



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-November-2014

<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>Future</b>											
	Dec 2014	CAFC	Future	1,942	(0.0669)	(0.0451)	0.0000	0.0000	0	0.00	
				<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>6912.00</u>
			<b>Total</b>	<b>1,942</b>					<b>0.00</b>	<b>0.00</b>	<b>6912.00</b>
											<b>-456706.08</b>
<b>Future</b>											
	Dec 2014	CAFE	Future	26,600	821.6590	762.1152	0.0000	0.0000	0	0.00	
				<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26600.00</u>
			<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	<b>26600.00</b>
											<b>17657226.30</b>
<b>Future</b>											
	Dec 2014	CAFH	Future	1,735	921.6309	862.0152	0.0000	0.0000	0	0.00	
				<u>1,735</u>					<u>0.00</u>	<u>0.00</u>	<u>4901.00</u>
			<b>Total</b>	<b>1,735</b>					<b>0.00</b>	<b>0.00</b>	<b>4901.00</b>
											<b>3813055.51</b>
<b>Future</b>											
	Dec 2014	CAFK	Future	1,871	721.8259	662.5114	0.0000	0.0000	0	0.00	
				<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>6911.00</u>
			<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	<b>6911.00</b>
											<b>4968108.62</b>
<b>Future</b>											
	Dec 2014	CAFY	Future	10	10000.0000	10000.0000	0.0000	0.0000	0	0.00	
				<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>10.00</u>
			<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>10.00</b>
											<b>348000.00</b>
<b>Future</b>											
	Nov 2014	DAEU	Future	2,000	13.6554	13.5761	0.0000	0.0000	0	0.00	
				<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>78500.00</u>
			<b>Total</b>	<b>2,000</b>					<b>0.00</b>	<b>0.00</b>	<b>298500.00</b>
											<b>953873500.00</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>											
Dec 2014	DAGB	17.25 Call	6,000	96.3760	63.5205	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	886.0102	1014.5364	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1142.4852	1275.9462	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	1265.0979	1399.8821	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	2.5462	2.8300	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	2.9075	3.2096	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	2.9201	3.2230	0.0000	0.0000	0	0.00		
			<u>39,442</u>					<u>0.00</u>	<u>0.00</u>	<u>12578.00</u>	<u>6537248.70</u>
	<b>Total</b>		<b>39,442</b>					<b>0.00</b>	<b>0.00</b>	<b>12578.00</b>	<b>6537248.70</b>
<b>Future</b>											
Dec 2014	DAUS	Future	201	10.9979	10.9342	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.0121	10.9484	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0140	10.9503	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.0366	10.9723	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,182	11.1052	11.0400	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.1563	11.0902	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.1600	11.0940	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.2137	11.1473	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.2751	11.2082	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.3307	11.2634	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.3880	11.3202	0.0000	0.0000	0	0.00		
			<u>19,953</u>					<u>0.00</u>	<u>0.00</u>	<u>2689629.00</u>	<u>25674823542.20</u>
<b>Option</b>											
Nov 2014	DAUS	10.80 Put	500	1.0631	9.5395	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.0000	0.0327	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.02 Put	4,000	54.9359	116.7776	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	164.2627	231.2181	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	0.0228	0.0247	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	11,000	5.6631	5.3187	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.95 Put	2,000	35.3761	73.2414	0.0000	0.0000	2,000	93,360.00		
Dec 2014	DAUS	10.80 Put	500	38.3480	56.1256	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	197.0415	248.9626	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	1.8368	1.4604	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.0885	0.0837	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	210.6747	261.5024	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	44.4681	37.7878	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	335.3681	392.8878	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	79.1108	101.3495	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	0.8870	0.1847	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	97.3611	120.2221	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>
Feb 2015	DAUS	14.50 Call	300	0.7026	14.2243	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	114.6930	137.4556	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	17.2055	21.5480	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	291.7680	332.0689	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	96.6096	92.0039	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	123.0356	147.3268	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	28.6290	29.1963	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	131.0969	153.4017	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	33.8704	35.4287	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	142.0915	163.2681	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	36.8275	38.1304	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	152.6927	173.0074	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	47.2276	45.3678	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	160.2629	181.8423	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	50.7879	50.5641	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	166.0139	189.1350	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	57.6123	57.4711	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	171.7706	192.8290	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	70.5106	67.7543	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	175.5182	196.7165	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	67.7690	68.5054	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	180.5676	202.2029	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	66.9599	63.1711	0.0000	0.0000	0	0.00		
