



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-October-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	(45.1969)	(70.6107)	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	1116.1923	1220.3020	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	1215.4049	1319.5784	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	(163.1361)	(138.4569)	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	1032.6241	1143.7628	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>											
Oct 2014	DAEU	Future	2,000	14.1750	14.2574	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.2459	14.3275	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>
		<b>Total</b>	<b>4,000</b>					<b>0.00</b>	<b>0.00</b>	<b>289 500.00</b>	<b>898 598 700.00</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>											
Oct 2014	DAGB	17.65 Put	1,650	26.7670	23.6785	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	387.6683	332.3958	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	555.9129	479.9444	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	644.5966	562.3691	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	37.7290	47.3692	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	22.4466	28.2243	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	22.1133	27.8045	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>
	<b>Total</b>		<b>35,092</b>					<b>0.00</b>	<b>0.00</b>	<b>12 578.00</b>	<b>6 537 248.70</b>
<b>Future</b>											
Oct 2014	DAUS	Future	0	11.2687	11.3601	0.0000	0.0000	10,000	112,687,000.00		
Oct 2014	DAUS	Future	1,280	11.2558	11.3808	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	Future	668	11.2732	11.3985	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.2965	11.4220	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.3003	11.4257	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	1,800	11.3543	11.4794	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.3565	11.4816	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.3826	11.5081	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.4579	11.5840	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.5147	11.6409	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.5755	11.7018	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.6422	11.7688	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.7036	11.8306	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.7672	11.8944	0.0000	0.0000	0	0.00		
			<u>22,604</u>					<u>10,000.00</u>	<u>112,687,000.00</u>	<u>2 648 667.00</u>	<u>25 217 960 275.60</u>
<b>Option</b>											
Oct 2014	DAUS	10.74 Call	250	497.2475	620.2619	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.19 Call	6,000	98.9348	203.8990	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.26 Put	6,000	109.1050	69.3608	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Call	6,000	74.7941	133.4872	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Put	6,000	185.3941	118.8872	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	7.8633	3.9962	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.15 Put	500	70.0681	40.5787	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.69 Call	500	25.9785	51.0637	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.1467	0.2601	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.36 Put	6,000	176.0768	114.6068	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Call	6,000	55.2039	98.3292	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Put	6,000	280.0039	197.8292	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	0.8823	0.5341	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	11.91 Call	3,882	18.8625	35.5656	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	542.4827	665.8894	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	183.8998	271.5138	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	19.2947	14.3550	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.7541	4.1311	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	101.9672	70.6705	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	58.1788	87.5232	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	30.2229	23.1128	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	118.3681	85.8202	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	72.6067	101.2870	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	4.9880	10.8635	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	52.2383	41.7561	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	24.7118	31.3061	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	65.9765	53.5422	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	42.0012	49.7982	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	77.9062	65.1279	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	60.5506	67.5446	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	189.0101	153.4035	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	209.1856	249.2773	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	89.1655	75.7776	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	84.0104	92.7893	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	98.5703	84.8215	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	89.0322	108.1955	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	106.9064	92.1400	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	92.8341	106.7954	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	115.6971	99.3651	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	104.0796	121.6938	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	120.7932	104.7593	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	105.9351	123.4221	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	123.3359	112.2555	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	119.1084	136.5930	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	131.4153	120.1085	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	128.8653	144.3249	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	138.7077	126.8383	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	121.7471	132.1760	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	151.0841	131.9790	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	126.3168	127.1795	0.0000	0.0000	0	0.00		
			<u>127,588</u>					<u>0.00</u>	<u>0.00</u>	<u>4 483 096.00</u>	<u>328 494 719.89</u>
	<b>Total</b>		<b>150,192</b>					<b>10,000.00</b>	<b>112,687,000.00</b>	<b>7 131 763.00</b>	<b>25 546 454 995.49</b>

