



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	(0.0198)	(0.0091)	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	1168.5887	1021.8896	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	1268.5887	1121.8895	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	1068.6065	921.8976	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 9</u>
		Total	1,871					0.00	0.00	6 911.00	4 9
Future											
Mar 2015	CAFZ	Future	10,000	181.8172	139.8511	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											
Feb 2015	DAEU	14.41 Call	2,000	189.0612	0.0000	0.0000	0.0000	2,000	308,000.00		
Feb 2015	DAEU	14.41 Put	2,000	463.8612	0.0000	0.0000	0.0000	2,000	1,064,000.00		
Jun 2015	DAEU	14.41 Call	2,000	448.5187	0.0000	0.0000	0.0000	2,000	795,000.00		

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE
		6,000					6,000.00	2,167,000.00	2 000.00	10
	Total	6,000					6,000.00	2,167,000.00	2 000.00	10

Option

Jan 2015	DAGB	18.22 Put	9,605	515.8008	623.8194	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.50 Put	6,336	740.0730	859.3489	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.63 Put	6,938	852.6486	975.5727	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.04 Call	9,605	2.0534	1.8346	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.70 Call	6,336	1.2809	1.3060	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.72 Call	6,938	1.2732	1.3023	0.0000	0.0000	0	0.00	
			45,758					0.00	0.00	18 653.00
	Total		45,758					0.00	0.00	18 653.00

Future

Dec 2014	DAUS	Future	800	11.3571	11.2104	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	4,000	11.3588	11.2122	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	440	11.3819	11.2353	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	Future	3,432	11.4530	11.3050	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	2,671	11.5057	11.3573	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	1,263	11.5095	11.3610	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	Future	2,685	11.5637	11.4147	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,700	11.6266	11.4768	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,625	11.6836	11.5332	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	1,636	11.7430	11.5919	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	250	11.8087	11.6570	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	11.8664	11.7142	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	250	11.9301	11.7778	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	11.9897	11.8377	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.0454	11.8937	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.0981	11.9465	0.0000	0.0000	0	0.00	
			22,752					0.00	0.00	2 697 482.00

Option

Dec 2014	DAUS	11.02 Put	1,500	0.6584	6.1225	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	10.80 Put	500	1.9144	5.4509	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.12 Call	13,000	263.6482	147.6505	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.15 Put	500	21.6555	58.0213	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.99 Call	500	1.5750	0.9138	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	13.80 Call	500	0.0187	0.0175	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.16 Put	10,000	33.0186	73.2466	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.32 Call	10,000	131.0368	63.8954	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	DAUS	11.32 Put	10,000	77.5368	156.6954	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	11.04 Call	5,000	392.6406	278.0009	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	11.28 Put	2,000	83.4108	153.8013	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	11.40 Call	2,000	144.5738	92.8027	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	11.40 Put	2,000	135.6738	231.0027	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	10.80 Put	300	17.8586	29.5985	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	11.15 Put	250	72.7750	120.2123	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	11.45 Call	250	195.1519	138.8406	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	14.27 Call	300	0.8997	0.9193	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	10.80 Put	300	30.6211	45.1524	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	11.15 Put	250	95.7700	144.1459	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	11.60 Call	250	210.2609	161.4076	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	14.50 Call	300	2.2802	1.3021	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	10.80 Put	300	43.1261	63.1187	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	11.04 Put	2,083	85.7506	123.9135	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	11.15 Put	250	117.0469	165.0947	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	11.61 Call	2,083	278.9620	224.9969	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	11.81 Call	250	214.7907	173.7518	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	14.85 Call	300	21.7084	18.9248	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	11.20 Put	22,187	135.8486	188.2983	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	12.24 Call	22,187	134.3134	111.0971	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	10.80 Put	300	56.8233	77.3482	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	11.15 Put	250	129.4801	178.0157	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	12.00 Call	250	228.8095	191.8139	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	15.15 Call	300	41.2649	33.8789	0.0000	0.0000	0	0.00	
May 2015	DAUS	10.80 Put	300	67.0321	86.9655	0.0000	0.0000	0	0.00	
May 2015	DAUS	10.94 Put	3,655	89.1218	114.4905	0.0000	0.0000	0	0.00	
May 2015	DAUS	11.15 Put	250	137.3645	187.2843	0.0000	0.0000	0	0.00	
May 2015	DAUS	11.90 Call	3,655	310.2544	264.6264	0.0000	0.0000	0	0.00	
May 2015	DAUS	12.21 Call	250	233.6203	200.9586	0.0000	0.0000	0	0.00	
May 2015	DAUS	15.48 Call	300	49.3281	41.2504	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	10.80 Put	300	77.2283	97.7402	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	11.15 Put	250	145.6501	195.3369	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	12.46 Call	250	235.6535	207.3189	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	15.88 Call	300	55.0191	46.7513	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	10.80 Put	300	87.0377	107.0282	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	11.15 Put	250	157.3303	201.6993	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	12.71 Call	250	244.9559	219.9948	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	16.15 Call	300	64.9669	54.8281	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	10.80 Put	300	93.8777	113.5009	0.0000	0.0000	0	0.00	

