



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	(18.7906)	(15.8577)	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	891.5050	860.6105	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	989.3584	958.2885	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	(247.3819)	(232.0311)	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	804.3957	772.9334	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	13.9581	13.9892	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.0241	14.0551	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	41.4394	58.1953	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>

**Option**

Jan 2015	DAGB	18.22 Put	9,605	569.2629	546.0349	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	775.8737	747.4465	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	878.9308	848.3435	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	15.6686	18.1123	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	10.4992	11.8402	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	10.4447	11.7742	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>
		<b>Total</b>	<b>33,442</b>					<b>0.00</b>	<b>0.00</b>	<b>12 578.00</b>	<b>6 537 248.70</b>

**Future**

Oct 2014	DAUS	Future	668	11.0238	10.9902	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	424	11.0364	11.0026	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.0453	11.0115	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.0489	11.0151	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.0996	11.0658	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1014	11.0676	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.1234	11.0897	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.1948	11.1623	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.2487	11.2165	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.3066	11.2746	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.3686	11.3370	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.4268	11.3960	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.4870	11.4570	0.0000	0.0000	0	0.00		
			<u>20,748</u>					<u>0.00</u>	<u>0.00</u>	<u>2 652 845.00</u>	<u>25 264 696 672.00</u>

**Option**

Oct 2014	DAUS	11.26 Put	6,000	245.8702	278.9974	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Call	6,000	2.2585	2.1694	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Put	6,000	362.0585	395.5694	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	9.4439	16.2980	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.08 Call	5,000	40.6774	35.3888	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.15 Put	500	149.7540	180.9142	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.69 Call	500	0.4648	0.5325	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.0144	0.0143	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.36 Put	6,000	340.1782	373.6031	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Call	6,000	2.0823	2.0902	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Put	6,000	476.4823	510.0902	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	0.1804	0.2540	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	10.98 Call	8,000	119.6508	102.0901	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	0.7885	0.8191	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	303.0362	275.1270	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	38.7830	35.2404	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	42.3682	53.5134	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.4176	0.4223	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	195.7259	221.1602	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	17.3438	16.6800	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	63.6221	75.2781	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	212.5025	237.0522	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	31.1584	30.4219	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.9885	1.0833	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	222.4313	246.6793	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	127.8281	121.6597	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	331.7281	359.3597	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	88.8464	101.8831	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	1.8970	8.5485	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	105.6183	118.2203	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	28.1135	29.7115	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	118.3075	130.5997	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	43.3665	42.2569	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	289.3506	308.0310	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	146.0300	142.7264	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	126.2695	136.4131	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	53.5816	52.7279	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	140.2538	148.6501	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	61.0486	57.1059	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	150.4006	159.0623	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	63.4934	62.2842	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	157.4629	167.4326	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	73.2608	73.3318	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	165.1398	175.0148	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	79.1343	79.6609	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	170.9994	180.7200	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	85.5064	85.1376	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	175.5171	185.6276	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	99.5497	95.7536	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	181.4252	190.7760	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	91.7781	91.5789	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	184.5566	194.7474	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	86.0106	87.2945	0.0000	0.0000	0	0.00		
			<u>164,338</u>					<u>0.00</u>	<u>0.00</u>	<u>4 580 096.00</u>	<u>346 270 519.89</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Total</b>			<b>185,086</b>					<b>0.00</b>	<b>0.00</b>	7 232 941.00	25 610 967 191.89
<b>Future</b>											
	Dec 2014	EUUS	Future	20	1.2665	1.2732	1.2718	1.2718	40	508,720.00	
				20					40.00	508,720.00	12 718.00
			<b>Total</b>	<b>20</b>					<b>40.00</b>	<b>508,720.00</b>	12 718.00
											174 227 919.00
<b>Future</b>											
