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	132.6705	129.3290	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	69.8017	62.5427	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	140.7524	139.0360	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	72.2540	65.2028	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	150.0595	147.1719	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	85.3297	79.3872	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	157.0925	154.0848	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	88.7277	80.8620	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	162.4943	159.2459	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	99.7581	88.0206	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	168.2167	165.1896	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	112.0286	102.8085	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	173.0791	169.8706	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	100.9776	94.3178	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	176.3784	172.9399	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	97.8302	86.2751	0.0000	0.0000	0	0.00		
			<u>140,338</u>					<u>0.00</u>	<u>0.00</u>	<u>4 502 096.00</u>	<u>330 540 119.89</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>
<b>Total</b>			<b>161,942</b>					<b>0.00</b>	<b>0.00</b>	7 152 813.00	25 571 679 245.49
<b>Future</b>											
Dec 2014	EUUS	Future	45	1.2791	1.2770	1.2781	1.2781	20	255,620.00		
			<u>45</u>					<u>20.00</u>	<u>255,620.00</u>	12 638.00	173 205 599.00
<b>Total</b>			<b>45</b>					<b>20.00</b>	<b>255,620.00</b>	12 638.00	173 205 599.00
<b>Future</b>											
Dec 2014	ZAAD	Future	12,019	9.7603	9.7449	9.7718	9.7664	550	5,373,140.00		
Mar 2015	ZAAD	Future	7,626	9.8583	9.8419	0.0000	0.0000	610	6,018,260.00		
Jun 2015	ZAAD	Future	2,800	9.9521	9.9328	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	10.0617	10.0383	0.0000	0.0000	0	0.00		
			<u>23,045</u>					<u>1,160.00</u>	<u>11,391,400.00</u>	2 383 100.00	18 662 889 523.90
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	28.6554	25.9988	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	148.1703	143.1748	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	41.4088	29.9348	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	3.3143	2.1715	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	2.8389	1.8563	0.0000	0.0000	0	0.00		
			<u>1,005</u>					<u>0.00</u>	<u>0.00</u>	3 515.00	580 148.98
<b>Total</b>			<b>24,050</b>					<b>1,160.00</b>	<b>11,391,400.00</b>	2 386 615.00	18 663 469 672.88
<b>Future</b>											
Mar 2015	ZACA	Future	100	10.0352	9.9559	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	28 206.00	215 965 558.10
<b>Total</b>			<b>100</b>					<b>0.00</b>	<b>0.00</b>	28 206.00	215 965 558.10
<b>Future</b>											
Dec 2014	ZAEU	Future	74,131	14.2955	14.2157	14.4522	14.3109	1,851	26,611,360.90		
Mar 2015	ZAEU	Future	28,443	14.5449	14.4635	14.6099	14.6044	200	2,921,430.00		
Jun 2015	ZAEU	Future	1,200	14.7852	14.6993	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	122	15.0590	14.9658	15.1400	15.1400	2	30,280.00		
			<u>103,896</u>					<u>2,053.00</u>	<u>29,563,070.90</u>	5 434 112.00	67 243 573 228.80
<b>Option</b>											
Dec 2014	ZAEU	13.50 Put	1,737	21.1551	18.7702	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	49.3944	52.2143	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	113.6016	121.0924	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	175.3977	187.8716	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	55.2805	38.6240	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	44.1375	30.7374	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	38.9371	27.1015	0.0000	0.0000	0	0.00		

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Dec 2014	ZAEU	16.30 Call	1,737	8.9709	5.5955	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	115.7822	119.8111	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	177.7419	184.4287	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	184.8701	191.8645	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	286.4013	241.2992	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	274.0800	230.4815	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	224.7643	187.7412	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	219.1386	182.9244	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	187.1745	155.7611	0.0000	0.0000	0	0.00		
			<u>120,437</u>					<u>0.00</u>	<u>0.00</u>	<u>2 450 141.00</u>	<u>337 379 640.15</u>
	<b>Total</b>		<b>224,333</b>					<b>2,053.00</b>	<b>29,563,070.90</b>	<b>7 884 253.00</b>	<b>67 580 952 868.95</b>
<b>Future</b>											
Dec 2014	ZAFR	Future	6,752	11.8418	11.7732	0.0000	0.0000	360	4,289,040.00		
Mar 2015	ZAFR	Future	2,333	12.0549	11.9848	0.0000	0.0000	4,066	49,212,831.00		
			<u>9,085</u>					<u>4,426.00</u>	<u>53,501,871.00</u>	<u>409 405.00</u>	<u>3 650 484 508.90</u>
	<b>Total</b>		<b>9,085</b>					<b>4,426.00</b>	<b>53,501,871.00</b>	<b>409 405.00</b>	<b>3 650 484 508.90</b>
<b>Future</b>											
Dec 2014	ZAGB	Future	34,259	17.9038	17.7463	18.0322	17.8605	10,813	194,825,647.00		
