



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-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	(70.6107)	(57.8827)	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>
		Total	1,942					0.00	0.00	3 028.00	-439 577.64
Future											
Dec 2014	CAFE	Future	26,600	1220.3020	1135.1015	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	2,913	1319.5784	1234.0503	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>
		Total	2,913					0.00	0.00	2 545.00	1 740 977.07
Future											
Dec 2014	CAFJ	Future	4,362	(138.4569)	(153.8748)	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>
		Total	4,362					0.00	0.00	9 102.00	780 961.90
Future											
Dec 2014	CAFK	Future	1,871	1143.7628	1055.0451	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>
		Total	1,871					0.00	0.00	5 561.00	4 043 048.12
Future											
Oct 2014	DAEU	Future	2,000	14.2574	14.2228	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.3275	14.2909	0.0000	0.0000	0	0.00		
			<u>4,000</u>					<u>0.00</u>	<u>0.00</u>	<u>74 500.00</u>	<u>898 598 700.00</u>
		Total	4,000					0.00	0.00	289 500.00	898 598 700.00

<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											
Oct 2014	DAGB	17.65 Put	1,650	23.6785	35.6690	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	332.3958	381.1360	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	479.9444	541.4649	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	562.3691	627.9519	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	47.3692	48.6504	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	28.2243	28.4702	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	27.8045	28.0266	0.0000	0.0000	0	0.00		
			<u>35,092</u>					<u>0.00</u>	<u>0.00</u>	<u>12 578.00</u>	<u>6 537 248.70</u>
	Total		35,092					0.00	0.00	12 578.00	6 537 248.70
Future											
Oct 2014	DAUS	Future	1,280	11.3808	11.2205	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.3985	11.2371	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.4220	11.2591	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.4257	11.2628	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.4794	11.3147	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.4816	11.3168	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.5081	11.3419	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.5840	11.4145	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.6409	11.4694	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.7018	11.5283	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.7688	11.5925	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.8306	11.6514	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.8944	11.7123	0.0000	0.0000	0	0.00		
			<u>22,604</u>					<u>0.00</u>	<u>0.00</u>	<u>2 638 667.00</u>	<u>25 105 273 275.60</u>
Option											
Oct 2014	DAUS	11.12 Call	10,000	242.2509	103.9670	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	620.2619	460.8259	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.19 Call	6,000	203.8990	94.3279	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.26 Put	6,000	69.3608	143.7136	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Call	6,000	133.4872	77.7976	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Put	6,000	118.8872	224.3976	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	3.9962	16.6089	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.15 Put	500	40.5787	92.8503	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.69 Call	500	51.0637	30.9496	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.2601	0.3220	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.36 Put	6,000	114.6068	214.3914	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Call	6,000	98.3292	59.6888	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Put	6,000	197.8292	320.7888	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	0.5341	1.7601	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	11.91 Call	3,882	35.5656	22.2399	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	665.8894	511.4551	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	271.5138	175.0252	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	14.3550	26.0149	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	4.1311	1.4649	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	70.6705	126.1865	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	87.5232	61.9008	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	23.1128	39.2961	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	85.8202	141.3645	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	101.2870	76.1166	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	10.8635	4.5923	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	41.7561	64.0605	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	31.3061	18.6414	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	53.5422	77.1276	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	49.7982	41.8295	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	65.1279	90.5270	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	67.5446	64.1413	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	153.4035	215.7598	0.0000	0.0000	98	19,871.46		
Apr 2015	DAUS	12.24 Call	22,187	249.2773	208.6998	0.0000	0.0000	98	19,871.46		
Apr 2015	DAUS	10.80 Put	300	75.7776	102.4056	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	92.7893	84.0830	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	84.8215	111.8914	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	108.1955	86.9166	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	92.1400	120.5500	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	106.7954	87.1803	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	99.3651	130.8212	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	121.6938	102.8991	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	104.7593	138.6309	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	123.4221	103.8582	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	112.2555	144.2071	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	136.5930	110.5017	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	120.1085	148.7846	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	144.3249	124.8923	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	126.8383	154.4931	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	132.1760	112.9370	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	131.9790	160.2651	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	127.1795	110.6515	0.0000	0.0000	0	0.00		
			<u>137,588</u>					<u>196.00</u>	<u>39,742.92</u>	<u>4 483 096.00</u>	<u>328 494 719.89</u>
	Total		160,192					196.00	39,742.92	7 121 763.00	25 433 767 995.49