	Dec 2014	ZAAD	Future	12,064	9.7335	9.7139	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	Future	7,626	9.8272	9.8089	0.0000	0.0000	0	0.00	
	Jun 2015	ZAAD	Future	2,800	9.9158	9.9001	0.0000	0.0000	0	0.00	
	Sep 2015	ZAAD	Future	600	10.0185	10.0052	0.0000	0.0000	0	0.00	
				23,090					0.00	0.00	2 383 190.00
											18 663 765 673.90
<b>Option</b>											
	Dec 2014	ZAAD	9.45 Put	201	27.5236	33.0319	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	9.80 Put	201	153.0276	171.3403	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.05 Call	201	29.4056	30.3178	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.75 Call	201	2.0300	2.2957	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.80 Call	201	1.7336	1.9677	0.0000	0.0000	0	0.00	
				1,005					0.00	0.00	3 515.00
			<b>Total</b>	<b>24,095</b>					<b>0.00</b>	<b>0.00</b>	2 386 705.00
											18 664 345 822.88
<b>Future</b>											
	Mar 2015	ZACA	Future	100	10.0293	9.9891	0.0000	0.0000	0	0.00	
				100					0.00	0.00	28 206.00
			<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	73,677	14.0626	14.0939	14.1300	14.1268	282	3,984,429.60	
	Mar 2015	ZAEU	Future	28,443	14.3024	14.3370	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	Future	1,200	14.5327	14.5706	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	Future	100	14.7922	14.8345	0.0000	0.0000	0	0.00	
				103,420					282.00	3,984,429.60	5 435 897.00
											67 268 886 179.80
<b>Option</b>											
	Dec 2014	ZAEU	13.50 Put	1,737	35.3886	30.8833	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.74 Put	650	87.3719	80.7222	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.99 Put	4,000	182.3893	173.4918	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	14.15 Put	3,000	272.1246	258.8204	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.15 Call	4,500	27.1217	32.8926	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.29 Call	25,000	21.4832	26.3193	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.37 Call	7,000	18.8904	23.2709	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	ZAEU	16.30 Call	1,737	1.6426	4.1321	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	171.4133	157.0049	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	250.2221	234.9620	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	259.0787	243.7623	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	206.4343	220.0331	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	197.3475	210.6378	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	161.3563	173.2484	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	157.2878	169.0117	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	134.3313	145.0740	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>223,857</b>					<b>282.00</b>	<b>3,984,429.60</b>	<b>7 886 038.00</b>	<b>67 606 265 819.95</b>
<b>Future</b>											
Dec 2014	ZAFR	Future	6,752	11.6640	11.6832	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,333	11.8676	11.8891	0.0000	0.0000	0	0.00		
			<u>9,085</u>					<u>0.00</u>	<u>0.00</u>	<u>409 405.00</u>	<u>3 650 484 508.90</u>
	<b>Total</b>		<b>9,085</b>					<b>0.00</b>	<b>0.00</b>	<b>409 405.00</b>	<b>3 650 484 508.90</b>
<b>Future</b>											
Dec 2014	ZAGB	Future	36,937	17.8062	17.8531	17.8630	17.8335	5,176	92,333,861.00		
Mar 2015	ZAGB	Future	2,572	18.0833	18.1340	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	1,775	18.3435	18.3970	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,005	18.6303	18.6879	0.0000	0.0000	0	0.00		
			<u>42,289</u>					<u>5,176.00</u>	<u>92,333,861.00</u>	<u>4 189 695.00</u>	<u>59 939 676 294.60</u>
<b>Option</b>											
Dec 2014	ZAGB	17.35 Put	10,000	99.1102	91.8822	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	127.3349	119.2220	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	776.6711	745.2188	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	27.9703	33.3689	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	22.7633	27.0650	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	257.5912	277.9026	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>76,859</b>					<b>5,176.00</b>	<b>92,333,861.00</b>	<b>4 956 905.00</b>	<b>60 125 730 966.54</b>
<b>Future</b>											
Dec 2014	ZAJY	Future	15,519	0.1036	0.1038	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	75	0.1054	0.1056	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	0.1238	0.1225	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	0.0658	0.0662	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	1,523	11.1033	11.0695	11.1267	11.1200	8	8,898,680.00		
Mar 2015	ZAUM	Future	204	11.2854	11.2533	11.3140	11.3055	10	11,309,750.00		
Jun 2015	ZAUM	Future	93	11.4589	11.4285	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	11.6513	11.6237	0.0000	0.0000	0	0.00		
			1,835					18.00	20,208,430.00	75 224.00	71 341 898 880.00
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	33467.3725	32347.2729	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		<b>Total</b>	<b>2,255</b>					<b>18.00</b>	<b>20,208,430.00</b>	79 327.00	71 479 097 344.38
<b>Future</b>											
Dec 2014	ZAUS	Future	951,009	11.1033	11.0695	11.1410	11.1068	25,337	282,055,274.10		
Mar 2015	ZAUS	Future	121,763	11.2854	11.2533	11.3132	11.2900	407	4,599,736.00		
Jun 2015	ZAUS	Future	19,488	11.4589	11.4285	11.4938	11.4938	226	2,597,598.80		
Sep 2015	ZAUS	Future	3,385	11.6513	11.6237	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	2,400	11.8408	11.8136	0.0000	0.0000	0	0.00		
			1,098,045					25,970.00	289,252,608.90	70 962 504.00	661 559 315 873.10
<b>Option</b>											
Dec 2014	ZAUS	9.09 Put	1,402	0.1871	0.2271	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.5574	0.6717	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	1.6607	1.9855	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	2.3052	2.7488	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	3.4304	3.9443	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1007.7990	974.6635	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	4.4990	5.1635	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	811.2614	778.6091	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	8.9673	10.2552	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	9.2409	10.5664	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	9.5234	10.8882	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	10.1179	11.5653	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	10.7541	12.2900	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	12.1653	13.8965	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	