



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	(15.4864)	(9.8942)	0.0000	0.0000	0	0.00		
				<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	6 912.00	-456 706.08
			Total	1,942					0.00	0.00	6 912.00	-456 706.08
Future												
	Dec 2014	CAFE	Future	26,600	1023.9966	917.3122	0.0000	0.0000	0	0.00		
				<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	26 600.00	17 657 226.30
			Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future												
	Dec 2014	CAFH	Future	1,735	1123.5264	1016.6557	0.0000	0.0000	0	0.00		
				<u>1,735</u>					<u>0.00</u>	<u>0.00</u>	4 901.00	3 813 055.51
			Total	1,735					0.00	0.00	4 901.00	3 813 055.51
Future												
	Dec 2014	CAFK	Future	1,871	931.7881	823.7701	0.0000	0.0000	0	0.00		
				<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	6 911.00	4 968 108.62
			Total	1,871					0.00	0.00	6 911.00	4 968 108.62
Future												
	Dec 2014	CAFY	Future	10	8809.9325	6437.4530	0.0000	0.0000	0	0.00		
				<u>10</u>					<u>0.00</u>	<u>0.00</u>	10.00	348 000.00
			Total	10					0.00	0.00	10.00	348 000.00
Future												
	Nov 2014	CAGA	Future	8,000	61.0632	57.5900	0.0000	0.0000	8,000	461,440.00		
				<u>8,000</u>					<u>8,000.00</u>	<u>461,440.00</u>	8 000.00	461 440.00
			Total	8,000					8,000.00	461,440.00	8 000.00	461 440.00

<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>
Future											
Nov 2014	DAEU	Future	2,000	13.9775	13.8751	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	452.9569	534.5890	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	648.1948	743.6625	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	747.5809	848.3840	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	10.1669	8.6747	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	6.9760	6.4075	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	6.9494	6.3874	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	0	11.1702	11.0584	0.0000	0.0000	10,848	121,176,364.80		
Nov 2014	DAUS	Future	1,338	11.1755	11.0631	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.1776	11.0661	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.2308	11.1186	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.2329	11.1206	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.2577	11.1450	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,182	11.3280	11.2143	0.0000	0.0000	882	9,985,122.00		
Feb 2015	DAUS	Future	2,421	11.3822	11.2678	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.4417	11.3260	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.5052	11.3881	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.5639	11.4460	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.6252	11.5065	0.0000	0.0000	0	0.00		
			<u>20,538</u>					<u>11,730.00</u>	<u>131,161,486.80</u>	<u>2 674 411.00</u>	<u>25 504 268 113.20</u>
Option											
Nov 2014	DAUS	10.97 Call	5,000	216.8250	122.5021	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	12.2992	25.2253	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.0982	0.1084	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	92.1815	150.1662	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	8.2980	4.9902	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	21.3955	38.7523	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	116.3770	170.0501	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	23.1485	16.8887	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.4692	0.5869	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	125.9887	180.3285	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	142.1076	104.9045	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	212.7076	288.0045	0.0000	0.0000	0	0.00		

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Jan 2015	DAUS	10.80 Put	300	45.4846	69.3808	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	2.3986	2.8355	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	61.1180	85.0643	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	18.5521	3.8437	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	76.7159	95.8567	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	38.8955	22.9072	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	208.5418	256.3824	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	149.8950	128.5128	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	88.2605	105.8536	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	52.9012	38.1004	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	97.5952	117.0152	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	59.0371	48.4637	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	107.8981	127.2900	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	63.5549	52.8911	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	115.4634	134.9418	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	73.7370	66.6881	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	122.7635	142.1142	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	80.2646	68.6212	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	130.1063	147.8668	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	88.2257	75.6666	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	134.1593	152.1701	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	99.9789	90.0405	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	139.1711	157.9631	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	96.6470	83.9860	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	143.4403	160.8484	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	90.7705	78.4405	0.0000	0.0000	0	0.00		
			<u>90,574</u>					<u>0.00</u>	<u>0.00</u>	<u>4 585 096.00</u>	<u>346 806 019.89</u>
Total			111,112					11,730.00	131,161,486.80	7 259 507.00	25 851 074 133.09
Future											
Dec 2014	EUUS	Future	30	1.2480	1.2511	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2498	1.2529	0.0000	0.0000	0	0.00		
			<u>230</u>					<u>0.00</u>	<u>0.00</u>	<u>12 928.00</u>	<u>176 871 779.00</u>
Total			230					0.00	0.00	12 928.00	176 871 779.00
Future											
Dec 2014	ZAAD	Future	12,294	9.6233	9.6698	9.7012	9.6960	600	5,818,900.00		
Mar 2015	ZAAD	Future	7,400	9.7159	9.7620	9.7703	9.7675	3,965	38,728,145.90		
Jun 2015	ZAAD	Future	3,500	9.8042	9.8492	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.9053	9.9509	0.0000	0.0000	0	0.00		
			<u>23,794</u>					<u>4,565.00</u>	<u>44,547,045.90</u>	<u>2 392 273.00</u>	<u>18 752 479 019.00</u>
Option											