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Aug 2015	DAUS	11.15 Put	250	165.8064	202.3709	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	247.6941	225.9012	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	67.8065	61.6719	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	98.4047	120.7405	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	174.3489	210.5864	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	253.5519	233.7526	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	77.6377	69.2659	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	102.0976	126.0012	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	179.9471	217.7171	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	260.4731	242.5464	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	90.3941	80.9687	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	106.0802	129.1576	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	183.0739	222.3071	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	266.5474	250.0821	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	87.3733	76.6107	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	111.7589	132.9671	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	187.5960	227.6312	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	269.7007	253.6653	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	87.1867	76.1819	0.0000	0.0000	0	0.00		
			<u>126,550</u>					<u>0.00</u>	<u>0.00</u>	<u>4 683 227.00</u>	<u>359 .</u>
Total			149,302					0.00	0.00	7 380 709.00	26 122 .
Future											
Dec 2014	EUUS	Future	60	1.2279	1.2397	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2298	1.2416	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	9.4543	9.3901	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	20,574	9.5410	9.4764	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	3,825	9.6274	9.5616	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.7252	9.6587	0.0000	0.0000	0	0.00		
			<u>37,356</u>					<u>0.00</u>	<u>0.00</u>	<u>2 425 403.00</u>	<u>19 073 .</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	53.2840	92.5173	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	348.1404	411.1588	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	0.2143	0.1219	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.0061	0.0029	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.0060	0.0027	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE
			1,005					0.00	0.00	3 515.00	
		Total	38,361					0.00	0.00	2 428 918.00	19 074 0
Future											
Dec 2014	ZACA	Future	0	9.9062	9.8599	9.9000	9.9000	25	247,500.00		
Mar 2015	ZACA	Future	100	10.0425	9.9959	0.0000	0.0000	0	0.00		
			100					25.00	247,500.00	28 256.00	216 4
		Total	100					25.00	247,500.00	28 256.00	216 4
Future											
Dec 2014	ZAEU	Future	70,873	13.9497	13.9023	13.8850	13.8720	1,257	17,445,502.70		
Mar 2015	ZAEU	Future	34,145	14.1824	14.1345	14.1483	14.1061	1,821	25,684,812.50		
Jun 2015	ZAEU	Future	7,850	14.4070	14.3580	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	195	14.6569	14.6063	0.0000	0.0000	0	0.00		
			113,063					3,078.00	43,130,315.20	5 491 836.00	68 057 1
Option											
Dec 2014	ZAEU	13.74 Put	650	25.6558	38.1476	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	112.7444	151.2572	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	228.7218	275.7242	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	0.0308	0.3519	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	0.0130	0.2272	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	0.0088	0.1714	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	56.0983	58.6231	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	155.8158	169.5134	0.0000	0.0000	453	101,132.66		
Mar 2015	ZAEU	14.00 Put	12,800	237.0241	255.5254	0.0000	0.0000	393	127,807.18		
Mar 2015	ZAEU	14.02 Put	8,500	246.2817	265.2765	0.0000	0.0000	256	86,357.02		
Mar 2015	ZAEU	15.00 Call	713	119.3098	115.9038	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	112.6495	109.6327	0.0000	0.0000	422	37,273.15		
Mar 2015	ZAEU	15.25 Call	7,000	90.0540	88.3108	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	87.1553	85.5661	0.0000	0.0000	167	11,583.40		
Mar 2015	ZAEU	15.31 Call	8,500	84.3693	82.9280	0.0000	0.0000	247	16,619.47		
Mar 2015	ZAEU	15.36 Call	32,000	79.9607	78.7505	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	69.0487	67.4001	0.0000	0.0000	221	11,940.48		
Jun 2015	ZAEU	13.40 Put	7,300	96.9366	95.0797	0.0000	0.0000	203	24,105.17		
Jun 2015	ZAEU	15.35 Call	7,300	233.2989	228.0927	0.0000	0.0000	203	39,920.54		
Dec 2015	ZAEU	13.90 Put	6,076	249.5683	258.1129	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	380.8982	378.3101	0.0000	0.0000	0	0.00		
			217,715					2,565.00	456,739.06	2 639 045.00	361 1
		Total	330,778					5,643.00	43,587,054.26	8 130 881.00	68 419 0

