



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-November-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	(11.1257)	(11.2539)	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	922.2270	900.6820	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	1021.4592	999.7525	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	829.4261	808.1988	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											
Dec 2014	CAFY	Future	10	6525.4795	6176.8900	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>10.00</u>	<u>348 000.00</u>
		Total	10					0.00	0.00	10.00	348 000.00
Future											
Nov 2014	DAEU	Future	2,000	13.8710	13.8453	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

<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											
Jan 2015	DAGB	18.22 Put	9,605	548.7531	587.1735	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	759.3337	802.3953	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	864.6456	909.3886	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	8.3421	8.5285	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	6.2045	6.6106	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	6.1856	6.5904	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											
Nov 2014	DAUS	Future	424	11.0626	11.0355	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.0688	11.0443	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.0718	11.0479	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.1250	11.0999	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1270	11.1019	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.1511	11.1259	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.2196	11.1940	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.2736	11.2480	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.3324	11.3067	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.3950	11.3693	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.4529	11.4272	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5132	11.4873	0.0000	0.0000	0	0.00		
			<u>20,080</u>					<u>0.00</u>	<u>0.00</u>	<u>2 654 681.00</u>	<u>25 284 639 426.40</u>
Option											
Nov 2014	DAUS	10.16 Put	3,882	0.0071	0.0172	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.98 Call	8,000	88.6159	79.4230	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	0.0066	0.0300	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	313.1733	288.8756	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	7.7839	12.3229	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.97 Call	5,000	130.5258	120.1999	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	26.1618	30.8333	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.0918	0.1380	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	148.6625	168.2534	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	5.4491	6.1870	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	39.8988	45.1734	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	167.9849	186.4730	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	17.9892	18.0686	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.4884	0.8275	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	178.1139	196.4513	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	107.7976	104.0782	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	284.6976	306.1782	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	DAUS	10.80 Put	300	68.7607	76.1858	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	1.3838	2.2944	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	85.1327	92.3013	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	18.4469	2.6722	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	96.6855	104.9421	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	34.8453	31.6463	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	254.6373	268.3129	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	129.1138	128.5063	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	107.7070	111.7567	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	44.4278	43.5988	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	118.3570	123.5927	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	52.0036	48.9403	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	127.7705	135.7006	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	54.5684	55.3439	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	134.5846	142.2457	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	67.5566	65.2609	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	142.6826	149.7752	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	69.0478	70.6358	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	149.6542	155.6522	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	75.7174	75.0767	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	155.1047	159.9722	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	89.5919	89.7576	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	160.4348	166.0289	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	84.4670	83.4224	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	163.6860	169.7593	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	77.5932	78.4026	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	1.2500	1.2505	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2518	1.2521	1.2532	1.2532	100	1,253,200.00		
			<u>230</u>					<u>100.00</u>	<u>1,253,200.00</u>	<u>12 928.00</u>	<u>176 871 779.00</u>
	Total		230					100.00	1,253,200.00	12 928.00	176 871 779.00
Future											
Dec 2014	ZAAD	Future	12,294	9.6571	9.7179	9.7100	9.7100	25	242,750.00		
Mar 2015	ZAAD	Future	5,416	9.7489	9.8104	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	3,500	9.8373	9.8999	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.9374	10.0013	0.0000	0.0000	0	0.00		
			<u>21,810</u>					<u>25.00</u>	<u>242,750.00</u>	<u>2 387 708.00</u>	<u>18 707 931 973.10</u>
Option											

