



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-December-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE
Future											
Dec 2014	CAFC	Future	1,942	(0.0091)	(0.0104)	0.0000	0.0000	0	0.00		
			<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>6 912.00</u>	<u>-</u>
		Total	1,942					0.00	0.00	6 912.00	-
Future											
Dec 2014	CAFE	Future	26,600	1021.8896	1034.0674	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 6</u>
		Total	26,600					0.00	0.00	26 600.00	17 6
Future											
Dec 2014	CAFH	Future	1,735	1121.8895	1134.0674	0.0000	0.0000	0	0.00		
			<u>1,735</u>					<u>0.00</u>	<u>0.00</u>	<u>4 901.00</u>	<u>3 8</u>
		Total	1,735					0.00	0.00	4 901.00	3 8
Future											
Dec 2014	CAFK	Future	1,871	921.8976	934.0766	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>6 911.00</u>	<u>4 8</u>
		Total	1,871					0.00	0.00	6 911.00	4 8
Future											
Mar 2015	CAFZ	Future	10,000	139.8511	82.8924	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>1 3</u>
		Total	10,000					0.00	0.00	10 000.00	1 3
Option											
Jan 2015	DAGB	18.22 Put	9,605	623.8194	595.4843	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	6,336	859.3489	826.6046	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	6,938	975.5727	941.2344	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE
Jan 2015	DAGB	21.04 Call	9,605	1.8346	2.2443	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	6,336	1.3060	1.5980	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	6,938	1.3023	1.5932	0.0000	0.0000	0	0.00		
			<u>45,758</u>					<u>0.00</u>	<u>0.00</u>	<u>18 653.00</u>	<u>16 :</u>
	Total		45,758					0.00	0.00	18 653.00	16 :

Future

Dec 2014	DAUS	Future	800	11.2104	11.2258	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.2122	11.2275	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.2353	11.2514	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,432	11.3050	11.3205	0.0000	0.0000	250	2,821,625.00		
Feb 2015	DAUS	Future	2,671	11.3573	11.3728	0.0000	0.0000	250	2,834,550.00		
Feb 2015	DAUS	Future	1,263	11.3610	11.3765	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,685	11.4147	11.4303	0.0000	0.0000	250	2,849,750.00		
Apr 2015	DAUS	Future	2,700	11.4768	11.4922	0.0000	0.0000	250	2,864,125.00		
May 2015	DAUS	Future	1,625	11.5332	11.5484	0.0000	0.0000	250	2,878,050.00		
Jun 2015	DAUS	Future	1,636	11.5919	11.6065	0.0000	0.0000	250	2,893,500.00		
Jul 2015	DAUS	Future	250	11.6570	11.6705	0.0000	0.0000	250	2,908,500.00		
Aug 2015	DAUS	Future	250	11.7142	11.7268	0.0000	0.0000	250	2,923,550.00		
Sep 2015	DAUS	Future	250	11.7778	11.7900	0.0000	0.0000	250	2,938,125.00		
Oct 2015	DAUS	Future	250	11.8377	11.8499	0.0000	0.0000	250	2,952,750.00		
Nov 2015	DAUS	Future	250	11.8937	11.9058	0.0000	0.0000	500	5,935,750.00		
Dec 2015	DAUS	Future	250	11.9465	11.9592	0.0000	0.0000	250	2,979,125.00		
			<u>22,752</u>					<u>3,250.00</u>	<u>37,779,400.00</u>	<u>2 697 482.00</u>	<u>25 763</u>

Option

Dec 2014	DAUS	11.02 Put	1,500	6.1225	8.0695	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	5.4509	5.8388	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.12 Call	13,000	147.6505	162.2914	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	58.0213	55.8492	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	0.9138	1.4895	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.0175	0.0385	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	73.2466	70.3337	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	63.8954	73.2251	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	156.6954	149.9251	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.04 Call	5,000	278.0009	291.4864	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.28 Put	2,000	153.8013	148.1157	0.0000	0.0000	2,000	321,420.00		
Jan 2015	DAUS	11.40 Call	2,000	92.8027	100.8930	0.0000	0.0000	2,000	165,500.00		
Jan 2015	DAUS	11.40 Put	2,000	231.0027	223.3930	0.0000	0.0000	2,000	498,420.00		
Jan 2015	DAUS	10.80 Put	300	29.5985	28.5270	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	120.2123	0.0000	0.0000	0.0000	250	32,500.00		

<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</u>
Jan 2015	DAUS	11.45 Call	250	138.8406	0.0000	0.0000	0.0000	250	32,500.00		
Jan 2015	DAUS	14.27 Call	300	0.9193	1.0627	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	45.1524	43.6446	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	144.1459	0.0000	0.0000	0.0000	250	40,250.00		
Feb 2015	DAUS	11.60 Call	250	161.4076	0.0000	0.0000	0.0000	250	40,250.00		
Feb 2015	DAUS	14.50 Call	300	1.3021	1.4491	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	63.1187	61.2702	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	123.9135	120.6144	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	165.0947	0.0000	0.0000	0.0000	250	45,000.00		
Mar 2015	DAUS	11.61 Call	2,083	224.9969	232.8779	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	173.7518	0.0000	0.0000	0.0000	250	45,000.00		
