



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-September-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	(41.8918)	(40.4433)	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	893.1743	870.2789	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	989.2362	965.7043	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	(144.8734)	(177.3829)	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	812.2360	789.9713	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>											
Sep 2014	CAFM	Future	5,000	39.8994	29.2869	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>725 000.00</u>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>725 000.00</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>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	528.9249	619.4701	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	712.3572	811.0808	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	804.7269	906.5367	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	50.1492	46.9017	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	30.7377	29.1058	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	30.3013	29.0527	0.0000	0.0000	0	0.00		
			<u>38,004</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
	<b>Total</b>		<b>38,004</b>					<b>0.00</b>	<b>0.00</b>	<b>9 605.00</b>	<b>6 218 373.05</b>
<b>Future</b>											
Sep 2014	DAUS	Future	1,500	10.9828	10.9613	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	1,748	10.9898	10.9684	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.0412	11.0199	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.0663	11.0452	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.1188	11.0980	0.0000	0.0000	1,800	19,995,300.00		
Dec 2014	DAUS	Future	4,000	11.1207	11.0999	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	1,245	11.2167	11.1963	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,365	11.3338	11.3132	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	1,372	11.3992	11.3782	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.4586	11.4370	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5204	11.4986	0.0000	0.0000	0	0.00		
			<u>17,170</u>					<u>1,800.00</u>	<u>19,995,300.00</u>	<u>2 590 338.00</u>	<u>24 565 879 889.80</u>
<b>Option</b>											
Sep 2014	DAUS	10.69 Call	12,000	292.2768	270.9522	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.77 Put	5,000	20.7982	21.5257	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.94 Call	5,000	120.8925	0.0000	0.0000	0.0000	5,000	605,000.00		
Sep 2014	DAUS	10.80 Put	500	33.0649	40.8506	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	0.0479	0.0654	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	121.9250	107.1186	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	298.8427	282.7386	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	0.0088	0.0151	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	66.9025	75.1192	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	102.9157	99.1337	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.5606	0.6156	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	5.2506	6.3777	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	30.0796	29.0146	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	362.7147	349.2660	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	132.1924	126.9137	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	89.7477	98.2133	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	3.7901	3.5082	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	8.30 Put	5,000	0.0806	0.0918	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	168.3959	163.0155	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	102.0754	110.9391	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	5.6920	5.0809	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	0.3432	0.3876	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	238.2656	232.8054	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	0.9308	1.0525	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	120.2577	130.5181	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	315.7999	311.3311	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	32.7911	32.3634	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	126.9527	137.9977	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	50.4766	49.3838	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	1.5503	1.7466	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	400.9090	396.6033	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	132.3551	145.8959	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	63.4475	61.3745	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	143.5179	153.8781	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	68.0112	67.2401	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	151.9964	161.5885	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	72.6367	72.1925	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	160.7125	170.6914	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	72.2126	71.9357	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	168.7228	178.8960	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	84.8432	80.0114	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	174.9733	186.6562	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	83.9763	83.5610	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	181.5512	193.2342	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	87.0480	86.5075	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	188.8780	199.4671	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	97.9811	95.8805	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	193.4123	204.8277	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	88.7708	86.8607	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	196.2814	207.7925	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	80.4464	80.3364	0.0000	0.0000	0	0.00		