Future

Dec 2014	EUUS	Future	80	1.2512	1.2661	0.0000	0.0000	0	0.00		
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			80					0.00	0.00	12 476.00	171 151 837.00
	Total		80					0.00	0.00	12 476.00	171 151 837.00
Future											
	Dec 2014	ZAAD	Future	10,118	9.8926	9.8874	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	Future	6,060	9.9932	9.9828	10.0202	10.0202	5	50,101.00	
	Jun 2015	ZAAD	Future	2,850	10.0885	10.0745	0.0000	0.0000	0	0.00	
	Sep 2015	ZAAD	Future	300	10.2002	10.1770	0.0000	0.0000	0	0.00	
				19,328					5.00	50,101.00	2 375 142.00
											18 584 597 392.40
Option											
	Dec 2014	ZAAD	9.45 Put	201	17.7006	20.7231	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	9.80 Put	201	103.0581	109.5500	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.05 Call	201	89.8561	92.3045	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.75 Call	201	9.6011	10.4382	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.80 Call	201	8.2021	8.9245	0.0000	0.0000	0	0.00	
				1,005					0.00	0.00	3 515.00
	Total			20,333					5.00	50,101.00	2 378 657.00
											18 585 177 541.38
Future											
	Mar 2015	ZACA	Future	75	10.3273	10.2810	0.0000	0.0000	0	0.00	
				75					0.00	0.00	28 181.00
	Total			75					0.00	0.00	28 181.00
											215 713 558.10
Future											
	Dec 2014	ZAEU	Future	73,888	14.3686	14.3310	14.3735	14.3536	949	13,639,938.80	
	Mar 2015	ZAEU	Future	24,723	14.6240	14.5795	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	Future	1,300	14.8703	14.8179	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	Future	35	15.1517	15.0837	0.0000	0.0000	0	0.00	
				99,946					949.00	13,639,938.80	5 418 843.00
											67 023 454 261.10
Option											
	Dec 2014	ZAEU	13.50 Put	1,737	21.7107	25.4099	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.74 Put	650	46.5673	56.0537	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.99 Put	4,000	106.4581	121.4343	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	14.15 Put	3,000	163.9782	182.4855	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.15 Call	4,500	82.1220	79.5820	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.29 Call	25,000	67.6648	65.8334	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.37 Call	7,000	60.7646	59.2550	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	16.30 Call	1,737	18.3521	18.3887	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.80 Put	14,500	109.4297	123.4380	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.00 Put	12,800	165.0485	182.1287	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.02 Put	8,500	171.8061	189.2020	0.0000	0.0000	0	0.00	