**Future**

Dec 2014	EUUS	Future	80	1.2578	1.2512	1.2561	1.2561	2	25,122.00		
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<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>
			80					2.00	25,122.00	12 478.00	171 176 959.00
	<b>Total</b>		<b>80</b>					<b>2.00</b>	<b>25,122.00</b>	12 478.00	171 176 959.00
<b>Future</b>											
	Dec 2014	ZAAD	Future	10,118	9.8776	9.8926	9.8926	9.8926	1	9,892.60	
	Mar 2015	ZAAD	Future	6,060	9.9792	9.9932	0.0000	0.0000	0	0.00	
	Jun 2015	ZAAD	Future	2,850	10.0751	10.0885	0.0000	0.0000	0	0.00	
	Sep 2015	ZAAD	Future	300	10.1872	10.2002	0.0000	0.0000	0	0.00	
				19,328					1.00	9,892.60	2 375 143.00
											18 584 607 285.00
<b>Option</b>											
	Dec 2014	ZAAD	9.45 Put	201	14.3689	17.7006	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	9.80 Put	201	93.0999	103.0581	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.05 Call	201	69.1672	89.8561	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.75 Call	201	6.1279	9.6011	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.80 Call	201	5.2172	8.2021	0.0000	0.0000	0	0.00	
				1,005					0.00	0.00	3 515.00
	<b>Total</b>		<b>20,333</b>					<b>1.00</b>	<b>9,892.60</b>	2 378 658.00	18 585 187 433.98
<b>Future</b>											
	Mar 2015	ZACA	Future	75	10.2879	10.3273	0.0000	0.0000	0	0.00	
				75					0.00	0.00	28 181.00
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	28 181.00	215 713 558.10
<b>Future</b>											
	Dec 2014	ZAEU	Future	73,888	14.2872	14.3686	14.3426	14.3195	958	13,720,310.70	
	Mar 2015	ZAEU	Future	24,723	14.5426	14.6240	14.5700	14.5648	34	495,291.60	
	Jun 2015	ZAEU	Future	1,300	14.7880	14.8703	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	Future	35	15.0681	15.1517	0.0000	0.0000	0	0.00	
				99,946					992.00	14,215,602.30	5 419 835.00
											67 037 669 863.40
<b>Option</b>											
	Dec 2014	ZAEU	13.50 Put	1,737	23.7614	21.7107	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.74 Put	650	54.1925	46.5673	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.99 Put	4,000	121.8621	106.4581	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	14.15 Put	3,000	185.8009	163.9782	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.15 Call	4,500	63.3398	82.1220	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.29 Call	25,000	51.8046	67.6648	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.37 Call	7,000	46.3487	60.7646	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	16.30 Call	1,737	13.1888	18.3521	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.80 Put	14,500	115.5136	109.4297	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.00 Put	12,800	178.4029	165.0485	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.02 Put	8,500	185.6447	171.8061	0.0000	0.0000	0	0.00	

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Mar 2015	ZAEU	15.00 Call	713	290.7518	329.6223	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	278.6510	316.2448	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	230.2180	262.3602	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	224.6699	256.1742	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	192.9648	220.7972	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>
	<b>Total</b>		<b>219,883</b>					<b>992.00</b>	<b>14,215,602.30</b>	<b>7 869 144.00</b>	<b>67 374 870 301.64</b>
<b>Future</b>											
Dec 2014	ZAFR	Future	6,852	11.7806	11.8819	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	300	11.9963	12.0989	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>
	<b>Total</b>		<b>7,152</b>					<b>0.00</b>	<b>0.00</b>	<b>404 844.00</b>	<b>3 595 380 247.90</b>
<b>Future</b>											
Dec 2014	ZAGB	Future	37,199	18.1746	18.3181	18.2132	18.1788	89	1,619,330.80		
Mar 2015	ZAGB	Future	2,072	18.4675	18.6111	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	1,975	18.7404	18.8838	18.7823	18.7823	25	469,557.50		
Sep 2015	ZAGB	Future	215	19.0426	19.1874	0.0000	0.0000	0	0.00		
			<u>41,461</u>					<u>114.00</u>	<u>2,088,888.30</u>	<u>4 157 815.00</u>	<u>59 364 413 466.10</u>
	<b>Total</b>							<b>114.00</b>	<b>2,088,888.30</b>	<b>4 915 025.00</b>	<b>59 549 999 838.04</b>
<b>Option</b>											
Dec 2014	ZAGB	17.45 Put	2,500	62.4049	39.2820	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	531.7357	449.1095	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	78.1476	110.1906	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	61.3517	87.9773	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	389.6700	445.0493	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>
	<b>Total</b>		<b>66,031</b>					<b>114.00</b>	<b>2,088,888.30</b>	<b>4 915 025.00</b>	<b>59 549 999 838.04</b>
<b>Future</b>											
Dec 2014	ZAJY	Future	15,514	0.1041	0.1046	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	25	0.1060	0.1065	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>
	<b>Total</b>		<b>15,539</b>					<b>0.00</b>	<b>0.00</b>	<b>591 234.00</b>	<b>6 077 107 754.40</b>
<b>Future</b>											
Dec 2014	ZAKS	Future	9	0.1255	0.1271	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>
	<b>Total</b>		<b>9</b>					<b>0.00</b>	<b>0.00</b>	<b>18.00</b>	<b>225 360.00</b>
<b>Future</b>											

