



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-October-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	(3.5188)	(4.1249)	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	726.5865	738.6442	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	824.6430	836.6117	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	633.3958	645.9533	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											
Oct 2014	DAEU	Future	0	13.8339	13.8412	0.0000	0.0000	4,000	55,274,800.00		
Nov 2014	DAEU	Future	2,000	13.9048	13.9015	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>4,000.00</u>	<u>55,274,800.00</u>	<u>78 500.00</u>	<u>953 873 500.00</u>
		Total	2,000					4,000.00	55,274,800.00	298 500.00	953 873 500.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	650.3173	639.0954	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	873.8140	858.9035	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	983.8656	967.3323	0.0000	0.0000	0	0.00		

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Jan 2015	DAGB	21.04 Call	9,605	8.0888	9.8965	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	6.5390	7.7396	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	6.5207	7.7106	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

Oct 2014	DAUS	Future	0	10.8565	10.8614	0.0000	0.0000	1,836	19,942,754.40		
Nov 2014	DAUS	Future	424	10.8576	10.8703	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	10.8665	10.8792	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	10.8700	10.8827	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	10.9203	10.9329	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9221	10.9347	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	10.9440	10.9563	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.0125	11.0255	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.0663	11.0789	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.1239	11.1359	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.1854	11.1968	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.2427	11.2539	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.3020	11.3131	0.0000	0.0000	0	0.00		
			<u>20,080</u>					<u>1,836.00</u>	<u>19,942,754.40</u>	<u>2 654 681.00</u>	<u>25 284 639 426.40</u>

Option

Oct 2014	DAUS	11.36 Put	6,000	509.6125	498.7195	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Call	6,000	0.0079	0.0527	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Put	6,000	649.6079	638.6527	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	0.1385	0.0293	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.98 Call	8,000	20.2977	24.5289	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	0.0264	0.0732	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	133.9072	147.6974	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	4.0339	5.5031	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.97 Call	5,000	43.0427	48.0464	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	79.3062	74.9332	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.1882	0.2588	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	304.5087	295.8764	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	4.1151	4.9046	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	101.6663	98.0111	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	312.3779	304.6174	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	13.6929	15.2256	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.7537	0.7362	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	322.0543	314.4814	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	67.0222	71.4088	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	450.3222	442.3088	0.0000	0.0000	0	0.00		

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Jan 2015	DAUS	10.80 Put	300	130.9179	127.3097	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	0.6361	0.6471	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	150.2189	145.1131	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	16.7823	15.2729	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	164.2601	157.6058	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	27.5923	25.4892	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	369.4494	362.0203	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	107.3008	110.0994	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	170.5226	164.0362	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	36.0025	34.4515	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	177.8381	171.5362	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	42.7806	42.8603	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	183.0456	177.0221	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	45.3171	46.3070	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	185.7649	182.7297	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	53.7230	54.6855	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	192.9886	188.5145	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	54.7304	56.4407	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	199.8161	196.3776	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	63.7618	65.9384	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	201.5029	198.9176	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	72.9042	75.3747	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	206.8078	204.2718	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	70.4105	72.6215	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	210.2067	207.9622	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	64.8861	67.9942	0.0000	0.0000	0	0.00		
			<u>144,338</u>					<u>0.00</u>	<u>0.00</u>	<u>4 585 096.00</u>	<u>346 806 019.89</u>
Total			164,418					1,836.00	19,942,754.40	7 239 777.00	25 631 445 446.29
Future											
Dec 2014	EUUS	Future	30	1.2765	1.2747	0.0000	0.0000	0	0.00		
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>12 728.00</u>	<u>174 354 579.00</u>
Total			30					0.00	0.00	12 728.00	174 354 579.00
Future											
Dec 2014	ZAAD	Future	12,269	9.6945	9.6479	9.6974	9.6974	45	436,383.00		
Mar 2015	ZAAD	Future	6,326	9.7870	9.7394	9.7500	9.7500	1,800	17,550,000.00		
Jun 2015	ZAAD	Future	3,500	9.8764	9.8270	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.9779	9.9286	0.0000	0.0000	0	0.00		
			<u>22,695</u>					<u>1,845.00</u>	<u>17,986,383.00</u>	<u>2 386 773.00</u>	<u>18 698 777 502.10</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	25.6643	36.5258	0.0000	0.0000	0	0.00		