			<u>121,214</u>					<u>5,000.00</u>	<u>605,000.00</u>	<u>4 265 437.00</u>	<u>294 253 988.96</u>
		<b>Total</b>	<b>138,384</b>					<b>6,800.00</b>	<b>20,600,300.00</b>	<b>6 855 775.00</b>	<b>24 860 133 878.76</b>
<b>Future</b>											
Sep 2014	EUUS	Future	50	1.2942	1.2919	0.0000	0.0000	0	0.00		
Dec 2014	EUUS	Future	80	1.2951	1.2929	0.0000	0.0000	0	0.00		
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>12 226.00</u>	<u>167 935 487.00</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>
<b>Total</b>			<b>130</b>					<b>0.00</b>	<b>0.00</b>	12 226.00	167 935 487.00
<b>Future</b>											
Sep 2014	ZAAD	Future	12,771	9.9912	10.0196	10.0243	10.0241	728	7,290,474.40		
Dec 2014	ZAAD	Future	10,149	10.0693	10.1011	10.0878	10.0816	733	7,386,385.50		
Mar 2015	ZAAD	Future	5,485	10.1716	10.2049	10.1966	10.1600	2,720	27,652,061.00		
Jun 2015	ZAAD	Future	1,050	10.2709	10.3039	0.0000	0.0000	0	0.00		
			<u>29,455</u>					<u>4,181.00</u>	<u>42,328,920.90</u>	<u>2 347 463.00</u>	<u>18 308 596 814.30</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	21.5758	21.4027	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	76.3825	70.7321	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	188.0406	207.7128	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	30.0608	33.6584	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	26.0318	29.1966	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>
<b>Total</b>			<b>30,460</b>					<b>4,181.00</b>	<b>42,328,920.90</b>	2 350 978.00	18 309 176 963.28
<b>Future</b>											
Sep 2014	ZACA	Future	75	9.9577	9.9785	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>28 031.00</u>	<u>214 201 340.60</u>
<b>Total</b>			<b>75</b>					<b>0.00</b>	<b>0.00</b>	28 031.00	214 201 340.60
<b>Future</b>											
Sep 2014	ZAEU	Future	57,002	14.1959	14.1366	14.2000	14.1876	17,525	247,651,697.00		
Dec 2014	ZAEU	Future	39,280	14.4054	14.3534	14.4256	14.3394	34,153	490,287,115.10		
Mar 2015	ZAEU	Future	18,507	14.6631	14.6113	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	350	14.9137	14.8592	0.0000	0.0000	0	0.00		
			<u>115,139</u>					<u>51,678.00</u>	<u>737,938,812.10</u>	<u>5 254 382.00</u>	<u>64 654 780 154.00</u>
<b>Option</b>											
Sep 2014	ZAEU	13.54 Put	21,000	0.0541	0.1662	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	2.2552	4.8267	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	11.1738	20.5168	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	157.1124	207.4846	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	0.0105	0.0080	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	0.0079	0.0068	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	30.2246	37.4076	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	59.0113	74.4475	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	120.9446	145.6370	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	91.9381	91.2350	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	83.5785	83.0299	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	30.3893	29.9826	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	14,500	114.0201	127.2316	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	ZAEU	14.00 Put	5,700	163.2548	184.9854	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	169.6343	191.9255	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	344.4436	338.3381	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	330.3903	324.8245	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	273.6882	270.1679	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	267.1691	263.8671	0.0000	0.0000	0	0.00		
			203,837					0.00	0.00	2 424 012.00	333 110 925.51
		<b>Total</b>	<b>318,976</b>					<b>51,678.00</b>	<b>737,938,812.10</b>	<b>7 678 394.00</b>	<b>64 987 891 079.51</b>
<b>Future</b>											
Dec 2014	ZAFR	Future	6,752	11.9089	11.8516	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	150	12.1300	12.0730	0.0000	0.0000	0	0.00		
			6,902					0.00	0.00	404 244.00	3 588 134 622.90
		<b>Total</b>	<b>6,902</b>					<b>0.00</b>	<b>0.00</b>	<b>404 244.00</b>	<b>3 588 134 622.90</b>
<b>Future</b>											
Sep 2014	ZAGB	Future	62,837	17.8006	17.6707	17.8554	17.7567	18,395	326,389,303.30		
Dec 2014	ZAGB	Future	37,698	18.0374	17.9154	18.1119	18.0821	36,942	664,957,178.70		
Mar 2015	ZAGB	Future	1,025	18.3249	18.2025	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	240	18.5957	18.4703	0.0000	0.0000	0	0.00		
			101,800					55,337.00	991,346,482.00	4 028 642.00	57 033 093 400.40
<b>Option</b>											
Sep 2014	ZAGB	16.50 Put	11,200	0.0000	0.0015	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	1.3257	4.3081	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	4.4372	12.6101	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	27.0806	61.0813	0.0000	0.0000	54	11,771.62		
Sep 2014	ZAGB	17.65 Put	2,750	37.3564	80.2794	0.0000	0.0000	88	23,056.43		
Sep 2014	ZAGB	19.01 Call	2,750	0.1120	0.1265	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	0.0330	0.0208	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	0.0300	0.0200	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.70 Call	20,000	0.0073	0.0170	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	155.3490	210.8734	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	714.2863	820.2490	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	120.8994	114.7934	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	101.9990	97.6989	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	385.3907	365.5346	0.0000	0.0000	0	0.00		
			104,070					142.00	34,828.05	757 210.00	185 586 371.94
		<b>Total</b>	<b>205,870</b>					<b>55,479.00</b>	<b>991,381,310.05</b>	<b>4 785 852.00</b>	<b>57 218 679 772.34</b>
<b>Future</b>											
Sep 2014	ZAJY	Future	2,755	0.1027	0.1026	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	ZAJY	Future	12,884	0.1042	0.1042	0.0000	0.0000	748	7,786,680.00		
Mar 2015	ZAJY	Future	25	0.1061	0.1061	0.1060	0.1060	64	678,144.00		