12.5494	14.3333	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	14.2271	16.2429	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	14.6843	16.7769	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	15.6484	18.8514	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	17.2293	22.3340	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	22.9780	29.2208	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	27.0974	34.0627	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	38.8708	47.6637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	418.2318	394.0605	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	410.3964	386.5105	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	379.8094	357.0882	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	364.9851	342.8593	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	64.3928	76.3667	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	67.1821	79.4585	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	322.4717	302.1687	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	295.8294	276.7546	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	103.4659	119.1142	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	107.2904	123.2445	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	111.2026	127.4618	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	37,500	235.4112	219.3849	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	132.1112	149.8849	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	203.4671	189.7606	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	188.7029	177.5122	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	180.6577	204.0986	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	171.9215	162.3487	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	164.3217	155.2451	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	146.7305	138.7978	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	243.4305	269.2978	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	131.0157	124.0954	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	106.9252	101.5287	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	93.4800	88.9095	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	81.8295	77.9559	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	471.6449	501.9730	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	59.1026	56.5509	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	56.6466	54.2901	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	55.4623	53.1991	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	44.3410	42.7510	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	41.7847	40.3368	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	35.7854	34.6611	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	33.1789	32.1891	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	30.8012	29.9305	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	11.95 Call	10,000	30.2397	29.3961	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	27.6166	26.8983	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	924.3166	957.3983	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	27.1262	26.4311	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	23.1712	22.6541	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	15.3483	14.2888	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	14.9337	13.9039	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	2.0056	1.8949	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	1.6787	1.5890	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.9810	0.9344	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.9239	0.9068	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.3833	0.3120	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	19.5684	21.8286	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	34.0240	37.6421	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	55.5147	60.7972	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	97.8118	109.4300	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	109.8470	122.1579	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	147.5579	161.7243	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	291.2863	282.5182	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	233.6254	227.0494	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	180.0467	175.4017	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	155.2588	151.5588	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	90.6665	88.9345	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	64.5291	63.6425	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	42.1969	43.1119	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	128.7320	137.8419	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	133.3257	142.7501	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	203.4500	216.7737	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	211.8201	225.4951	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	247.1357	262.2034	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	256.4173	271.8307	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	2,000	358.7639	377.5063	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	55,000	159.8169	158.0242	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	141.9697	140.5043	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	125.9764	124.7817	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	112.9913	119.9123	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1172.4773	1152.2675	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	221.2499	233.6789	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	879.0058	864.1242	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	465.9886	461.4509	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	357.3571	355.0434	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	274.4923	273.5445	0.0000	0.0000	0	0.00		



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Sep 2015	ZAUS	14.58 Call	22,320	188.4785	188.8550	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1085.5501	1069.8966	0.0000	0.0000	0	0.00		
			<u>1,537,194</u>					<u>0.00</u>	<u>0.00</u>	<u>13 178 127.00</u>	<u>3 478 469 850.26</u>
		<b>Total</b>	<b>2,635,239</b>					<b>25,970.00</b>	<b>289,252,608.90</b>	<b>84 140 631.00</b>	<b>665 037 785 723.36</b>
<b>Future</b>											
Dec 2014	ZAZW	Future	13	1.7085	1.7034	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>3,252,359</b>					<b>31,486.00</b>	<b>406 288 049.50</b>	<b>114,556,969</b>	<b>949,013,067,996.45</b>