



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-December-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	(0.0112)	(0.0033)	0.0000	0.0000	0	0.00		
			<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>6912.00</u>	<u>-456706.08</u>
		<b>Total</b>	<b>1,942</b>					<b>0.00</b>	<b>0.00</b>	6912.00	-456706.08
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	939.3723	813.5984	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26600.00</u>	<u>17657226.30</u>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	26600.00	17657226.30
<b>Future</b>											
Dec 2014	CAFH	Future	1,735	1039.3722	913.5966	0.0000	0.0000	0	0.00		
			<u>1,735</u>					<u>0.00</u>	<u>0.00</u>	<u>4901.00</u>	<u>3813055.51</u>
		<b>Total</b>	<b>1,735</b>					<b>0.00</b>	<b>0.00</b>	4901.00	3813055.51
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	839.3827	713.6135	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>6911.00</u>	<u>4968108.62</u>
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	6911.00	4968108.62
<b>Future</b>											
Dec 2014	CAFY	Future	0	10000.0000	10000.0000	0.0000	0.0000	10	1,000,000.00		
			<u>0</u>					<u>10.00</u>	<u>1,000,000.00</u>	<u>20.00</u>	<u>1348000.00</u>
		<b>Total</b>	<b>0</b>					<b>10.00</b>	<b>1,000,000.00</b>	20.00	1348000.00
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	754.4332	818.8739	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	6,336	1002.6310	1073.1729	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	6,938	1125.7438	1195.7708	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	1.7561	1.9607	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>
Jan 2015	DAGB	21.70 Call	6,336	1.2698	1.7267	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	6,938	1.2595	1.7222	0.0000	0.0000	0	0.00		
			45,758					0.00	0.00	18653.00	16700934.08
		<b>Total</b>	<b>45,758</b>					<b>0.00</b>	<b>0.00</b>	18653.00	16700934.08

**Future**

Dec 2014	DAUS	Future	0	11.1209	10.9952	0.0000	0.0000	201	2,235,300.90		
Dec 2014	DAUS	Future	800	11.1311	11.0055	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1328	11.0075	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.1568	11.0312	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,182	11.2250	11.0986	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.2765	11.1496	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.2802	11.1533	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.3333	11.2059	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.3944	11.2664	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.4498	11.3212	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5071	11.3777	0.0000	0.0000	0	0.00		
			19,752					201.00	2,235,300.90	2694232.00	25725358876.70