Mar 2015	ZAGB	Future	2,572	18.1880	18.0287	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	1,775	18.4540	18.2914	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	295	18.7519	18.5835	0.0000	0.0000	0	0.00		
			<u>38,901</u>					<u>10,813.00</u>	<u>194,825,647.00</u>	<u>4 183 493.00</u>	<u>59 828 051 725.50</u>
<b>Option</b>											
Dec 2014	ZAGB	17.35 Put	10,000	91.4395	120.3646	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	118.3718	152.2486	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	722.7526	835.8426	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	42.6928	29.6024	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	33.4888	24.2637	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	308.5906	250.7610	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>
	<b>Total</b>		<b>73,471</b>					<b>10,813.00</b>	<b>194,825,647.00</b>	<b>4 950 703.00</b>	<b>60 014 106 397.44</b>
<b>Future</b>											
Dec 2014	ZAJY	Future	15,519	0.1054	0.1049	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	75	0.1073	0.1068	0.0000	0.0000	0	0.00		
			<u>15,594</u>					<u>0.00</u>	<u>0.00</u>	<u>591 339.00</u>	<u>6 078 218 029.40</u>
	<b>Total</b>		<b>15,594</b>					<b>0.00</b>	<b>0.00</b>	<b>591 339.00</b>	<b>6 078 218 029.40</b>

Future

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Dec 2014	ZAKS	Future	9	0.1241	0.1231	0.0000	0.0000	0	0.00		
			9					0.00	0.00	18.00	225 360.00
		<b>Total</b>	<b>9</b>					<b>0.00</b>	<b>0.00</b>	18.00	225 360.00
<b>Future</b>											
Dec 2014	ZANN	Future	17	0.0669	0.0665	0.0000	0.0000	0	0.00		
			17					0.00	0.00	34.00	229 840.00
		<b>Total</b>	<b>17</b>					<b>0.00</b>	<b>0.00</b>	34.00	229 840.00
<b>Future</b>											
Dec 2014	ZAUM	Future	1,505	11.1766	11.1319	11.2773	11.2416	13	14,637,250.00		
Mar 2015	ZAUM	Future	189	11.3637	11.3185	11.4358	11.4119	9	10,280,270.00		
Jun 2015	ZAUM	Future	93	11.5418	11.4947	11.6271	11.6271	3	3,488,130.00		
Sep 2015	ZAUM	Future	15	11.7417	11.6908	0.0000	0.0000	0	0.00		
			1,802					25.00	28,405,650.00	75 191.00	71 304 863 810.00
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	38653.4726	34766.2971	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		<b>Total</b>	<b>2,222</b>					<b>25.00</b>	<b>28,405,650.00</b>	79 294.00	71 442 062 274.38
<b>Future</b>											
Dec 2014	ZAUS	Future	971,633	11.1766	11.1319	11.3000	11.1781	56,147	631,040,484.30		
Mar 2015	ZAUS	Future	121,158	11.3637	11.3185	11.4654	11.4052	1,715	19,615,634.50		
Jun 2015	ZAUS	Future	19,478	11.5418	11.4947	11.6500	11.5600	1,375	15,999,825.50		
Sep 2015	ZAUS	Future	3,385	11.7417	11.6908	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	2,400	11.9324	11.8814	0.0000	0.0000	0	0.00		
			1,118,054					59,237.00	666,655,944.30	70 855 202.00	660 364 681 650.50
<b>Option</b>											
Dec 2014	ZAUS	9.09 Put	1,402	0.3360	0.2724	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.8105	0.7136	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	1.9881	1.8928	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	2.6138	2.5446	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	3.6537	3.6508	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1081.4577	1036.7480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	4.8577	4.8480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	885.4923	840.2863	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	10.0562	9.3999	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	10.3715	9.6741	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	10.6972	9.9573	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	11.3804	10.5524	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	12.1092	11.1870	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	10.44 Put	2,491	13.7170	12.5887	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	14.1522	12.9694	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	16.0432	14.6239	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	16.5553	15.0732	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	17.6320	16.0184	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	19.3831	17.5627	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	22.7125	20.5152	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	24.9856	24.2569	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	34.3201	35.0598	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	486.2640	442.5504	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	478.1733	434.5505	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	446.4835	403.2761	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	431.0546	388.0871	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	56.8490	58.7084	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	59.3152	61.3083	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	386.5297	344.4095	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	358.3745	316.9362	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	91.4929	95.3260	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	94.8929	98.9292	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	98.3743	102.6198	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	35,000	293.6183	254.2920	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	117.0183	122.3920	