			<u>102,574</u>					<u>2,000.00</u>	<u>93,360.00</u>	<u>4617096.00</u>	<u>349409059.89</u>
<b>Total</b>			<b>122,527</b>					<b>2,000.00</b>	<b>93,360.00</b>	<b>7306725.00</b>	<b>26024232602.09</b>
<b>Future</b>											
Dec 2014	EUUS	Future	110	1.2426	1.2427	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2444	1.2445	0.0000	0.0000	0	0.00		
			<u>310</u>					<u>0.00</u>	<u>0.00</u>	<u>13218.00</u>	<u>180480619.00</u>
<b>Total</b>			<b>310</b>					<b>0.00</b>	<b>0.00</b>	<b>13218.00</b>	<b>180480619.00</b>
<b>Future</b>											
Dec 2014	ZAAD	Future	12,518	9.4943	9.5066	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	15,047	9.5781	9.5898	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	3,825	9.6616	9.6723	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.7519	9.7622	0.0000	0.0000	0	0.00		
			<u>31,990</u>					<u>0.00</u>	<u>0.00</u>	<u>2408068.00</u>	<u>18906398757.80</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	53.0852	52.5933	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	314.9525	305.2510	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	1.9955	2.5892	0.0000	0.0000	0	0.00		

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Dec 2014	ZAAD	10.75 Call	201	0.1067	0.1217	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.0879	0.0990	0.0000	0.0000	0	0.00		
			<u>1,005</u>					<u>0.00</u>	<u>0.00</u>	<u>3515.00</u>	<u>580148.98</u>
	<b>Total</b>		<b>32,995</b>					<b>0.00</b>	<b>0.00</b>	<b>2411583.00</b>	<b>18906978906.78</b>
<b>Future</b>											
Mar 2015	ZACA	Future	100	9.9122	9.8788	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>28231.00</u>	<u>216213058.10</u>
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>28231.00</b>	<b>216213058.10</b>
<b>Future</b>											
Dec 2014	ZAEU	Future	73,610	13.6880	13.6103	13.6853	13.6340	114	1,555,690.10		
Mar 2015	ZAEU	Future	34,857	13.9170	13.8362	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	7,800	14.1375	14.0548	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	266	14.3795	14.2945	0.0000	0.0000	0	0.00		
			<u>116,533</u>					<u>114.00</u>	<u>1,555,690.10</u>	<u>5476268.00</u>	<u>67841504583.30</u>
<b>Option</b>											
Dec 2014	ZAEU	13.74 Put	650	157.2334	211.4679	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	341.8446	409.3996	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	482.5670	554.5114	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	0.7595	0.6929	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	0.4734	0.4615	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	0.3638	0.3691	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	117.7416	137.6106	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	274.0354	308.3693	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	386.3628	433.3397	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	399.0507	446.8128	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	95.0594	86.2754	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	90.2224	82.0406	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	73.6791	66.9336	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	71.5360	64.7154	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	69.3330	62.5797	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	65.4061	59.1944	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	55.6440	50.7718	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	149.7187	166.6394	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	197.6600	186.4513	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	351.7603	375.6230	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	343.7840	327.3267	0.0000	0.0000	0	0.00		
			<u>217,715</u>					<u>0.00</u>	<u>0.00</u>	<u>2636480.00</u>	<u>361098079.68</u>
	<b>Total</b>		<b>334,248</b>					<b>114.00</b>	<b>1,555,690.10</b>	<b>8112748.00</b>	<b>68202602662.98</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>Future</b>											
Dec 2014	ZAFR	Future	6,632	11.3793	11.3247	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.5769	11.5201	0.0000	0.0000	0	0.00		
			<u>8,940</u>					<u>0.00</u>	<u>0.00</u>	<u>410100.00</u>	<u>3658587457.90</u>
	<b>Total</b>		<b>8,940</b>					<b>0.00</b>	<b>0.00</b>	<b>410100.00</b>	<b>3658587457.90</b>
<b>Future</b>											
Dec 2014	ZAGB	Future	48,310	17.2814	17.1422	17.2834	17.2086	41	707,809.90		
Mar 2015	ZAGB	Future	8,944	17.5454	17.4021	17.4898	17.4632	1,302	22,836,358.40		
Jun 2015	ZAGB	Future	1,842	17.7953	17.6498	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	695	18.0636	17.9161	0.0000	0.0000	0	0.00		
			<u>59,791</u>					<u>1,343.00</u>	<u>23,544,168.30</u>	<u>4275245.00</u>	<u>61463963725.60</u>
<b>Option</b>											
Dec 2014	ZAGB	17.35 Put	10,000	195.4126	295.3003	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	261.9682	371.4392	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	1222.2167	1360.7864	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	0.7910	0.6212	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	0.5371	0.4197	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	16.72 Put	25,000	113.7816	151.0725	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	191.4549	243.2832	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	96.1477	82.4808	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	73.5856	64.3455	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	51.7574	46.0240	0.0000	0.0000	0	0.00		