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Dec 2014	ZANN	Future	17	0.0677	0.0682	0.0000	0.0000	0	0.00		
			17					0.00	0.00	34.00	229 840.00
		<b>Total</b>	<b>17</b>					<b>0.00</b>	<b>0.00</b>	34.00	229 840.00
<b>Future</b>											
Dec 2014	ZAUM	Future	1,477	11.3586	11.4838	11.4260	11.4159	32	36,553,100.00		
Mar 2015	ZAUM	Future	133	11.5532	11.6795	0.0000	0.0000	0	0.00		
Jun 2015	ZAUM	Future	55	11.7375	11.8646	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	11.9412	12.0699	0.0000	0.0000	0	0.00		
			1,680					32.00	36,553,100.00	74 797.00	70 857 435 950.00
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	49268.3036	57773.0830	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		<b>Total</b>	<b>2,100</b>					<b>32.00</b>	<b>36,553,100.00</b>	78 900.00	70 994 634 414.38
<b>Future</b>											
Dec 2014	ZAUS	Future	994,813	11.3586	11.4838	11.4331	11.3618	74,982	855,229,535.60		
Mar 2015	ZAUS	Future	120,237	11.5532	11.6795	11.5800	11.5800	150	1,737,000.00		
Jun 2015	ZAUS	Future	20,028	11.7375	11.8646	11.8228	11.7500	3,625	42,651,864.00		
Sep 2015	ZAUS	Future	2,685	11.9412	12.0699	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	2,400	12.1246	12.2539	0.0000	0.0000	0	0.00		
			1,140,163					78,757.00	899,618,399.60	70 531 600.00	656 726 241 280.70
<b>Option</b>											
Dec 2014	ZAUS	9.09 Put	1,402	0.4515	0.2442	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.9517	0.5601	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	2.0164	1.1372	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	2.5365	1.4141	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	3.3612	1.8493	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1262.8732	1386.1272	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	4.2732	2.3272	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	1065.7468	1187.5578	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	7.9680	4.1498	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	8.1887	4.2547	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	8.4155	4.4228	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	8.8898	4.7779	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	9.3923	5.1599	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	10.4898	6.0128	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	10.7851	6.2457	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	12.0551	7.2665	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	12.3971	7.5449	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	13.1115	8.1326	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	14.2652	9.0955	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	16.4325	10.9410	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	17.8959	12.2107	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	21.8677	15.7251	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	652.4429	771.2998	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	643.1413	761.9317	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	606.1564	724.6740	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	587.8327	706.1828	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	30.6720	23.1736	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	32.1642	23.9907	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	537.2838	651.3261	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	504.7322	615.3283	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	52.3678	34.8659	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	54.5743	36.0462	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	56.8465	37.2632	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	32,500	427.8209	530.4213	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	69.2209	46.6213	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	384.9976	483.7444	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	364.5773	461.3045	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	99.3202	70.1607	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	325.7772	418.3083	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	295.5656	384.4643	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	136.9656	100.6643	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	267.3012	352.4700	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	221.3115	299.6109	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,283	197.0374	267.7429	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	175.9194	238.5184	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	304.5514	236.6677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	132.8512	181.8524	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	128.0278	175.6361	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	125.6876	172.6129	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	102.8625	142.8613	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	97.4773	135.7680	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	84.6298	118.7273	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	78.9522	0.0000	0.0000	0.0000	4,000	319,960.00		
Dec 2014	ZAUS	11.94 Call	500	73.8682	104.1069	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	72.6607	102.4316	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	66.9778	94.5203	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	708.3778	610.7203	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	65.9080	93.0263	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	57.1851	80.7854	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	43.1226	61.2010	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	42.5148	60.3488	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	14.7957	23.7601	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	13.5528	21.9996	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	10.5062	17.6208	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	10.2213	17.2056	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.3634	0.2123	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	18.2689	17.0859	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	25.4541	23.7641	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	37.6650	31.8446	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	65.4119	54.3887	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	71.4094	59.5368	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	90.3101	75.8221	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	1,500	228.5125	186.3194	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	429.8678	509.3216	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	342.7575	411.0493	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	1,500	265.8601	318.3176	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	229.8532	275.9661	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	134.8131	162.7658	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	96.0728	116.5845	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	55.6370	61.4934	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	91.4654	78.4279	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	25,000	94.7677	81.3941	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	164.2234	144.3293	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	169.4518	149.0782	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	2,000	248.5655	0.0000	0.0000	0.0000	2,000	518,460.00		
Jun 2015	ZAUS	11.40 Put	1,000	294.4617	249.8865	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Put	4,000	398.2476	346.2470	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	25,000	208.2743	238.7774	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	184.0783	211.1109	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	87.5230	79.5668	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1433.5623	1553.7779	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1109.7763	1217.7793	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	582.9177	648.0059	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	444.1143	493.1645	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	339.6331	375.8559	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1310.1916	1419.7194	0.0000	0.0000	0	0.00		
			<u>1,359,699</u>					<u>6,000.00</u>	<u>838,420.00</u>	<u>12 726 521.00</u>	<u>3 411 152 428.95</u>
		<b>Total</b>	<b>2,499,862</b>					<b>84,757.00</b>	<b>900,456,819.60</b>	<b>83 258 121.00</b>	<b>660 137 393 709.65</b>
<b>Future</b>											
Dec 2014	ZAZW	Future	13	1.7618	1.7709	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>
		<b>Total</b>	<b>13</b>				<b>0.00</b>	<b>0.00</b>	<b>26.00</b>	<b>225 524.00</b>

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<b>Grand Total</b>		<b>3,058,066</b>					<b>95,898.00</b>	<b>1 066 036 424.80</b>	<b>113,496,102</b>	<b>942,617,273,824.63</b>
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