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	258.7337	220.9474	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	242.4157	205.4715	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	160.5419	168.5871	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	221.8179	186.0630	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	212.0127	176.8777	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	188.9110	158.4570	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	212.3110	226.5570	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	170.2762	141.9851	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	141.2163	116.6883	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	124.7034	102.5387	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	110.1988	90.2523	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	424.9333	451.0776	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	81.2908	66.1838	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	78.1116	63.5716	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	76.5741	62.3102	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	61.7316	50.2883	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	58.3554	47.5288	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	50.3683	41.0313	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	46.8681	38.1975	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	43.6581	35.6070	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	11.95 Call	10,000	42.8988	34.9943	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	39.3318	32.1257	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	862.7318	900.2257	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	38.6628	31.5885	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	33.2354	27.2414	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	24.6052	19.4793	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	24.2321	18.9779	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	3.8558	2.7820	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	3.2710	2.3445	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	1.9880	1.3977	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	1.8803	1.3192	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.6025	0.4623	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	20.8521	16.0405	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	33.1292	28.6909	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	53.5162	48.9011	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	93.1716	89.7075	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	101.6329	100.9087	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	135.3396	136.1933	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	336.5383	302.6375	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	271.9285	243.0354	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	210.9101	187.7154	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	182.5286	162.1198	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	107.8829	95.3004	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	77.1971	67.9945	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	49.1550	41.9588	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	121.4642	119.6435	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	125.8393	124.0605	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	187.7196	187.0284	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	195.5323	195.1049	0.0000	0.0000	10,000	1,989,200.00		
Jun 2015	ZAUS	11.08 Put	1,500	228.5670	229.2796	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	237.2689	238.2895	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	2,000	333.6878	338.1554	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	55,000	180.5187	164.9578	0.0000	0.0000	10,000	1,588,500.00		
Jun 2015	ZAUS	13.22 Call	22,850	160.2774	146.5607	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	142.0693	130.0773	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	108.7421	104.4154	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1256.2932	1202.9452	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	210.5732	207.3515	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	958.4740	904.3338	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	511.7768	475.1743	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	393.2197	364.3623	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	303.2280	280.2698	0.0000	0.0000	0	0.00		



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Sep 2015	ZAUS	14.58 Call	22,320	199.7349	189.8589	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1165.8674	1111.3905	0.0000	0.0000	0	0.00		
			<u>1,534,694</u>					<u>20,000.00</u>	<u>3,577,700.00</u>	<u>13 175 627.00</u>	<u>3 477 838 950.26</u>
		<b>Total</b>	<b>2,652,748</b>					<b>79,237.00</b>	<b>670,233,644.30</b>	<b>84 030 829.00</b>	<b>663 842 520 600.76</b>
<b>Future</b>											
Dec 2014	ZAZW	Future	13	1.7261	1.7131	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>
		<b>Total</b>	<b>13</b>					<b>0.00</b>	<b>0.00</b>	<b>26.00</b>	<b>225 524.00</b>
<b>Grand Total</b>			<b>3,245,409</b>					<b>97,734.00</b>	<b>988 176 903.20</b>	<b>114,358,849</b>	<b>947,602,643,867.35</b>