<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	ZAAD	9.45 Put	201	32.4394	21.2575	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	189.1392	143.4051	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	10.7241	15.3871	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.6561	0.7863	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.5486	0.6613	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		22,815					25.00	242,750.00	2 391 223.00	18 708 512 122.08
Future											
Mar 2015	ZACA	Future	100	9.9772	9.9434	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	73,656	13.9116	13.8853	13.9384	13.8702	26	360,994.10		
Mar 2015	ZAEU	Future	31,453	14.1483	14.1211	14.1250	14.1250	18	254,250.00		
Jun 2015	ZAEU	Future	6,225	14.3768	14.3486	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	104	14.6326	14.6046	0.0000	0.0000	0	0.00		
			<u>111,438</u>					<u>44.00</u>	<u>615,244.10</u>	<u>5 457 969.00</u>	<u>67 583 333 971.70</u>
Option											
Dec 2014	ZAEU	13.74 Put	650	105.9784	115.9226	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	228.1705	244.2169	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	337.9018	357.4307	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	6.1532	5.8949	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	4.1453	3.9759	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	3.4379	3.3028	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	198.3775	208.8942	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	287.5172	299.5882	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	297.4694	309.6865	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	149.8176	145.1882	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	142.7689	138.3807	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	115.2062	111.7463	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	112.1270	108.7702	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	94.9054	92.1311	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	5,795	271.5697	276.0212	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	5,795	400.5142	392.9023	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		239,991					44.00	615,244.10	7 930 706.00	67 927 082 437.62
Future											
Dec 2014	ZAFR	Future	6,752	11.5385	11.5097	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	ZAFR	Future	2,308	11.7385	11.7093	0.0000	0.0000	0	0.00		
			<u>9,060</u>					<u>0.00</u>	<u>0.00</u>	<u>409 530.00</u>	<u>3 651 931 578.90</u>
		Total	9,060					0.00	0.00	409 530.00	3 651 931 578.90
Future											
Dec 2014	ZAGB	Future	43,166	17.7774	17.7258	17.7874	17.7700	1,100	19,555,740.00		
Mar 2015	ZAGB	Future	3,280	18.0529	18.0003	18.0446	18.0446	200	3,608,920.00		
Jun 2015	ZAGB	Future	1,845	18.3126	18.2602	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,005	18.5963	18.5461	0.0000	0.0000	0	0.00		
			<u>49,296</u>					<u>1,300.00</u>	<u>23,164,660.00</u>	<u>4 201 804.00</u>	<u>60 154 103 459.80</u>
Option											
Dec 2014	ZAGB	17.35 Put	10,000	81.5567	92.6303	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	105.8962	119.4988	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	764.9812	811.1325	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	11.8317	11.5150	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	9.6083	9.5305	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	214.4153	204.7391	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	83,866					1,300.00	23,164,660.00	4 969 014.00	60 340 158 131.74
Future											
Dec 2014	ZAJY	Future	15,509	0.0978	0.0989	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.0995	0.1006	0.0000	0.0000	0	0.00		
			<u>15,559</u>					<u>0.00</u>	<u>0.00</u>	<u>591 375.00</u>	<u>6 078 578 749.40</u>
		Total	15,559					0.00	0.00	591 375.00	6 078 578 749.40
Future											
Dec 2014	ZAKS	Future	9	0.1233	0.1234	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	0.0665	0.0662	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0623	0.0600	0.0000	0.0000	169,200	1,064,268,000.00		
			<u>56,417</u>					<u>169,200.00</u>	<u>1,064,268,000.00</u>	<u>169 324.00</u>	<u>1 065 084 640.00</u>
		Total	56,417					169,200.00	1,064,268,000.00	169 324.00	1 065 084 640.00
Future											
Dec 2014	ZAUM	Future	1,672	11.1290	11.1039	11.1358	11.1346	10	11,135,320.00		
Mar 2015	ZAUM	Future	246	11.3108	11.2852	0.0000	0.0000	0	0.00		
Jun 2015	ZAUM	Future	93	11.4851	11.4592	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	
	Sep 2015	ZAUM	Future	15	11.6757	11.6506	0.0000	0.0000	0	0.00		
				2,026					10.00	11,135,320.00	75 605.00	71 762 378 320.00
Option	Mar 2015	ZAUM	11.28 Call	420	32070.4830	31254.5174	0.0000	0.0000	0	0.00		
				420					0.00	0.00	4 103.00	137 198 464.38
			Total	2,446					10.00	11,135,320.00	79 708.00	71 899 576 784.38
Future	Dec 2014	ZAUS	Future	953,228	11.1290	11.1039	11.1517	11.1075	15,031	167,385,424.00		
	Mar 2015	ZAUS	Future	117,570	11.3108	11.2852	11.3159	11.2900	1,793	20,246,519.30		
	Jun 2015	ZAUS	Future	31,138	11.4851	11.4592	11.4857	11.4800	59	677,405.50		
	Sep 2015	ZAUS	Future	3,385	11.6757	11.6506	0.0000	0.0000	0	0.00		
	Dec 2015	ZAUS	Future	30,000	11.8618	11.8383	0.0000	0.0000	30,000	354,906,000.00		
				1,135,321					46,883.00	543,215,348.80	71 285 997.00	665 159 995 176.50
Option	Dec 2014	ZAUS	9.09 Put	1,402	0.0261	0.0364	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	9.44 Put	11,976	0.1268	0.1808	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	9.78 Put	41,000	0.5809	0.8301	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	9.88 Put	79,241	0.9060	1.2897	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.00 Put	38,500	1.5396	2.1759	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.10 Call	2,995	1031.2101	1006.5939	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.10 Put	6,581	2.2101	2.6939	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.30 Call	2,326	833.0389	808.2230	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.34 Put	2,490	4.5880	4.7930	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.35 Put	5,000	4.7385	4.9210	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.36 Put	2,490	4.8945	5.0532	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.38 Put	500	5.2249	5.3319	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.40 Put	7,300	5.5809	5.6307	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.44 Put	2,491	6.3803	6.2967	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.45 Put	5,000	6.6001	6.4788	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.49 Put	3,000	7.5704	7.2797	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.50 Put	44,450	7.8381	7.4998	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.52 Put	9,425	8.4058	7.9657	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.55 Put	3,283	9.3485	8.7372	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.60 Put	10,558	11.1985	