Mar 2015	DAUS	14.85 Call	300	18.9248	19.9505	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	188.2983	183.8078	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	111.0971	115.6662	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	77.3482	75.3463	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	178.0157	0.0000	0.0000	0.0000	250	48,500.00		
Apr 2015	DAUS	12.00 Call	250	191.8139	0.0000	0.0000	0.0000	250	48,500.00		
Apr 2015	DAUS	15.15 Call	300	33.8789	35.2511	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	86.9655	84.9081	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	114.4905	111.8296	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	187.2843	0.0000	0.0000	0.0000	250	51,250.00		
May 2015	DAUS	11.90 Call	3,655	264.6264	271.6218	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	200.9586	0.0000	0.0000	0.0000	250	51,250.00		
May 2015	DAUS	15.48 Call	300	41.2504	42.6768	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	97.7402	95.7140	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	195.3369	0.0000	0.0000	0.0000	250	54,000.00		
Jun 2015	DAUS	12.46 Call	250	207.3189	0.0000	0.0000	0.0000	250	54,000.00		
Jun 2015	DAUS	15.88 Call	300	46.7513	48.1507	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	107.0282	105.1584	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	201.6993	0.0000	0.0000	0.0000	250	56,250.00		
Jul 2015	DAUS	12.71 Call	250	219.9948	0.0000	0.0000	0.0000	250	56,250.00		
Jul 2015	DAUS	16.15 Call	300	54.8281	56.2210	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	113.5009	111.7769	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	202.3709	0.0000	0.0000	0.0000	250	57,750.00		
Aug 2015	DAUS	12.97 Call	250	225.9012	0.0000	0.0000	0.0000	250	57,750.00		
Aug 2015	DAUS	16.50 Call	300	61.6719	63.0401	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	120.7405	119.0760	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	210.5864	0.0000	0.0000	0.0000	250	59,250.00		
Sep 2015	DAUS	13.27 Call	250	233.7526	0.0000	0.0000	0.0000	250	59,250.00		
Sep 2015	DAUS	16.80 Call	300	69.2659	70.6432	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	10.80 Put	300	126.0012	124.3381	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	217.7171	0.0000	0.0000	0.0000	250	60,500.00		
Oct 2015	DAUS	13.56 Call	250	242.5464	0.0000	0.0000	0.0000	250	60,500.00		
Oct 2015	DAUS	16.98 Call	300	80.9687	82.4413	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	129.1576	127.5241	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	222.3071	0.0000	0.0000	0.0000	250	61,500.00		
Nov 2015	DAUS	13.85 Call	250	250.0821	0.0000	0.0000	0.0000	250	61,500.00		
Nov 2015	DAUS	17.45 Call	300	76.6107	77.9528	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	132.9671	131.2396	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	227.6312	0.0000	0.0000	0.0000	250	62,500.00		
Dec 2015	DAUS	14.15 Call	250	253.6653	0.0000	0.0000	0.0000	250	62,500.00		
Dec 2015	DAUS	17.87 Call	300	76.1819	77.5042	0.0000	0.0000	0	0.00		
			<u>126,550</u>					<u>12,000.00</u>	<u>2,243,840.00</u>	<u>4 683 227.00</u>	<u>359 .</u>
	Total		149,302					15,250.00	40,023,240.00	7 380 709.00	26 122 :
Future											
Dec 2014	EUUS	Future	60	1.2397	1.2316	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2416	1.2335	0.0000	0.0000	0	0.00		
			<u>260</u>					<u>0.00</u>	<u>0.00</u>	<u>13 268.00</u>	<u>181</u>
	Total		260					0.00	0.00	13 268.00	181
Future											
Dec 2014	ZAAD	Future	12,357	9.3901	9.4459	9.3970	9.3841	1,010	9,479,120.00		
Mar 2015	ZAAD	Future	20,574	9.4764	9.5323	9.4800	9.4800	5,010	47,471,050.00		
Jun 2015	ZAAD	Future	3,825	9.5616	9.6156	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.6587	9.7073	0.0000	0.0000	0	0.00		
			<u>37,356</u>					<u>6,020.00</u>	<u>56,950,170.00</u>	<u>2 425 403.00</u>	<u>19 073 .</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	92.5173	63.4400	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	411.1588	357.8396	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	0.1219	0.4876	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.0029	0.0161	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.0027	0.0151	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>:</u>
	Total		38,361					6,020.00	56,950,170.00	2 428 918.00	19 074 (
Future											
Mar 2015	ZACA	Future	100	9.9959	9.9904	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>28 231.00</u>	<u>216 :</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE
Total			100					0.00	0.00	28 231.00	216
Future											
Dec 2014	ZAEU	Future	70,873	13.9023	13.8297	13.8207	13.7781	1,008	13,891,699.20		
Mar 2015	ZAEU	Future	34,657	14.1345	14.0611	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	7,850	14.3580	14.2828	14.2500	14.2304	150	2,135,540.00		
Sep 2015	ZAEU	Future	195	14.6063	14.5263	0.0000	0.0000	0	0.00		