			<u>15,664</u>					<u>812.00</u>	<u>8,464,824.00</u>	<u>582 874.00</u>	<u>5 990 455 401.40</u>
	<b>Total</b>		<b>15,664</b>					<b>812.00</b>	<b>8,464,824.00</b>	582 874.00	5 990 455 401.40
<b>Future</b>											
Sep 2014	ZAUM	Future	1,076	10.9688	10.9422	10.9899	10.9274	161	175,921,270.00		
Dec 2014	ZAUM	Future	903	11.1226	11.1018	11.1570	11.0880	483	535,562,790.00		
Mar 2015	ZAUM	Future	20	11.3112	11.2909	11.3081	11.2800	10	11,294,050.00		
			<u>1,999</u>					<u>654.00</u>	<u>722,778,110.00</u>	<u>73 250.00</u>	<u>69 104 509 550.00</u>
<b>Option</b>											
Dec 2014	ZAUM	10.72 Call	200	48003.8680	46645.5388	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>
	<b>Total</b>		<b>2,199</b>					<b>654.00</b>	<b>722,778,110.00</b>	76 333.00	69 198 086 274.38
<b>Future</b>											
Sep 2014	ZAUS	Future	216,484	10.9688	10.9422	10.9890	10.9150	458,461	5,007,151,492.60		
Dec 2014	ZAUS	Future	764,947	11.1226	11.1018	11.1637	11.0749	796,895	8,833,395,961.40		
Mar 2015	ZAUS	Future	62,150	11.3112	11.2909	11.3315	11.2610	5,738	64,896,836.40		
Jun 2015	ZAUS	Future	19,498	11.4913	11.4694	11.4952	11.4441	1,550	17,797,400.00		
Sep 2015	ZAUS	Future	200	11.6873	11.6649	11.6845	11.6300	400	4,662,900.00		
			<u>1,063,279</u>					<u>1,263,044.00</u>	<u>13,927,904,590.40</u>	<u>69 020 849.00</u>	<u>639 769 979 410.40</u>
<b>Option</b>											
Sep 2014	ZAUS	8.80 Put	920	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	0.0006	0.0011	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	0.0066	0.0100	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	0.0105	0.0156	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	0.0164	0.0241	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	0.0173	0.0254	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	0.0183	0.0267	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	0.0204	0.0297	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,900	0.0228	0.0332	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	0.0305	0.0441	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	0.0506	0.0726	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	568.8580	542.2830	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Put	900	0.0580	0.0830	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	0.1656	0.2332	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	6,500	469.0153	442.5020	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>
Sep 2014	ZAUS	10.50 Put	13,300	0.2153	0.3020	0.0000	0.0000	105	212.95		
Sep 2014	ZAUS	10.51 Call	5,000	459.0454	432.5435	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	0.2797	0.3908	0.0000	0.0000	149	386.92		
Sep 2014	ZAUS	10.55 Put	10,000	0.4135	0.5745	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	399.3361	372.9420	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	0.5361	0.7420	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	0.6942	0.9571	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	369.5895	343.2866	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	0.7895	1.0866	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.62 Call	3,000	349.8201	323.5987	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	52,500	1.4935	2.0360	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	300.7207	274.8083	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	3.1539	4.2482	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.73 Call	18,000	242.8247	217.5977	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.75 Call	1,050	223.9192	199.0349	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.80 Call	2,000	177.9896	154.3192	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Call	2,000	160.3261	137.3180	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.82 Put	9,000	11.5261	15.1180	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	12.8853	16.8526	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	143.1868	120.9611	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.87 Call	1,000	118.6632	97.8593	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.89 Call	3,000	103.2508	83.5709	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.90 Call	1,000	95.8646	76.8008	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	75.1432	58.1346	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	20,000	42.0033	30.4234	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	201	73.2033	88.2234	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.10 Call	1,550	18.1901	12.3670	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	16.7164	11.3063	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.25 Call	100	5.2505	3.3677	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	2.4230	1.5249	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	1.6827	1.0537	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	1.0366	0.6472	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	0.9078	0.5667	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	0.8501	0.5307	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	0.7899	0.4920	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	0.0868	0.0511	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	0.0389	0.0226	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	397	1031.2389	1057.8226	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	0.0205	0.0126	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	0.0184	0.0116	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	0.0175	0.0111	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	0.0165	0.0107	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>