12.5858	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.63 Put	2,359	13.7303	15.4969	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.70 Put	22,902	21.4788	24.3415	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.73 Call	6,524	424.6965	403.0359	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.74 Call	3,499	416.2364	394.7817	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.78 Call	3,000	383.1078	362.5518	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.80 Call	500	366.9980	346.9327	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.81 Put	6,000	40.0621	45.3520	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	10.82 Put	41,000	42.2079	47.7596	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	320.6416	302.2020	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	291.5036	274.2608	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	71.6362	80.4390	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	74.8755	84.0013	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	78.2122	87.6642	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	40,000	225.4026	211.4242	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	96.4026	107.5242	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	190.6178	178.6840	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	174.6299	163.7143	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	140.5082	155.0292	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	154.7659	146.6764	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	145.4490	138.9995	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	126.6779	121.4289	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	197.6779	217.5289	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	110.2056	106.0042	0.0000	0.0000	1,340	129,651.70		
Dec 2014	ZAUS	11.30 Call	1,000	95.8122	92.5111	0.0000	0.0000	1,000	112,000.00		
Dec 2014	ZAUS	11.34 Call	7,300	85.6445	82.9677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	72.3893	70.4984	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	61.2263	59.9659	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	425.7918	449.9769	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	40.5286	40.3085	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	38.3951	38.2680	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	37.3735	37.2902	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	27.9401	28.0153	0.0000	0.0000	670	20,100.00		
Dec 2014	ZAUS	11.78 Call	4,500	25.8598	25.9468	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	21.1164	21.2150	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	19.1226	19.2190	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	17.3421	17.4334	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	16.9278	17.0172	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	15.0201	15.0991	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	886.0201	911.1991	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	14.6692	14.7461	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	11.9109	11.9639	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	7.5702	7.3596	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	7.3384	7.1490	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.8354	0.9932	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.6958	0.8453	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.4044	0.5263	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.3810	0.4998	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.3745	0.4997	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	14.5614	14.3801	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	10.32 Put	24,155	26.0357	26.4276	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	43.7529	45.7633	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	80.0747	85.6678	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	90.4349	96.7952	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	93.1594	99.7148	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	123.4115	132.0663	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	275.0665	268.8623	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	231.6504	227.2569	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	215.5164	211.7918	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	161.3155	159.7966	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	137.0931	136.3085	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	76.1195	76.6184	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	52.6128	53.0806	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	32.7209	29.9444	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	109.6815	115.1651	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	113.7725	119.4186	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	172.9016	185.6232	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	180.6700	193.6746	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	213.6726	227.7925	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	222.4023	236.7915	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	2,000	319.8521	336.7614	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	55,000	143.4246	144.1296	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	126.5123	127.4192	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	111.5009	112.5587	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	97.0736	102.0280	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1180.0110	1160.1320	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	194.4505	202.5053	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	876.0569	859.1714	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	442.2948	439.8620	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	334.0990	333.7158	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	253.4973	253.9657	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	169.0438	173.1216	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1115.1818	1098.6815	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	203.3818	210.3815	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1079.8318	1064.0243	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	366.5643	365.9345	0.0000	0.0000	0	0.00		
			<u>1,598,870</u>					<u>3,010.00</u>	<u>261,751.70</u>	<u>13 659 417.00</u>	<u>3 546 449 162.70</u>
	Total		2,734,191					49,893.00	543,477,100.50	84 945 414.00	668 706 444 339.20
Future											
Dec 2014	ZAZW	Future	13	1.7277	1.7303	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>

<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>
		Total	13				0.00	0.00	26.00	225 524.00

Grand Total		3,378,715					220,572.00	1 644 156 274.60	115,615,887	954,829,024,990.94
--------------------	--	------------------	--	--	--	--	-------------------	-------------------------	--------------------	---------------------------
