



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	(4.2653)	(3.5188)	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	746.2723	726.5865	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	844.4138	824.6430	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	653.0432	633.3958	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											
Nov 2014	DAEU	Future	2,000	13.7757	13.9048	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	737.2553	650.3173	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	967.2904	873.8140	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	1077.1699	983.8656	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	7.7409	8.0888	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>
Jan 2015	DAGB	21.70 Call	4,700	6.5474	6.5390	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	6.5307	6.5207	0.0000	0.0000	0	0.00		
			33,442					0.00	0.00	12 578.00	6 537 248.70
		Total	33,442					0.00	0.00	12 578.00	6 537 248.70

Future

Nov 2014	DAUS	Future	424	10.8742	10.8576	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	10.8830	10.8665	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	10.8866	10.8700	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	10.9378	10.9203	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9397	10.9221	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	10.9631	10.9440	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.0301	11.0125	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.0833	11.0663	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.1408	11.1239	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.2022	11.1854	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.2595	11.2427	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.3192	11.3020	0.0000	0.0000	0	0.00		
			20,080					0.00	0.00	2 654 681.00	25 284 639 426.40

Option

Nov 2014	DAUS	10.16 Put	3,882	0.0496	0.1385	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.98 Call	8,000	17.3631	20.2977	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	0.0190	0.0264	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	143.6205	133.9072	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	3.3661	4.0339	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.97 Call	5,000	42.7105	43.0427	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	71.6371	79.3062	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.1633	0.1882	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	288.8347	304.5087	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	2.7954	4.1151	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	94.6141	101.6663	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	297.9474	312.3779	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	13.5746	13.6929	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.7302	0.7537	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	307.6536	322.0543	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	69.8706	67.0222	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	434.5706	450.3222	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	125.5489	130.9179	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	0.6191	0.6361	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	143.8224	150.2189	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	19.5489	16.7823	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	157.0619	164.2601	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	DAUS	14.85 Call	300	28.0250	27.5923	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	358.6428	369.4494	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	109.2390	107.3008	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	164.0767	170.5226	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	36.1007	36.0025	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	172.0181	177.8381	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	43.3216	42.7806	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	178.0652	183.0456	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	46.1065	45.3171	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	184.0524	185.7649	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	54.0552	53.7230	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	191.5711	192.9886	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	59.4587	54.7304	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	197.1516	199.8161	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	65.6171	63.7618	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	200.6140	201.5029	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	79.6856	72.9042	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	205.7138	206.8078	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	72.3459	70.4105	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	210.2152	210.2067	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	67.3829	64.8861	0.0000	0.0000	0	0.00		
			<u>126,338</u>					<u>0.00</u>	<u>0.00</u>	<u>4 585 096.00</u>	<u>346 806 019.89</u>
	Total		146,418					0.00	0.00	7 239 777.00	25 631 445 446.29
Future											
Dec 2014	EUUS	Future	30	1.2626	1.2765	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	100	1.2643	1.2800	0.0000	0.0000	100	1,264,000.00		
			<u>130</u>					<u>100.00</u>	<u>1,264,000.00</u>	<u>12 828.00</u>	<u>175 618 579.00</u>
	Total		130					100.00	1,264,000.00	12 828.00	175 618 579.00
Future											
Dec 2014	ZAAD	Future	12,269	9.6256	9.6945	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	5,416	9.7174	9.7870	0.0000	0.0000	910	8,911,721.00		
Jun 2015	ZAAD	Future	3,500	9.8070	9.8764	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.9075	9.9779	0.0000	0.0000	0	0.00		
			<u>21,785</u>					<u>910.00</u>	<u>8,911,721.00</u>	<u>2 387 683.00</u>	<u>18 707 689 223.10</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	34.7922	25.6643	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	211.5308	161.4624	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	8.8720	14.2811	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.6371	0.8653	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.5473	0.7363	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>
		1,005					0.00	0.00	3 515.00	580 148.98
	Total	22,790					910.00	8,911,721.00	2 391 198.00	18 708 269 372.08
Future										
Mar 2015	ZACA	Future 100	9.9086	9.9288	0.0000	0.0000	0	0.00		
		100					0.00	0.00	28 206.00	215 965 558.10
	Total	100					0.00	0.00	28 206.00	215 965 558.10
Future										
Dec 2014	ZAEU	Future 73,605	13.8153	13.9440	13.9088	13.8642	264	3,671,683.60		
Mar 2015	ZAEU	Future 28,503	14.0487	14.1806	14.1000	14.1000	35	493,500.00		
Jun 2015	ZAEU	Future 6,225	14.2750	14.4091	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future 105	14.5303	14.6663	14.5896	14.5854	5	72,932.60		
		108,438					304.00	4,238,116.20	5 451 262.00	67 488 853 748.00
Option										
Dec 2014	ZAEU	13.74 Put 650	144.0028	97.3504	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put 4,000	291.5948	211.8736	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put 3,000	411.8138	318.9175	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call 4,500	4.9373	8.1798	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call 25,000	3.5220	5.5259	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call 7,000	2.9581	4.4708	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put 15,000	233.8024	183.9961	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put 12,800	332.0659	270.1191	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put 8,500	342.9236	279.7835	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call 713	132.8258	154.0325	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call 14,500	126.7027	146.7613	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call 5,700	102.7627	118.3462	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call 8,500	100.0887	115.1730	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call 7,100	84.7177	97.4456	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put 5,795	297.3203	266.2196	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call 5,795	379.8442	411.2932	0.0000	0.0000	0	0.00		
		128,553					0.00	0.00	2 472 737.00	343 748 465.92
	Total	236,991					304.00	4,238,116.20	7 923 999.00	67 832 602 213.92
Future										
Dec 2014	ZAFR	Future 6,752	11.4588	11.5629	11.5214	11.5200	100	1,152,070.00		
Mar 2015	ZAFR	Future 2,308	11.6572	11.7648	0.0000	0.0000	0	0.00		
		9,060					100.00	1,152,070.00	409 530.00	3 651 931 578.90
	Total	9,060					100.00	1,152,070.00	409 530.00	3 651 931 578.90
Future										