Sep 2014	ZAUS	12.75 Call	16,275	0.0129	0.0089	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	1.2056	1.3558	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	2.2466	2.5063	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	4.3201	4.7833	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	5.2996	5.8549	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	6.8306	7.5271	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1032.1664	1012.4037	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	9.5664	10.6037	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	841.0262	822.3640	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	20.9403	23.3836	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	21.6165	24.1421	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	22.3137	24.9221	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	23.7701	26.5534	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	25.3141	28.2803	0.0000	0.0000	233	9,594.96		
Dec 2014	ZAUS	10.44 Put	2,491	28.6831	32.0430	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	29.5880	33.0512	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	33.4731	37.3796	0.0000	0.0000	235	14,065.74		
Dec 2014	ZAUS	10.50 Put	34,450	34.5140	38.5374	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	36.6861	40.9508	0.0000	0.0000	300	20,165.85		
Dec 2014	ZAUS	10.55 Put	3,283	40.1783	44.8247	0.0000	0.0000	673	69,909.15		
Dec 2014	ZAUS	10.60 Put	10,558	49.3591	54.7176	0.0000	0.0000	337	30,280.23		
Dec 2014	ZAUS	10.63 Put	2,359	55.5617	61.3664	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	72.1380	79.0340	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	472.7850	459.3633	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	465.5965	452.3390	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	437.5074	424.9059	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	423.8635	411.5947	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	104.5453	113.2424	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	107.8935	116.7567	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	384.5765	373.3071	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	359.7702	349.1665	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	149.2996	159.9923	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	157.7367	168.7563	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	302.6511	293.6780	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	180.0511	191.8780	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	271.7161	263.6810	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.07 Call	6,000	266.7995	258.9166	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	229.8582	243.2262	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	232.8344	226.0465	0.0000	0.0000	235	36,443.07		
Dec 2014	ZAUS	11.20 Put	250	292.2062	306.8163	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	171.9079	167.1374	0.0000	0.0000	233	26,572.95		
Dec 2014	ZAUS	11.40 Call	3,283	156.5277	152.2612	0.0000	0.0000	673	50,601.32		



<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	11.50 Call	350	134.2786	130.7348	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	511.6786	528.9348	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	113.9842	111.0841	0.0000	0.0000	300	22,895.34		
Dec 2014	ZAUS	11.63 Call	1,000	110.7028	107.9045	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	109.1054	106.3572	0.0000	0.0000	337	24,666.68		
Dec 2014	ZAUS	11.75 Call	1,000	93.5172	0.0000	0.0000	0.0000	1,000	97,700.00		
Dec 2014	ZAUS	11.86 Call	38,000	80.6883	78.8182	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	71.8621	70.2520	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	67.5113	66.0257	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	66.6836	65.2215	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	59.8280	58.5582	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	47.4285	46.5142	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	46.8251	45.9300	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	21.1350	20.9376	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	19.9203	19.7502	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	16.8150	16.7117	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	16.5133	16.4162	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.2541	0.2484	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	29.0502	32.0511	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	46.2474	51.0387	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	69.8600	76.9723	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	113.6573	124.5097	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	126.3355	137.8236	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	165.5222	178.7093	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	335.5342	0.0000	0.0000	0.0000	250	88,402.50		
Mar 2015	ZAUS	12.00 Call	10,000	191.7226	191.2039	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	118.4827	117.9087	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	87.4964	86.8602	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	62.4809	61.3692	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	139.1586	147.0270	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	20,000	144.0338	151.9886	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	255.8771	270.0309	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	265.1513	279.4249	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	20,000	179.8381	178.6046	0.0000	0.0000	10,000	1,803,000.00		
Jun 2015	ZAUS	13.22 Call	22,850	160.1249	159.1340	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	121.7578	131.4603	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1217.3936	1205.0551	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	491.4522	492.3869	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	288.0968	289.1336	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1120.0662	1110.8411	0.0000	0.0000	0	0.00		
			<u>1,930,191</u>					<u>15,060.00</u>	<u>2,294,897.67</u>	<u>12 418 107.00</u>	<u>3 289 618 267.56</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>
		<b>Total</b>	<b>2,993,470</b>				<b>1,278,104.00</b>	<b>13,930,199,488.07</b>	<b>81 438 956.00</b>	<b>643 059 597 677.96</b>
		<b>Grand Total</b>	<b>3,792,822</b>				<b>1,397,708.00</b>	<b>16 453 691 765.12</b>	<b>110,803,529</b>	<b>917,946,827,594.86</b>