**Option**

Dec 2014	DAUS	10.98 Put	4,000	2.5960	34.2326	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.02 Put	1,500	31.5278	0.0000	0.0000	0.0000	3,000	188,670.00		
Dec 2014	DAUS	10.80 Put	500	12.2633	28.7787	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.12 Call	13,000	105.2722	56.3483	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	98.1458	182.6379	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	1.0877	0.7049	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.0495	0.0902	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	112.6827	196.5132	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	49.6930	28.0788	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	220.8930	324.7788	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.04 Call	5,000	225.5558	0.0000	0.0000	0.0000	5,000	933,850.00		
Jan 2015	DAUS	10.80 Put	300	43.4850	72.1527	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	1.0147	1.1209	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	60.5273	93.8966	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	1.1248	0.6304	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	76.6369	112.3494	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	152.5228	205.3915	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	201.4059	169.9968	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	18.9424	14.5846	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	223.7834	287.1426	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	101.9221	88.3704	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	90.2865	123.7809	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	29.7592	26.0760	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
May 2015	DAUS	10.80 Put	300	100.2563	130.1993	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	135.0895	181.1583	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	243.2329	213.2450	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	37.4563	32.0887	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	112.1924	140.3262	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	41.0157	34.9947	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	121.3513	151.1644	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	50.0308	45.0835	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	129.4800	158.5749	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	55.2678	48.4351	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	136.5362	165.0258	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	62.6847	54.9789	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	142.0720	171.6052	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	76.8509	67.5216	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	146.6785	175.8178	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	74.7222	63.9071	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	150.9776	180.7722	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	71.5662	61.1707	0.0000	0.0000	0	0.00		
				<u>118,550</u>							
	<b>Total</b>		<b>138,302</b>					<b>8,000.00</b>	<b>1,122,520.00</b>	<b>4661227.00</b>	<b>355677756.21</b>
								<b>8,201.00</b>	<b>3,357,820.90</b>	<b>7355459.00</b>	<b>26081036632.91</b>
<b>Future</b>											
Dec 2014	EUUS	Future	60	1.2405	1.2501	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2424	1.2519	0.0000	0.0000	0	0.00		
			<u>260</u>					<u>0.00</u>	<u>0.00</u>	<u>13268.00</u>	<u>181102119.00</u>
	<b>Total</b>		<b>260</b>					<b>0.00</b>	<b>0.00</b>	<b>13268.00</b>	<b>181102119.00</b>
<b>Future</b>											
Dec 2014	ZAAD	Future	12,267	9.3905	9.3784	9.3543	9.3543	250	2,338,575.00		
Mar 2015	ZAAD	Future	15,414	9.4752	9.4639	9.4347	9.4347	250	2,358,675.00		
Jun 2015	ZAAD	Future	3,825	9.5561	9.5454	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.6447	9.6323	0.0000	0.0000	0	0.00		
			<u>32,106</u>					<u>500.00</u>	<u>4,697,250.00</u>	<u>2418983.00</u>	<u>19012769214.50</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	99.9969	110.1360	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	412.0908	424.6453	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	0.4133	0.4804	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.0209	0.0237	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.0189	0.0219	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>33,111</b>					<b>500.00</b>	<b>4,697,250.00</b>	<b>2422498.00</b>	<b>19013349363.48</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>											
Mar 2015	ZACA	Future	100	9.8873	9.8195	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	73,385	13.8125	13.7628	13.7796	13.7418	1,175	16,155,920.00		
Mar 2015	ZAEU	Future	35,207	14.0428	13.9925	13.9905	13.9891	250	3,497,475.00		
Jun 2015	ZAEU	Future	7,900	14.2629	14.2111	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	195	14.5044	14.4491	14.4192	14.4192	100	1,441,920.00		
			<u>116,687</u>					<u>1,525.00</u>	<u>21,095,315.00</u>	<u>5482550.00</u>	<u>67928351745.00</u>
<b>Option</b>											
Dec 2014	ZAEU	13.74 Put	650	71.7100	92.6192	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	221.7312	263.5683	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	357.2153	403.6585	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	0.1951	0.2691	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	0.1263	0.1765	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	0.1024	0.1407	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	74.8544	84.4840	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	202.9870	223.5296	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	298.4330	324.8401	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	309.1140	336.8380	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	96.8712	92.5323	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	91.4243	87.4764	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	72.9830	70.3246	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	70.6192	68.1219	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	68.3481	66.0060	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	64.7591	62.6569	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	54.6840	51.8063	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	113.1643	118.1900	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	203.5192	194.0510	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	293.1965	302.6936	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	349.0831	338.2070	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>334,402</b>					<b>1,525.00</b>	<b>21,095,315.00</b>	<b>8119030.00</b>	<b>68289449824.68</b>
<b>Future</b>											
Dec 2014	ZAFR	Future	6,632	11.4680	11.4450	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.6638	11.6410	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>