			<u>113,575</u>					<u>1,158.00</u>	<u>16,027,239.20</u>	<u>5 488 758.00</u>	<u>68 014</u>
Option											
Dec 2014	ZAEU	13.74 Put	650	38.1476	65.7469	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	151.2572	205.9659	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	275.7242	340.6075	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	0.3519	0.3714	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	0.2272	0.2537	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	0.1714	0.1975	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	58.6231	71.3546	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	169.5134	195.8673	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	255.5254	289.3677	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	265.2765	299.8612	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	115.9038	102.5034	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	109.6327	96.9509	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	88.3108	78.1079	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	85.5661	75.6860	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	82.9280	73.3591	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	78.7505	69.6759	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	67.4001	59.6272	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	95.0797	108.8554	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	228.0927	209.6077	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	258.1129	280.0829	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	378.3101	357.0571	0.0000	0.0000	0	0.00		
			<u>217,715</u>					<u>0.00</u>	<u>0.00</u>	<u>2 636 480.00</u>	<u>361</u>
Total			331,290					1,158.00	16,027,239.20	8 125 238.00	68 375
Future											
Dec 2014	ZAFR	Future	6,632	11.5575	11.4942	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.7548	11.6907	0.0000	0.0000	0	0.00		
			<u>8,940</u>					<u>0.00</u>	<u>0.00</u>	<u>410 200.00</u>	<u>3 659</u>
Total			8,940					0.00	0.00	410 200.00	3 659
Future											

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Dec 2014	ZAGB	Future	52,999	17.5727	17.6133	17.6312	17.5336	505	8,854,956.00		
Mar 2015	ZAGB	Future	11,874	17.8421	17.8842	17.8736	17.8122	110	1,965,482.00		
Jun 2015	ZAGB	Future	2,082	18.0963	18.1375	18.1500	18.1500	10	181,500.00		
Sep 2015	ZAGB	Future	695	18.3738	18.4097	0.0000	0.0000	0	0.00		
			<u>67,650</u>					<u>625.00</u>	<u>11,001,938.00</u>	<u>4 308 132.00</u>	<u>62 037 :</u>
Option											
Dec 2014	ZAGB	17.35 Put	10,000	44.6541	41.3036	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	69.0973	62.6836	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	928.5880	889.3654	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	0.0340	0.1057	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	0.0161	0.0544	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	16.72 Put	25,000	67.4604	63.3137	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	100.6723	94.4365	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	122.1721	131.9581	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	91.9460	99.7688	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	59.0555	64.5175	0.0000	0.0000	0	0.00		
			<u>91,162</u>					<u>0.00</u>	<u>0.00</u>	<u>881 214.00</u>	<u>198 :</u>
	Total		158,812					625.00	11,001,938.00	5 189 346.00	62 236 :
Future											
Dec 2014	ZAJY	Future	16,039	0.0936	0.0938	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	4,050	0.0952	0.0955	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	25	0.0967	0.0970	0.0000	0.0000	0	0.00		
			<u>20,114</u>					<u>0.00</u>	<u>0.00</u>	<u>598 431.00</u>	<u>6 145 :</u>
	Total		20,114					0.00	0.00	598 431.00	6 145 :
Future											
Dec 2014	ZAKS	Future	9	0.1241	0.1242	0.0000	0.0000	0	0.00		
			<u>9</u>					<u>0.00</u>	<u>0.00</u>	<u>18.00</u>	<u>:</u>
	Total		9					0.00	0.00	18.00	:
Future											
Dec 2014	ZANN	Future	25	0.0622	0.0611	0.0000	0.0000	0	0.00		
Mar 2015	ZANN	Future	332	0.0613	0.0601	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0565	0.0555	0.0000	0.0000	0	0.00		
			<u>56,757</u>					<u>0.00</u>	<u>0.00</u>	<u>170 038.00</u>	<u>1 069 :</u>
	Total		56,757					0.00	0.00	170 038.00	1 069 :
Future											
Dec 2014	ZAUM	Future	1,612	11.2139	11.2293	11.2352	11.1915	30	33,623,900.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE
Mar 2015	ZAUM	Future	918	11.3933	11.4090	11.3704	11.3513	10	11,362,250.00		
Jun 2015	ZAUM	Future	93	11.5643	11.5794	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	25	11.7498	11.7620	0.0000	0.0000	0	0.00		
			<u>2,648</u>					<u>40.00</u>	<u>44,986,150.00</u>	<u>77 340.00</u>	<u>73 712.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	32849.8361	33894.0690	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4 103.00</u>	<u>137.00</u>
	Total		3,068					40.00	44,986,150.00	81 443.00	73 849.00
Future											