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Dec 2014	ZAAD	9.80 Put	201	161.4624	200.7164	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	14.2811	12.8453	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.8653	0.9639	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.7363	0.8301	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		23,700					1,845.00	17,986,383.00	2 390 288.00	18 699 357 651.08
Future											
Mar 2015	ZACA	Future	100	9.9288	9.9129	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	73,606	13.9440	13.9404	13.9600	13.9030	431	6,019,258.50		
Mar 2015	ZAEU	Future	28,503	14.1806	14.1762	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	6,225	14.4091	14.4030	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	110	14.6663	14.6605	0.0000	0.0000	0	0.00		
			<u>108,444</u>					<u>431.00</u>	<u>6,019,258.50</u>	<u>5 450 958.00</u>	<u>67 484 615 631.80</u>
Option											
Dec 2014	ZAEU	13.74 Put	650	97.3504	101.3548	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	211.8736	217.2570	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	318.9175	324.5635	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	8.1798	11.8856	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	5.5259	9.0574	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	4.4708	7.6514	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	183.9961	185.8992	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	270.1191	270.6095	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	279.7835	280.1225	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	154.0325	156.1935	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	146.7613	149.0070	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	118.3462	120.8846	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	115.1730	117.7408	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	97.4456	100.1480	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	5,795	266.2196	265.2785	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	5,795	411.2932	412.1141	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		236,997					431.00	6,019,258.50	7 923 695.00	67 828 364 097.72
Future											
Dec 2014	ZAFR	Future	6,752	11.5629	11.5622	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.7648	11.7638	0.0000	0.0000	0	0.00		

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			9,060					0.00	0.00	409 430.00	3 650 779 508.90
	Total		9,060					0.00	0.00	409 430.00	3 650 779 508.90
Future											
	Dec 2014 ZAGB	Future	41,335	17.6377	17.6730	17.6759	17.6007	2,200	38,795,574.60		
	Mar 2015 ZAGB	Future	2,572	17.9119	17.9469	0.0000	0.0000	0	0.00		
	Jun 2015 ZAGB	Future	1,820	18.1716	18.2044	18.1648	18.1648	25	454,120.00		
	Sep 2015 ZAGB	Future	1,005	18.4578	18.4915	0.0000	0.0000	0	0.00		
			46,732					2,225.00	39,249,694.60	4 196 933.00	60 068 060 032.00
Option											
	Dec 2014 ZAGB	17.35 Put	10,000	117.1200	118.3424	0.0000	0.0000	0	0.00		
	Dec 2014 ZAGB	17.45 Put	2,500	149.1055	150.8093	0.0000	0.0000	0	0.00		
	Dec 2014 ZAGB	18.50 Put	500	893.5598	873.9040	0.0000	0.0000	0	0.00		
	Dec 2014 ZAGB	19.19 Call	16,000	11.1634	15.9268	0.0000	0.0000	0	0.00		
	Dec 2014 ZAGB	19.34 Call	5,000	9.3211	13.0762	0.0000	0.0000	0	0.00		
	Mar 2015 ZAGB	19.00 Call	570	184.2703	206.0991	0.0000	0.0000	0	0.00		
			34,570					0.00	0.00	767 210.00	186 054 671.94
	Total		81,302					2,225.00	39,249,694.60	4 964 143.00	60 254 114 703.94
Future											
	Dec 2014 ZAJY	Future	15,514	0.1011	0.1013	0.0000	0.0000	0	0.00		
	Mar 2015 ZAJY	Future	75	0.1029	0.1031	0.0000	0.0000	0	0.00		
			15,589					0.00	0.00	591 344.00	6 078 269 279.40
	Total		15,589					0.00	0.00	591 344.00	6 078 269 279.40
Future											
	Dec 2014 ZAKS	Future	9	0.1213	0.1207	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	0.0653	0.0655	0.0000	0.0000	0	0.00		
			17					0.00	0.00	34.00	229 840.00
	Total		17					0.00	0.00	34.00	229 840.00
Future											
	Dec 2014 ZAUM	Future	1,631	10.9239	10.9365	10.9425	10.9124	76	83,027,300.00		
	Mar 2015 ZAUM	Future	226	11.1028	11.1150	11.0985	11.0985	6	6,659,100.00		
	Jun 2015 ZAUM	Future	93	11.2743	11.2855	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUM	Future	15	11.4637	11.4755	0.0000	0.0000	0	0.00		
			1,965					82.00	89,686,400.00	75 510.00	71 657 656 310.00