<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>8,940</b>					<b>0.00</b>	<b>0.00</b>	410100.00	3658587457.90
<b>Future</b>											
Dec 2014	ZAGB	Future	51,590	17.4149	17.3470	17.4250	17.3071	4,400	76,563,310.00		
Mar 2015	ZAGB	Future	11,864	17.6813	17.6125	17.7010	17.5831	1,110	19,548,200.00		
Jun 2015	ZAGB	Future	2,092	17.9305	17.8606	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	695	18.1986	18.1251	0.0000	0.0000	0	0.00		
			<u>66,241</u>					<u>5,510.00</u>	<u>96,111,510.00</u>	<u>4303160.00</u>	<u>61950992547.30</u>
<b>Option</b>											
Dec 2014	ZAGB	17.35 Put	10,000	100.4046	133.2108	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	148.4030	194.4229	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	1086.2729	1154.0842	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	0.0481	0.0559	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	0.0396	0.0457	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	16.72 Put	25,000	83.6740	94.5085	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	140.8439	163.6424	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	98.9095	95.0560	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	73.8314	71.6661	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	49.1323	49.2945	0.0000	0.0000	0	0.00		
			<u>91,162</u>					<u>0.00</u>	<u>0.00</u>	<u>881214.00</u>	<u>198252206.43</u>
<b>Total</b>			<b>157,403</b>					<b>5,510.00</b>	<b>96,111,510.00</b>	5184374.00	62149244753.73
<b>Future</b>											
Dec 2014	ZAJY	Future	16,039	0.0934	0.0934	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	4,050	0.0950	0.0950	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	25	0.0965	0.0965	0.0000	0.0000	0	0.00		
			<u>20,114</u>					<u>0.00</u>	<u>0.00</u>	<u>598431.00</u>	<u>6145066166.00</u>
<b>Total</b>			<b>20,114</b>					<b>0.00</b>	<b>0.00</b>	598431.00	6145066166.00
<b>Future</b>											
Dec 2014	ZAKS	Future	9	0.1232	0.1219	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>	18.00	225360.00
<b>Future</b>											
Dec 2014	ZANN	Future	25	0.0602	0.0601	0.0606	0.0606	25	151,500.00		
Mar 2015	ZANN	Future	332	0.0592	0.0590	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0566	0.0564	0.0567	0.0567	25	141,750.00		
			<u>56,757</u>					<u>50.00</u>	<u>293,250.00</u>	<u>170038.00</u>	<u>1069448210.00</u>
<b>Total</b>			<b>56,757</b>					<b>50.00</b>	<b>293,250.00</b>	170038.00	1069448210.00