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Dec 2014	ZAAD	9.45 Put	201	37.5693	31.4252	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	215.1223	181.3852	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	8.8802	11.5829	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.5686	0.6588	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.4749	0.5366	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		24,799					4,565.00	44,547,045.90	2 395 788.00	18 753 059 167.98
Future											
Mar 2015	ZACA	Future	100	9.9535	9.8721	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	73,605	14.0213	13.9156	14.0457	13.9900	1,462	20,483,488.60		
Mar 2015	ZAEU	Future	31,453	14.2620	14.1530	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	6,325	14.4936	14.3810	14.4783	14.4754	500	7,238,425.00		
Sep 2015	ZAEU	Future	100	14.7545	14.6387	14.7293	14.7246	500	7,363,520.00		
			<u>111,483</u>					<u>2,462.00</u>	<u>35,085,433.60</u>	<u>5 460 547.00</u>	<u>67 620 039 722.20</u>
Option											
Dec 2014	ZAEU	13.74 Put	650	71.7859	105.0194	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	166.3413	225.3535	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	261.6579	334.4339	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	8.7103	5.9737	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	5.9476	4.0009	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	4.7974	3.3111	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	164.5804	196.0203	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	243.3152	283.8103	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	252.2113	293.6260	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	172.4972	147.7887	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	164.1634	140.7296	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	131.5108	113.1472	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	127.8601	110.0704	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	107.4361	92.8869	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	5,795	246.9709	264.1542	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	5,795	428.6944	398.0381	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		240,036					2,462.00	35,085,433.60	7 933 284.00	67 963 788 188.12
Future											
Dec 2014	ZAFR	Future	6,632	11.6497	11.5450	0.0000	0.0000	240	2,777,520.00		

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Mar 2015	ZAFR	Future	2,308	11.8548	11.7456	0.0000	0.0000	0	0.00		
			<u>8,940</u>					<u>240.00</u>	<u>2,777,520.00</u>	<u>409 770.00</u>	<u>3 654 709 098.90</u>
		Total	8,940					240.00	2,777,520.00	409 770.00	3 654 709 098.90
Future											
Dec 2014	ZAGB	Future	40,056	17.9294	17.7980	17.8800	17.8100	17,600	315,280,228.00		
Mar 2015	ZAGB	Future	3,280	18.2092	18.0743	18.1057	18.1057	2	36,211.40		
Jun 2015	ZAGB	Future	1,610	18.4728	18.3338	18.3976	18.3900	460	8,460,220.00		
Sep 2015	ZAGB	Future	1,205	18.7636	18.6203	18.6699	18.6690	400	7,467,780.00		
			<u>46,151</u>					<u>18,462.00</u>	<u>331,244,439.40</u>	<u>4 223 706.00</u>	<u>60 546 463 153.20</u>
Option											
Dec 2014	ZAGB	17.35 Put	10,000	49.7669	74.5265	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	67.9173	98.3123	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	630.8756	744.7579	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	13.4653	11.5464	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	11.0819	9.4972	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	258.2436	220.8765	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	80,721					18,462.00	331,244,439.40	4 990 916.00	60 732 517 825.14
Future											
Dec 2014	ZAJY	Future	15,509	0.0979	0.0979	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.0996	0.0996	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	0.1244	0.1236	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	0.0661	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0628	0.0630	0.0000	0.0000	0	0.00		
			<u>56,417</u>					<u>0.00</u>	<u>0.00</u>	<u>169 324.00</u>	<u>1 065 084 640.00</u>
		Total	56,417					0.00	0.00	169 324.00	1 065 084 640.00
Future											
Dec 2014	ZAUM	Future	1,727	11.2350	11.1227	11.2299	11.1818	50	56,095,010.00		
Mar 2015	ZAUM	Future	262	11.4199	11.3047	11.3865	11.3745	22	25,036,640.00		
Jun 2015	ZAUM	Future	93	11.5966	11.4783	0.0000	0.0000	0	0.00		