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Mar 2015	ZAEU	15.00 Call	713	329.6223	315.6390	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	316.2448	302.7984	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	262.3602	251.1051	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	256.1742	245.1729	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	220.7972	211.3571	0.0000	0.0000	0	0.00		
			<u>119,937</u>					<u>0.00</u>	<u>0.00</u>	<u>2 449 309.00</u>	<u>337 200 438.24</u>
	Total		219,883					949.00	13,639,938.80	7 868 152.00	67 360 654 699.34
Future											
Dec 2014	ZAFR	Future	6,852	11.8819	11.8675	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	300	12.0989	12.0799	0.0000	0.0000	0	0.00		
			<u>7,152</u>					<u>0.00</u>	<u>0.00</u>	<u>404 844.00</u>	<u>3 595 380 247.90</u>
	Total		7,152					0.00	0.00	404 844.00	3 595 380 247.90
Future											
Dec 2014	ZAGB	Future	37,203	18.3181	18.2390	18.2980	18.2577	111	2,036,635.00		
Mar 2015	ZAGB	Future	2,072	18.6111	18.5229	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	1,975	18.8838	18.7868	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	215	19.1874	19.0720	0.0000	0.0000	0	0.00		
			<u>41,465</u>					<u>111.00</u>	<u>2,036,635.00</u>	<u>4 157 701.00</u>	<u>59 362 324 577.80</u>
Option											
Dec 2014	ZAGB	17.45 Put	2,500	39.2820	52.0781	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	449.1095	510.9005	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	110.1906	107.2885	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	87.9773	85.0865	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	445.0493	427.4997	0.0000	0.0000	0	0.00		
			<u>24,570</u>					<u>0.00</u>	<u>0.00</u>	<u>757 210.00</u>	<u>185 586 371.94</u>
	Total		66,035					111.00	2,036,635.00	4 914 911.00	59 547 910 949.74
Future											
Dec 2014	ZAJY	Future	15,514	0.1046	0.1044	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	25	0.1065	0.1063	0.0000	0.0000	0	0.00		
			<u>15,539</u>					<u>0.00</u>	<u>0.00</u>	<u>591 234.00</u>	<u>6 077 107 754.40</u>
	Total		15,539					0.00	0.00	591 234.00	6 077 107 754.40
Future											
Dec 2014	ZAKS	Future	9	0.1271	0.1253	0.1252	0.1252	18	225,360.00		
			<u>9</u>					<u>18.00</u>	<u>225,360.00</u>	<u>18.00</u>	<u>225 360.00</u>
	Total		9					18.00	225,360.00	18.00	225 360.00
Future											