Dec 2014	ZAUS	Future	905,212	11.2139	11.2293	11.2599	11.1702	68,172	765,454,685.70		
Mar 2015	ZAUS	Future	146,929	11.3933	11.4090	11.4314	11.3499	21,228	241,840,955.70		
Jun 2015	ZAUS	Future	26,066	11.5643	11.5794	11.5333	11.5333	4,720	54,568,548.00		
Sep 2015	ZAUS	Future	5,369	11.7498	11.7620	11.7778	11.7615	35	411,734.00		
Dec 2015	ZAUS	Future	30,000	11.9258	11.9382	0.0000	0.0000	0	0.00		
			<u>1,113,576</u>					<u>94,155.00</u>	<u>1,062,275,923.40</u>	<u>72 516 547.00</u>	<u>678 955.00</u>
Option											
Dec 2014	ZAUS	9.09 Put	1,402	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	0.0000	0.0001	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	0.0006	0.0016	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1113.9043	1129.3094	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	0.0043	0.0094	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	913.9421	929.3741	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	0.0611	0.1037	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	0.0671	0.1128	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	0.0736	0.1227	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	0.0886	0.1451	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	0.1066	0.1715	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	0.1542	0.2396	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	0.1691	0.2604	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	0.2440	0.3632	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	44,450	0.2674	0.3946	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	0.3209	0.4657	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	0.4215	0.5966	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	0.6618	0.8993	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	0.8655	1.1484	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	1.6060	2.0195	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	485.9606	501.8357	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</u>
Dec 2014	ZAUS	10.74 Call	3,499	476.1384	492.0350	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	437.0118	452.9976	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	417.5645	433.5958	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	3.9754	4.6292	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	4.3117	4.9876	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	359.8511	376.0090	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	322.0753	338.2934	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	10.3374	11.1746	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	11.1699	12.0066	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	12.0647	12.8965	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Call	10,000	266.9258	283.1482	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	30,500	231.5213	247.6480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	17.6213	18.3480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.04 Call	15,000	197.5528	213.4629	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	181.2139	196.9574	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	157.6443	173.0495	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	36.1625	36.0288	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	128.2296	142.9919	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	114.4956	128.8440	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	83.3803	96.4009	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	69.4803	67.1009	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	57.3547	68.6346	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.26 Call	5,000	53.7614	64.7269	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.31 Call	2,000	38.5614	47.9256	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	31.4005	39.8150	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.39 Call	10,000	22.1232	29.0407	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	20.6067	27.2425	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	296.1222	284.9518	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	4.5026	6.9523	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	3.8957	6.1063	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	3.6243	5.7236	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	1.6548	2.8358	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	1.3419	2.3506	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	0.8423	1.5481	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	0.6839	1.2842	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	0.5595	1.0726	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	0.5328	1.0265	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	0.4199	0.8290	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	397	786.5199	771.5290	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	0.4009	0.7953	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</u>