<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	ZAGB	Future	41,351	17.5296	17.6377	17.6685	17.5830	243	4,291,261.00		
Mar 2015	ZAGB	Future	2,565	17.8001	17.9119	17.8535	17.8535	7	124,974.50		
Jun 2015	ZAGB	Future	1,820	18.0581	18.1716	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,005	18.3420	18.4578	0.0000	0.0000	0	0.00		
			<u>46,741</u>					<u>250.00</u>	<u>4,416,235.50</u>	<u>4 197 183.00</u>	<u>60 072 476 267.50</u>
Option											
Dec 2014	ZAGB	17.35 Put	10,000	149.6110	117.1200	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	189.3979	149.1055	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	993.4010	893.5598	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	9.2168	11.1634	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	7.4947	9.3211	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	171.2689	184.2703	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>
	Total		81,311					250.00	4,416,235.50	4 964 393.00	60 258 530 939.44
Future											
Dec 2014	ZAJY	Future	15,514	0.1005	0.1011	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	75	0.1022	0.1029	0.0000	0.0000	0	0.00		
			<u>15,589</u>					<u>0.00</u>	<u>0.00</u>	<u>591 344.00</u>	<u>6 078 269 279.40</u>
	Total		15,589					0.00	0.00	591 344.00	6 078 269 279.40
Future											
Dec 2014	ZAKS	Future	9	0.1214	0.1213	0.0000	0.0000	0	0.00		
			<u>9</u>					<u>0.00</u>	<u>0.00</u>	<u>18.00</u>	<u>225 360.00</u>
	Total		9					0.00	0.00	18.00	225 360.00
Future											
Dec 2014	ZANN	Future	17	0.0655	0.0653	0.0000	0.0000	0	0.00		
			<u>17</u>					<u>0.00</u>	<u>0.00</u>	<u>34.00</u>	<u>229 840.00</u>
	Total		17					0.00	0.00	34.00	229 840.00
Future											
Dec 2014	ZAUM	Future	1,631	10.9417	10.9239	11.0600	11.0505	6	6,631,250.00		
Mar 2015	ZAUM	Future	226	11.1197	11.1028	0.0000	0.0000	0	0.00		
Jun 2015	ZAUM	Future	93	11.2913	11.2743	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	11.4808	11.4637	0.0000	0.0000	0	0.00		
			<u>1,965</u>					<u>6.00</u>	<u>6,631,250.00</u>	<u>75 516.00</u>	<u>71 664 287 560.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	25062.3002	24512.5777	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4 103.00</u>	<u>137 198 464.38</u>
	Total		2,385					6.00	6,631,250.00	79 619.00	71 801 486 024.38