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Dec 2014	ZANN	Future	17	0.0682	0.0676	0.0676	0.0676	34	229,840.00		
			17					34.00	229,840.00	34.00	229,840.00
		Total	17					34.00	229,840.00	34.00	229,840.00
Future											
Dec 2014	ZAUM	Future	1,456	11.4838	11.3189	11.4600	11.3281	65	74,023,050.00		
Mar 2015	ZAUM	Future	133	11.6795	11.5067	11.5734	11.5734	5	5,786,700.00		
Jun 2015	ZAUM	Future	55	11.8646	11.6839	11.7642	11.7642	5	5,882,100.00		
Sep 2015	ZAUM	Future	15	12.0699	11.8753	0.0000	0.0000	0	0.00		
			1,659					75.00	85,691,850.00	74,765.00	70,820,882,850.00
Option											
Mar 2015	ZAUM	11.28 Call	420	57773.0830	47458.6313	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4,103.00	137,198,464.38
		Total	2,079					75.00	85,691,850.00	78,868.00	70,958,081,314.38
Future											
Dec 2014	ZAUS	Future	1,011,486	11.4838	11.3189	11.5050	11.3279	32,345	369,430,062.10		
Mar 2015	ZAUS	Future	120,087	11.6795	11.5067	11.6500	11.5734	1,203	13,970,840.00		
Jun 2015	ZAUS	Future	18,778	11.8646	11.6839	11.7642	11.7103	520	6,116,306.00		
Sep 2015	ZAUS	Future	2,685	12.0699	11.8753	11.9597	11.9597	500	5,979,850.00		
Dec 2015	ZAUS	Future	2,400	12.2539	12.0623	0.0000	0.0000	0	0.00		
			1,155,436					34,568.00	395,497,058.10	70,452,843.00	655,826,622,881.10
Option											
Dec 2014	ZAUS	9.09 Put	1,402	0.2442	0.8765	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.5601	1.6869	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	1.1372	3.3020	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	1.4141	4.0580	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	1.8493	5.2286	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1386.1272	1225.3938	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	2.3272	6.4938	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	1187.5578	1029.0055	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	4.1498	11.0674	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	4.2547	11.3240	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	4.4228	11.5868	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	4.7779	12.1338	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	5.1599	12.7101	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	6.0128	13.9577	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	6.2457	14.2911	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	7.2665	15.7159	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	7.5449	16.0963	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	8.1326	16.8899	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	10.55 Put	3,283	9.0955	18.1628	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	10.9410	20.5320	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	12.2107	22.1184	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	15.7251	26.3831	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	771.2998	617.3850	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	761.9317	608.1273	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	724.6740	573.5349	0.0000	0.0000	6,000	4,176,000.00		
Dec 2014	ZAUS	10.80 Call	500	706.1828	556.8959	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	23.1736	39.7631	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	23.9907	41.5906	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	651.3261	508.4058	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	615.3283	477.3407	0.0000	0.0000	6,000	3,534,000.00		
Dec 2014	ZAUS	10.93 Put	79,241	34.8659	65.8404	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	36.0462	68.4441	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	37.2632	71.1174	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	530.4213	404.4520	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	46.6213	85.5520	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	483.7444	364.1838	0.0000	0.0000	6,000	2,754,000.00		
Dec 2014	ZAUS	11.07 Call	0	476.1962	357.7333	0.0000	0.0000	12,000	5,436,000.00		
Dec 2014	ZAUS	11.09 Call	5,000	461.3045	345.0587	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	70.1607	119.9349	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	418.3083	308.8592	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	384.4643	280.7881	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	100.6643	161.8881	0.0000	0.0000	2,000	194,000.00		
Dec 2014	ZAUS	11.25 Call	5,000	352.4700	254.6090	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	299.6109	214.3544	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	267.7429	192.5227	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	238.5184	0.0000	0.0000	0.0000	15,000	3,525,000.00		
Dec 2014	ZAUS	11.50 Put	600	236.6677	342.2764	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	181.8524	132.9689	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	175.6361	128.4570	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	172.6129	126.2652	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	142.8613	104.7811	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	135.7680	99.6782	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	118.7273	87.4660	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	104.1069	77.1472	0.0000	0.0000	1,000	96,000.00		
Dec 2014	ZAUS	11.95 Call	10,000	102.4316	75.9665	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	94.5203	70.3869	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	610.7203	751.4869	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	93.0263	69.3329	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	80.7854	60.6976	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	61.2010	46.5813	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	12.30 Call	1,130	60.3488	45.9654	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	23.7601	11.5959	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	21.9996	10.1489	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	17.6208	6.7812	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	17.2056	6.4824	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.2123	2.6043	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	17.0859	21.4692	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	23.7641	28.2381	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	31.8446	43.9612	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	54.3887	76.8819	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	59.5368	83.9379	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	75.8221	106.0396	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	1,500	186.3194	257.5683	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	509.3216	415.5975	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	411.0493	335.7383	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	1,500	318.3176	262.7082	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	275.9661	228.3191	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	162.7658	136.7496	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	116.5845	98.2319	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	61.4934	57.6923	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	78.4279	103.2850	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	81.3941	107.0607	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	144.3293	185.7753	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	149.0782	191.6416	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	1,000	249.8865	325.8312	0.0000	0.0000	4,000	976,000.00		
Jun 2015	ZAUS	11.60 Put	4,000	346.2470	435.3217	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	25,000	238.7774	206.2663	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	211.1109	182.6714	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	79.5668	100.2828	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1553.7779	1380.9477	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1217.7793	1066.5561	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	648.0059	564.1985	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	493.1645	431.6244	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	375.8559	331.5270	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1419.7194	1269.2191	0.0000	0.0000	0	0.00		
			<u>1,355,699</u>					<u>52,000.00</u>	<u>20,691,000.00</u>	<u>12 720 521.00</u>	<u>3 410 314 008.95</u>
		Total	2,511,135					86,568.00	416,188,058.10	83 173 364.00	659 236 936 890.05
Future											
Dec 2014	ZAZW	Future	13	1.7709	1.7560	1.7348	1.7348	26	225,524.00		
			<u>13</u>					<u>26.00</u>	<u>225,524.00</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				26.00	225,524.00	26.00	225 524.00

Grand Total		3,079,322					87,982.00	518 327 049.82	113,400,204	941,551,237,399.83
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