			<u>91,162</u>					<u>0.00</u>	<u>0.00</u>	<u>880394.00</u>	<u>198060318.23</u>
	<b>Total</b>		<b>150,953</b>					<b>1,343.00</b>	<b>23,544,168.30</b>	<b>5155639.00</b>	<b>61662024043.83</b>
<b>Future</b>											
Dec 2014	ZAJY	Future	14,263	0.0931	0.0930	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	450	0.0947	0.0946	0.0948	0.0948	400	3,793,600.00		
Jun 2015	ZAJY	Future	25	0.0962	0.0961	0.0000	0.0000	0	0.00		
			<u>14,738</u>					<u>400.00</u>	<u>3,793,600.00</u>	<u>593055.00</u>	<u>6094310774.40</u>
	<b>Total</b>		<b>14,738</b>					<b>400.00</b>	<b>3,793,600.00</b>	<b>593055.00</b>	<b>6094310774.40</b>
<b>Future</b>											
Dec 2014	ZAKS	Future	9	0.1219	0.1215	0.0000	0.0000	0	0.00		
			<u>9</u>					<u>0.00</u>	<u>0.00</u>	<u>18.00</u>	<u>225360.00</u>
	<b>Total</b>		<b>9</b>					<b>0.00</b>	<b>0.00</b>	<b>18.00</b>	<b>225360.00</b>
<b>Future</b>											
Dec 2014	ZANN	Future	17	0.0620	0.0617	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0578	0.0582	0.0000	0.0000	0	0.00		

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			56,417					0.00	0.00	169324.00	1065084640.00
	<b>Total</b>		<b>56,417</b>					<b>0.00</b>	<b>0.00</b>	169324.00	1065084640.00
<b>Future</b>											
Dec 2014	ZAUM	Future	1,742	11.0159	10.9521	0.0000	0.0000	0	0.00		
Mar 2015	ZAUM	Future	538	11.1926	11.1264	11.1948	11.1607	40	44,696,100.00		
Jun 2015	ZAUM	Future	93	11.3612	11.2937	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	25	11.5416	11.4726	0.0000	0.0000	0	0.00		
			2,398					40.00	44,696,100.00	76239.00	72476384690.00
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	24924.8091	22797.8699	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4103.00	137198464.38
	<b>Total</b>		<b>2,818</b>					<b>40.00</b>	<b>44,696,100.00</b>	80342.00	72613583154.38
<b>Future</b>											
Dec 2014	ZAUS	Future	955,606	11.0159	10.9521	11.0333	10.9790	20,221	223,003,788.40		
Mar 2015	ZAUS	Future	128,141	11.1926	11.1264	11.1992	11.1500	3,675	41,063,243.00		
Jun 2015	ZAUS	Future	29,379	11.3612	11.2937	11.3777	11.3300	860	9,769,069.50		
Sep 2015	ZAUS	Future	4,785	11.5416	11.4726	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	30,000	11.7152	11.6459	0.0000	0.0000	0	0.00		
			1,147,911					24,756.00	273,836,100.90	71947194.00	672598781608.40
<b>Option</b>											
Dec 2014	ZAUS	9.09 Put	1,402	0.0163	0.0208	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.0558	0.0771	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	0.2049	0.3065	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	0.3084	0.4605	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	0.5096	0.7202	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	916.6868	853.1677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	0.7868	1.0677	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	717.8717	654.6039	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	2.3894	3.0033	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	2.5081	3.1450	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	2.6332	3.2942	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	2.9038	3.6169	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	3.2044	3.9752	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	3.9108	5.3796	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	4.1123	5.7951	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	5.3903	7.7584	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	44,450	5.7631	8.3333	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	6.5816	9.5964	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	8.0118	11.8061	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	10.60 Put	10,558	11.0421	16.4765	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	13.3279	19.9774	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	20.3951	30.6496	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	310.2263	258.5802	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	301.6763	250.7122	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	268.2530	220.2626	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	252.0493	205.6885	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	38.1852	56.4748	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	40.3172	59.4786	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	205.7688	164.8269	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	177.1064	140.1518	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	70.9984	100.9786	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	74.5231	105.5687	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	78.1835	110.2998	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Call	10,000	137.8802	108.0419	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	37,500	114.4852	91.9975	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	98.5852	139.8975	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.04 Call	15,000	96.9933	78.0463	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	89.1147	71.7976	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	78.3164	63.2641	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	159.0772	208.5321	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	65.6956	53.3268	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	60.0889	48.9208	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	47.9165	39.3606	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	232.0165	287.2606	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	38.0574	31.6058	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.26 Call	5,000	36.3296	30.2441	