<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	ZAUS	Future	963,892	10.9417	10.9239	11.0730	10.9720	52,486	578,477,233.30		
Mar 2015	ZAUS	Future	113,356	11.1197	11.1028	11.2171	11.2007	3,082	34,458,640.80		
Jun 2015	ZAUS	Future	31,091	11.2913	11.2743	11.3902	11.3900	7,021	79,951,090.20		
Sep 2015	ZAUS	Future	3,385	11.4808	11.4637	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	2,400	11.6683	11.6524	0.0000	0.0000	0	0.00		
			<u>1,114,124</u>					<u>62,589.00</u>	<u>692,886,964.30</u>	<u>71 193 719.00</u>	<u>664 115 230 453.60</u>
Option											
Dec 2014	ZAUS	9.09 Put	1,402	0.0597	0.0789	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.2910	0.3680	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	1.3294	1.6135	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	1.9681	2.1685	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	2.7842	3.0146	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	845.4748	827.9323	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	3.7748	4.0323	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	648.9727	631.4934	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	8.3603	8.6971	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	8.6607	9.0161	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	8.9736	9.6655	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	9.6385	11.0799	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	10.3608	12.6595	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	13.6574	16.3668	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	14.6040	17.4181	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	18.9251	22.1726	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	20.1487	23.5078	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	22.7787	26.3663	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	27.2131	31.1499	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	36.0267	40.5645	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	42.2459	47.1495	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	59.7489	65.5152	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	280.3205	268.6578	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	273.4705	261.9285	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	247.0490	235.9962	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	234.4378	223.6283	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	96.5844	103.6947	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	100.5346	107.7642	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	199.0596	188.9670	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	177.5377	167.9154	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	150.7783	161.2133	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	155.9649	167.1487	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	161.2511	173.1832	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	11.00 Call	40,000	133.7558	128.6842	0.0000	0.0000	2,500	460,000.00		
Dec 2014	ZAUS	11.00 Put	35,000	192.0558	204.7842	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	113.7581	109.5197	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	104.8887	101.0220	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	260.3879	274.4379	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	94.1284	90.7095	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	89.1743	85.9606	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	77.9257	75.1750	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	336.2257	351.2750	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	68.1460	65.7926	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.30 Call	2,000	59.6557	57.6408	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	53.6795	51.8999	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	45.9004	44.4209	0.0000	0.0000	4,000	217,040.00		
Dec 2014	ZAUS	11.46 Call	15,000	39.3449	38.1330	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	593.8556	610.6691	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	27.0761	26.5903	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	25.7959	25.3825	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	25.1824	24.8029	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	19.4385	19.3632	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	18.1488	18.1368	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	15.1762	15.3012	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	13.9096	14.0882	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	12.7690	12.9923	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	12.5019	12.7351	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	11.2636	11.5387	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	1069.5636	1087.6387	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	11.0340	11.1930	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	8.7331	8.5009	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	4.8572	4.7248	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	4.7088	4.5800	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.5368	0.5172	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.4469	0.4300	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.3780	0.4350	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.3867	0.4430	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.2238	0.1493	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	23.0107	23.6749	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	41.9824	43.6190	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	68.0941	71.0875	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	134.3911	140.0330	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	148.9953	155.1411	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	152.7928	159.0629	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	193.9532	201.5187	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	11.40 Call	250	217.0225	212.3807	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	184.4831	180.5731	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	172.4200	168.7791	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	131.9306	129.1228	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	113.6364	111.1881	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	65.4910	63.9065	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	46.9694	45.6985	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	35.0530	33.4154	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	150.6627	155.2980	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	155.9754	160.8266	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	252.7140	260.2787	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	262.3201	270.1231	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	302.5674	311.3349	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	313.0739	322.0846	0.0000	0.0000	2,000	564,340.00		
Jun 2015	ZAUS	11.30 Put	2,000	427.4338	438.7679	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	55,000	127.4239	126.5543	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	113.4312	112.6856	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	100.9581	100.3106	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	132.6575	133.0207	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1022.7494	1006.1700	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	257.4309	265.0790	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	747.5285	738.2447	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	390.4265	387.2363	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	299.0717	296.7253	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	229.2298	227.1482	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	171.7745	172.0776	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	974.9447	961.7347	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	256.6447	259.3347	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	942.2629	929.8498	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	333.4823	330.8619	0.0000	0.0000	0	0.00		
			<u>1,590,540</u>					<u>8,500.00</u>	<u>1,241,380.00</u>	<u>13 523 407.00</u>	<u>3 535 293 071.90</u>
	Total		2,704,664					71,089.00	694,128,344.30	84 717 126.00	667 650 523 525.50
Future											
Dec 2014	ZAZW	Future	13	1.6809	1.6648	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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	----------------------------	--------------------------	---------------------------------

Grand Total

3,287,067

72,759.00

720 741 737.00

115,206,726

952,431,897,781.24