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Option										
Mar 2015	ZAUM	11.28 Call	420	24512.5777	25000.3789	0.0000	0.0000	0	0.00	
			420					0.00	0.00	4 103.00
		Total	2,385					82.00	89,686,400.00	79 613.00
Future										
Dec 2014	ZAUS	Future	963,249	10.9239	10.9365	10.9603	10.9151	30,222	330,925,788.30	
Mar 2015	ZAUS	Future	113,514	11.1028	11.1150	11.1308	11.0980	9,760	107,738,872.00	
Jun 2015	ZAUS	Future	24,091	11.2743	11.2855	11.2950	11.2805	40	451,655.00	
Sep 2015	ZAUS	Future	3,385	11.4637	11.4755	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	Future	2,400	11.6524	11.6648	0.0000	0.0000	0	0.00	
			1,106,639					40,022.00	439,116,315.30	71 131 130.00
Option										
Dec 2014	ZAUS	9.09 Put	1,402	0.0789	0.0760	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.44 Put	11,976	0.3680	0.3375	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.78 Put	41,000	1.6135	1.4341	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	9.88 Put	79,241	2.1685	2.0942	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.00 Put	38,500	3.0146	2.9463	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.10 Call	2,995	827.9323	840.4764	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.10 Put	6,581	4.0323	3.9764	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.30 Call	2,326	631.4934	644.0943	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.34 Put	2,490	8.6971	8.7156	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.35 Put	5,000	9.0161	9.0251	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.36 Put	2,490	9.6655	9.3473	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.38 Put	500	11.0799	10.0318	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.40 Put	7,300	12.6595	10.7750	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.44 Put	2,491	16.3668	14.2293	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.45 Put	5,000	17.4181	15.2206	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.49 Put	3,000	22.1726	19.7439	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.50 Put	34,450	23.5078	21.0233	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.52 Put	9,425	26.3663	23.7727	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.55 Put	3,283	31.1499	28.4036	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.60 Put	10,558	40.5645	37.5875	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.63 Put	2,359	47.1495	44.0533	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.70 Put	22,902	65.5152	62.1927	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.73 Call	6,524	268.6578	277.8571	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.74 Call	3,499	261.9285	271.1056	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.78 Call	3,000	235.9962	245.0871	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.80 Call	500	223.6283	232.6794	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.81 Put	6,000	103.6947	100.1285	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.82 Put	41,000	107.7642	104.1783	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.86 Call	1,000	188.9670	197.9062	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	167.9154	176.7760	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	161.2133	155.5008	0.0000	0.0000	237,723	31,593,386.70		
Dec 2014	ZAUS	10.94 Put	3,000	167.1487	160.7760	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	173.1832	166.1523	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	37,500	128.6842	133.9612	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	204.7842	197.4612	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	109.5197	114.4913	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	101.0220	105.8527	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	274.4379	266.6250	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	90.7095	95.3670	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	85.9606	90.5356	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	75.1750	79.5539	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	351.2750	343.0539	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	65.7926	69.9853	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.30 Call	2,000	57.6408	61.6556	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	51.8999	55.7778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	44.4209	48.1002	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	38.1330	41.5989	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	610.6691	601.3242	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	26.5903	29.2269	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	25.3825	27.9210	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	24.8029	27.2938	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	19.3632	21.3893	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	18.1368	20.0533	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	15.3012	16.9574	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	14.0882	15.6296	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	12.9923	14.4282	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	12.7351	14.1461	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	11.5387	12.8345	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	1087.6387	1076.3345	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	11.1930	12.5908	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	8.5009	10.0472	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	4.7248	5.6293	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	4.5800	5.4587	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.5172	0.6151	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.4300	0.5101	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.4350	0.4251	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.4430	0.4341	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.1493	0.2416	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	23.6749	20.8074	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	43.6190	40.0591	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	71.0875	67.1536	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	ZAUS	10.75 Put	5,000	140.0330	134.8626	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	155.1411	149.7488	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	159.0629	153.6206	0.0000	0.0000	1,189	185,543.45		
Mar 2015	ZAUS	10.90 Put	46,165	201.5187	195.5611	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	212.3807	216.8473	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	180.5731	184.7448	0.0000	0.0000	1,189	192,772.57		
Mar 2015	ZAUS	11.60 Call	250	168.7791	172.8450	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	129.1228	132.6547	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	111.1881	114.4424	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	63.9065	66.0009	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	45.6985	47.2050	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	33.4154	32.0794	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	155.2980	149.4952	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	160.8266	154.8822	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	260.2787	252.9804	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	270.1231	262.7253	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	311.3349	303.5409	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	322.0846	314.1954	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	2,000	438.7679	430.0664	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	55,000	126.5543	128.3491	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	112.6856	114.4166	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	100.3106	101.9861	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	133.0207	131.1991	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1006.1700	1015.8299	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	265.0790	259.5472	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	738.2447	744.3767	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	387.2363	390.0449	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	296.7253	299.5248	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	227.1482	229.9135	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	172.0776	175.8215	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	961.7347	970.1210	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	259.3347	255.3210	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	929.8498	937.6778	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	330.8619	334.2175	0.0000	0.0000	0	0.00		
			<u>1,584,040</u>					<u>240,101.00</u>	<u>31,971,702.72</u>	<u>13 514 907.00</u>	<u>3 534 051 691.90</u>
		Total	2,690,679					280,123.00	471,088,018.02	84 646 037.00	666 956 395 181.20
Future											
Dec 2014	ZAZW	Future	13	1.6648	1.6883	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		3,291,889					290,542.00	699 247 308.52	115,133,967	951,711,156,044.24
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