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.31 Call	2,000	28.7545	24.2532	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	24.9655	21.2407	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.39 Call	10,000	19.7067	17.0299	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	18.7941	16.2944	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	495.7945	558.4037	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	7.0116	6.3005	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	6.4020	5.7427	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	6.1184	5.4832	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	3.7450	3.3057	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	3.2846	2.8832	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	2.3293	2.0087	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	1.9685	1.6800	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	1.6677	1.4073	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	1.6007	1.3466	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	1.3068	1.0821	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	12.00 Put	598	985.4068	1048.9821	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	1.2554	1.0361	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	0.8817	0.7507	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	0.5013	0.4470	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	0.4877	0.4358	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.1082	0.1120	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.0984	0.1028	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.0804	0.0872	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.0806	0.0864	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.0162	0.0083	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	11.6057	17.4996	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	24.6775	32.9971	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	44.6442	55.2220	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	79.0947	99.1898	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	92.8869	114.6850	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	104.9958	128.1533	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	108.1745	131.6715	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	47,665	143.3482	170.2001	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	15,000	377.3378	341.2362	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	211.5619	194.1125	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	462.5587	512.9907	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	175.5207	161.7732	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	162.3093	149.9230	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	118.9248	111.2780	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	99.9886	94.2944	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	58.7151	56.7674	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	54.1116	52.6743	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	52.5100	51.2480	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	35.0148	35.5358	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	18.0045	26.8522	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	118.7076	135.3204	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	123.3097	140.3150	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	135.4699	158.2893	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	204.7394	233.4453	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	213.4390	242.7867	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	250.1935	282.0531	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	259.8637	292.3407	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	366.6534	404.9350	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	7,300	427.8041	470.3113	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	147.1984	141.3725	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	75,000	115.5818	112.2253	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	101.4741	99.1841	0.0000	0.0000	0	0.00		



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Jun 2015	ZAUS	13.46 Call	22,320	89.0236	87.6510	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	106.9269	125.6039	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1056.7541	1006.9700	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	220.1855	249.6798	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	770.3714	731.3700	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	388.6335	370.4034	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	292.0439	280.1581	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	219.5160	211.7928	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	154.1840	158.8160	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	990.1003	944.4391	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	224.9003	248.5391	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	956.8274	911.8529	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	328.1132	319.1230	0.0000	0.0000	0	0.00		
			<u>1,831,192</u>					<u>0.00</u>	<u>0.00</u>	<u>14174579.00</u>	<u>3618403070.65</u>
	<b>Total</b>		<b><u>2,979,103</u></b>					<b><u>24,756.00</u></b>	<b><u>273,836,100.90</u></b>	<b><u>86121773.00</u></b>	<b><u>676217184679.05</u></b>
<b>Future</b>											
Dec 2014	ZAZW	Future	13	1.7488	1.7192	0.0000	0.0000	0	0.00		
			<u>13</u>					<u>0.00</u>	<u>0.00</u>	<u>26.00</u>	<u>225524.00</u>
	<b>Total</b>		<b><u>13</u></b>					<b><u>0.00</u></b>	<b><u>0.00</u></b>	<b><u>26.00</u></b>	<b><u>225524.00</u></b>
	<b>Grand Total</b>		<b><u>3,776,771</u></b>					<b><u>28,653.00</u></b>	<b><u>347519019.30</u></b>	<b><u>117,273,420</u></b>	<b><u>965,270,165,662.74</u></b>