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	Sep 2015 ZAUM	Future	15	11.7908	11.6701	0.0000	0.0000	0	0.00	
			<u>2,097</u>					<u>72.00</u>	<u>81,131,650.00</u>	<u>75 722.00</u>
Option										
	Mar 2015 ZAUM	11.28 Call	420	37970.5785	31769.2672	0.0000	0.0000	0	0.00	
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4 103.00</u>
		Total	2,517					72.00	81,131,650.00	79 825.00
Future										
	Dec 2014 ZAUS	Future	949,032	11.2350	11.1227	11.2500	11.1793	75,915	851,326,342.30	
	Mar 2015 ZAUS	Future	119,643	11.4199	11.3047	11.4300	11.3702	5,860	66,769,430.50	
	Jun 2015 ZAUS	Future	31,658	11.5966	11.4783	11.5799	11.5513	620	7,164,584.00	
	Sep 2015 ZAUS	Future	3,885	11.7908	11.6701	11.7360	11.7360	500	5,868,000.00	
	Dec 2015 ZAUS	Future	30,000	11.9752	11.8571	0.0000	0.0000	0	0.00	
			<u>1,134,218</u>					<u>82,895.00</u>	<u>931,128,356.80</u>	<u>71 380 100.00</u>
Option										
	Dec 2014 ZAUS	9.09 Put	1,402	0.0133	0.0264	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	9.44 Put	11,976	0.0657	0.1304	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	9.78 Put	41,000	0.3081	0.6048	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	9.88 Put	79,241	0.4846	0.9457	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.00 Put	38,500	0.8332	1.6111	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.10 Call	2,995	1136.3064	1024.7174	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.10 Put	6,581	1.3064	2.0174	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.30 Call	2,326	937.5739	826.0165	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.34 Put	2,490	2.9206	3.6960	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.35 Put	5,000	3.0153	3.7995	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.36 Put	2,490	3.1137	3.9067	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.38 Put	500	3.3215	4.1330	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.40 Put	7,300	3.5453	4.3763	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.44 Put	2,491	4.0468	4.9205	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.45 Put	5,000	4.1844	5.0696	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.49 Put	3,000	4.7911	5.7280	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.50 Put	44,450	4.9583	5.9094	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.52 Put	9,425	5.3124	6.2945	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.55 Put	3,283	5.8989	6.9339	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.60 Put	10,558	7.0479	10.1171	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.63 Put	2,359	7.8579	12.5549	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.70 Put	22,902	10.1959	20.0849	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.73 Call	6,524	517.6126	416.9283	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.74 Call	3,499	508.5134	408.4470	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.78 Call	3,000	472.6414	375.2550	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.80 Call	500	455.0468	359.1270	0.0000	0.0000	0	0.00	
	Dec 2014 ZAUS	10.81 Put	6,000	21.3419	38.4858	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	22.7010	40.6291	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	403.8138	312.7820	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	371.0989	283.7110	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	42.3997	70.2287	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	44.6687	73.5013	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	47.0234	76.8757	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	40,000	295.1537	218.0048	0.0000	0.0000	5,000	1,390,000.00		
Dec 2014	ZAUS	11.00 Put	35,000	60.1537	95.3048	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	254.0505	183.6083	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	234.8461	167.8516	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	93.6498	140.1120	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	210.6802	149.9040	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	199.2208	141.8192	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	172.4046	123.3280	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	137.4046	200.6280	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	148.1879	107.1257	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.30 Call	0	129.1577	92.9872	0.0000	0.0000	1,000	126,510.00		
Dec 2014	ZAUS	11.34 Call	7,300	115.6146	83.0131	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	97.8336	70.0294	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	82.7597	59.1145	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	339.0326	430.1325	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	54.6064	38.9380	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	51.6924	36.8629	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	50.2973	35.8706	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	37.3665	26.6073	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	34.5031	24.5593	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	27.9133	19.9042	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	25.1389	17.9536	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	22.6677	16.2166	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	22.0937	15.8127	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	19.4556	13.9573	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	784.4556	891.2573	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	18.9721	13.6169	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	15.1831	10.9480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	9.7141	6.5893	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	9.4970	6.3919	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	1.1726	0.8060	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.9743	0.6805	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.5616	0.4136	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.5285	0.3918	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.6473	0.4685	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	11.7227	13.0334	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	18.7639	23.9537	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	32.6546	41.8513	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	62.0646	79.2788	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	68.6469	89.8138	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	70.3783	92.5862	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	92.8304	123.4035	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	5,000	543.4310	464.6808	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	322.9254	272.7281	0.0000	0.0000	100	31,800.00		
Mar 2015	ZAUS	11.54 Call	9,300	272.5670	229.9476	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	253.7550	214.0604	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	190.2095	160.7236	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	161.4297	136.7206	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	89.2774	75.8782	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	60.9693	51.8514	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	34.3100	17.7209	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	90.8862	108.4059	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	94.4041	112.6168	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	143.1672	173.3917	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	148.1909	181.2813	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	177.3100	214.8013	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	185.0694	223.6661	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	272.9402	322.5594	0.0000	0.0000	1,000	275,650.00		
Jun 2015	ZAUS	13.00 Call	55,000	160.0667	142.8814	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	140.7091	125.9457	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	123.5224	110.9062	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	84.3780	96.0917	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1280.1687	1173.3584	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	170.2379	192.6435	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	966.3903	868.6094	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	488.3257	441.9566	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	368.2433	334.6031	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	279.1688	254.1468	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	176.8259	172.3546	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1205.3907	1108.2148	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	180.1907	201.1148	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1169.0214	1073.1341	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	399.5103	368.2811	0.0000	0.0000	0	0.00		
			<u>1,603,870</u>					<u>7,100.00</u>	<u>1,823,960.00</u>	<u>13 666 517.00</u>	<u>3 548 273 122.70</u>
		Total	2,738,088					89,995.00	932,952,316.80	85 046 617.00	669 764 182 937.10

Future

Dec 2014	ZAZW	Future	13	1.7254	1.7159	0.0000	0.0000	0	0.00		
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		13					0.00	0.00	26.00	225 524.00
	Total	13					0.00	0.00	26.00	225 524.00
Grand Total		3,354,141					135,526.00	1 559 361 332.50	115,774,222	956,714,385,885.44