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<b>Future</b>											
Dec 2014	ZAUM	Future	1,812	11.1348	11.0094	11.1300	11.0158	30	33,139,630.00		
Mar 2015	ZAUM	Future	668	11.3123	11.1852	11.2368	11.1895	20	22,432,420.00		
Jun 2015	ZAUM	Future	93	11.4804	11.3514	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	25	11.6605	11.5285	0.0000	0.0000	0	0.00		
			<u>2,598</u>					<u>50.00</u>	<u>55,572,050.00</u>	<u>76594.00</u>	<u>72871419150.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	28668.5349	23705.6789	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4103.00</u>	<u>137198464.38</u>
		<b>Total</b>	<b>3,018</b>					<b>50.00</b>	<b>55,572,050.00</b>	<b>80697.00</b>	<b>73008617614.38</b>
<b>Future</b>											
Dec 2014	ZAUS	Future	908,053	11.1348	11.0094	11.1499	11.0158	27,033	300,007,935.90		
Mar 2015	ZAUS	Future	144,359	11.3123	11.1852	11.3080	11.1891	6,025	67,737,051.60		
Jun 2015	ZAUS	Future	26,751	11.4804	11.3514	11.4330	11.3663	3,047	34,656,593.50		
Sep 2015	ZAUS	Future	4,785	11.6605	11.5285	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	30,000	11.8333	11.6996	0.0000	0.0000	0	0.00		
			<u>1,113,948</u>					<u>36,105.00</u>	<u>402,401,581.00</u>	<u>72349111.00</u>	<u>677067182385.60</u>
<b>Option</b>											
Dec 2014	ZAUS	9.09 Put	1,402	0.0103	0.0119	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.0135	0.0160	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	0.0175	0.0215	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	0.0190	0.0236	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	0.0210	0.0557	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1034.8337	909.5279	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	0.0337	0.1279	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	834.9828	710.0540	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	0.2556	0.9002	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	0.2779	0.9747	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	0.3020	1.0551	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	0.3567	1.2357	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	0.4211	1.4460	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	0.5860	1.9749	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	0.6363	2.1339	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	0.8828	2.8737	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	44,450	0.9578	3.0944	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	1.1266	3.5858	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	1.4353	4.4659	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	2.1399	6.4091	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	2.7196	7.9358	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	4.7084	12.9282	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	410.7271	295.2556	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	10.74 Call	3,499	401.1953	286.3593	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	363.4339	251.5087	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	344.8073	234.5793	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	10.7670	26.8525	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	11.5792	28.6242	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	290.2185	186.1815	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	255.1707	156.2740	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	24.9663	55.8946	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	26.6884	59.2029	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	28.5132	62.6691	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Call	10,000	205.2452	115.6976	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	30,500	174.1390	91.9117	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	39.3390	82.5117	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.04 Call	15,000	145.1253	74.5858	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	131.4959	66.9663	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	112.2477	56.7540	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	71.3668	144.2558	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	88.9801	45.2180	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	78.4294	40.2586	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	59.5418	29.9124	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	124.7418	220.5124	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	44.6539	22.0457	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.26 Call	5,000	42.1027	20.7236	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.31 Call	2,000	31.1971	15.1585	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	25.9596	12.5359	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.39 Call	10,000	19.0094	9.1069	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	17.8492	8.5403	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	374.6270	495.0755	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	4.6312	2.3880	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	4.0697	2.1637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	3.8152	2.0607	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	2.0196	1.2330	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	1.7458	1.0796	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	1.2035	0.7691	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	1.0081	0.6543	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	0.8493	0.5596	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	0.8144	0.5385	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	0.6638	0.4467	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	397	865.8638	991.0467	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	0.6378	0.4307	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	0.4523	0.3144	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	0.2278	0.1398	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	0.2184	0.1342	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.0195	0.0128	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.0165	0.0109	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.0105	0.0096	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.0100	0.0107	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.1021	0.0531	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	7.8494	11.0504	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	15.7512	23.6844	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	29.4487	43.1676	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	52.3235	76.9315	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	60.3686	90.3968	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	69.2184	102.2387	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	71.5656	105.3496	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	47,665	98.1361	139.8722	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	442.9073	365.8712	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.02 Put	500	137.8346	189.5862	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	240.0990	199.6963	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	368.0358	458.3026	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	196.7107	164.1858	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	193.9607	161.9403	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	180.8505	151.2344	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	128.9132	109.1636	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	106.9002	91.1050	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	300	794.6002	905.9050	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	61.2122	52.3315	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	56.1095	48.0689	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	54.3402	46.5902	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	35.2872	30.5770	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	16.4110	14.0305	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	93.6990	117.4691	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	97.4637	121.9135	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	107.4099	133.6592	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	152.8411	201.6627	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	160.2267	210.2178	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	191.7930	246.4092	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	200.1900	255.9389	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	294.9114	361.4472	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	7,300	349.2764	422.4529	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	353.9340	310.7773	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	153.9769	137.9122	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	75,000	119.3304	107.9705	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	103.9546	94.6933	0.0000	0.0000	0	0.00		



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Jun 2015	ZAUS	13.46 Call	22,320	90.4755	83.0258	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	87.3421	107.5392	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1154.4872	1043.9780	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	178.0338	217.0427	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	844.1151	754.0275	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	4,545	183.6151	225.5275	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	410.0607	372.2132	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	304.2437	278.4321	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	226.5933	208.6946	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	149.3430	148.0776	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1071.8365	973.5822	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	188.5365	223.9822	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1036.3635	940.0183	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	342.1510	317.6266	0.0000	0.0000	0	0.00		
			<u>1,834,836</u>					<u>0.00</u>	<u>0.00</u>	<u>14235573.00</u>	<u>3630295913.65</u>
	<b>Total</b>		<b><u>2,948,784</u></b>					<b><u>36,105.00</u></b>	<b><u>402,401,581.00</u></b>	<b><u>86584684.00</u></b>	<b><u>680697478299.25</u></b>
<b>Future</b>											
Dec 2014	ZAZW	Future	13	1.7429	1.7249	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>3,779,119</u></b>					<b><u>51,951.00</u></b>	<b><u>584528776.90</u></b>	<b><u>117,646,693</u></b>	<b><u>970,993,289,175.63</u></b>