Dec 2014	ZAUS	12.10 Call	7,841	0.2695	0.5570	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	0.1297	0.2890	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	0.1253	0.2802	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.0095	0.0279	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.0079	0.0238	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.0048	0.0152	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.0046	0.0145	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.0781	0.1871	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	6.7698	6.5860	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	11.5609	11.1999	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	22.5299	21.8147	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	41.4598	40.1484	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	48.2210	46.7018	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	54.2630	52.5606	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	55.8670	54.1164	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	47,665	76.3019	73.9884	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	497.5947	510.3003	0.0000	0.0000	5,000	2,530,000.00		
Mar 2015	ZAUS	11.22 Put	500	187.3257	182.5839	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	344.2836	354.9852	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	270.8239	280.2143	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	315.0486	308.2359	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	221.4115	229.6532	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	218.2710	226.4343	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	203.2888	211.0686	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	143.7976	149.8826	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	118.0940	123.3453	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	724.7940	714.3453	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	66.0943	69.4088	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	60.6360	63.7260	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	58.6192	61.6260	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	37.0331	39.0946	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	15.4816	16.4528	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	81.3808	79.5439	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	84.6654	82.7588	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	93.3542	91.2650	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	130.8461	127.9961	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	135.6628	132.7181	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	163.7551	160.3718	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	171.2793	167.7837	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	257.2638	252.6107	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE
Jun 2015	ZAUS	11.40 Put	7,300	307.3657	302.1244	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	385.0389	393.7419	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	164.6656	169.2289	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	75,000	127.2786	130.9706	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	110.4199	113.6974	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	95.6706	98.5713	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	77.0144	75.8869	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1231.3131	1242.3160	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	157.9818	155.8256	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	912.9048	922.8882	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	4,545	163.1048	160.8882	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	437.4106	443.8997	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	322.2625	327.4188	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	239.1759	243.2398	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	149.0552	151.6968	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1143.3913	1153.7397	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	167.5913	165.5397	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1106.9293	1117.1448	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	36,950	968.3311	0.0000	0.0000	0.0000	36,950	35,711,066.50		
Dec 2015	ZAUS	13.10 Call	13,248	358.9165	363.7197	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	344.4455	349.0900	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	36,950	312.4642	0.0000	0.0000	0.0000	73,900	22,975,510.00		
			<u>1,925,388</u>					<u>115,850.00</u>	<u>61,216,576.50</u>	<u>14 355 550.00</u>	<u>3 693 :</u>
Total			3,038,964					210,005.00	1,123,492,499.90	86 872 097.00	682 648 :
Future											
Dec 2014	ZAZW	Future	13	1.7578	1.7554	0.0000	0.0000	0	0.00		
			<u>13</u>					<u>0.00</u>	<u>0.00</u>	<u>26.00</u>	<u>:</u>
Total			13					0.00	0.00	26.00	:
Grand Total			3,893,896					233,098.00	1 292 481 237.10	117,987,802	974,063 :