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Future											
Dec 2014	ZAFR	Future	6,632	11.5980	11.5575	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.7957	11.7548	0.0000	0.0000	56	652,080.80		
			<u>8,940</u>					<u>56.00</u>	<u>652,080.80</u>	<u>410 256.00</u>	<u>3 660 :</u>
	Total		8,940					56.00	652,080.80	410 256.00	3 660 :
Future											
Dec 2014	ZAGB	Future	60,499	17.7062	17.5727	17.6356	17.6356	15,300	270,753,180.00		
Mar 2015	ZAGB	Future	11,874	17.9770	17.8421	17.8700	17.8700	120	2,157,900.00		
Jun 2015	ZAGB	Future	2,050	18.2331	18.0963	18.2500	18.1600	37	674,619.50		
Sep 2015	ZAGB	Future	695	18.5125	18.3738	0.0000	0.0000	0	0.00		
			<u>75,118</u>					<u>15,457.00</u>	<u>273,585,699.50</u>	<u>4 323 589.00</u>	<u>62 311 :</u>
Option											
Dec 2014	ZAGB	17.35 Put	10,000	13.1988	44.6541	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	24.1936	69.0973	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	795.3988	928.5880	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	0.0393	0.0340	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	0.0184	0.0161	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	16.72 Put	25,000	52.6022	67.4604	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	76.1118	100.6723	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	142.6747	122.1721	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	108.1884	91.9460	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	70.4223	59.0555	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		166,280					15,457.00	273,585,699.50	5 204 803.00	62 509 :
Future											
Dec 2014	ZAJY	Future	16,039	0.0935	0.0936	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	4,050	0.0951	0.0952	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	25	0.0966	0.0967	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	0.1257	0.1241	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	0.0627	0.0622	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE
Mar 2015	ZANN	Future	332	0.0616	0.0613	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0563	0.0565	0.0000	0.0000	0	0.00		
			<u>56,757</u>					0.00	0.00	170 038.00	1 069 .
	Total		56,757					0.00	0.00	170 038.00	1 069 .
Future											
Dec 2014	ZAUM	Future	1,558	11.3606	11.2139	11.3107	11.2284	80	89,989,310.00		
Mar 2015	ZAUM	Future	998	11.5421	11.3933	11.4999	11.4045	106	121,041,820.00		
Jun 2015	ZAUM	Future	93	11.7152	11.5643	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	25	11.9022	11.7498	0.0000	0.0000	0	0.00		
			<u>2,674</u>					186.00	211,031,130.00	77 526.00	73 923 .
Option											
Mar 2015	ZAUM	11.28 Call	420	41690.5509	32849.8361	0.0000	0.0000	0	0.00		
			<u>420</u>					0.00	0.00	4 103.00	137 .
	Total		3,094					186.00	211,031,130.00	81 629.00	74 060 .
Future											
Dec 2014	ZAUS	Future	843,268	11.3606	11.2139	11.3717	11.2143	213,696	2,407,337,047.70		
Mar 2015	ZAUS	Future	230,553	11.5421	11.3933	11.5400	11.3891	63,669	730,420,029.30		
Jun 2015	ZAUS	Future	26,066	11.7152	11.5643	11.7217	11.5900	50	582,075.50		
Sep 2015	ZAUS	Future	5,354	11.9022	11.7498	11.9017	11.9017	30	357,051.00		
Dec 2015	ZAUS	Future	30,000	12.0774	11.9258	0.0000	0.0000	0	0.00		
			<u>1,135,241</u>					277,445.00	3,138,696,203.50	72 793 992.00	682 094 .
Option											
Dec 2014	ZAUS	9.09 Put	1,402	0.0076	0.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.0108	0.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	0.0124	0.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	0.0128	0.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	0.0133	0.0006	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1260.6136	1113.9043	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	0.0136	0.0043	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	1060.6286	913.9421	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	0.0383	0.0611	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	0.0412	0.0671	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	0.0443	0.0736	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	0.0513	0.0886	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	0.0595	0.1066	0.0000	0.0000	227	391.78		
Dec 2014	ZAUS	10.44 Put	2,491	0.0801	0.1542	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	0.0863	0.1691	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	0.1164	0.2440	0.0000	0.0000	93	292.23		

<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	10.50 Put	44,450	0.1255	0.2674	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.52 Put	9,425	0.1459	0.3209	0.0000	0.0000	294	1,137.84	
Dec 2014	ZAUS	10.55 Put	3,000	0.1830	0.4215	0.0000	0.0000	747	3,570.44	
Dec 2014	ZAUS	10.60 Put	10,558	0.2677	0.6618	0.0000	0.0000	329	2,224.17	
Dec 2014	ZAUS	10.63 Put	2,359	0.3367	0.8655	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.70 Put	22,902	0.5767	1.6060	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.73 Call	6,524	631.3270	485.9606	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.74 Call	3,499	621.3855	476.1384	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.78 Call	3,000	581.6705	437.0118	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.80 Call	500	561.8498	417.5645	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.81 Put	6,000	1.3467	3.9754	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.82 Put	41,000	1.4512	4.3117	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.86 Call	1,000	502.5582	359.8511	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.90 Call	13,000	463.2448	322.0753	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.93 Put	79,241	3.3148	10.3374	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.94 Put	3,000	3.5740	11.1699	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.95 Put	27,500	3.8534	12.0647	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	10.96 Call	10,000	404.7548	266.9258	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.00 Call	30,500	366.2128	231.5213	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.00 Put	35,000	5.6128	17.6213	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.04 Call	15,000	328.1752	197.5528	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.06 Call	3,000	309.3953	181.2139	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.09 Call	5,000	281.5914	157.6443	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.10 Put	4,505	11.8353	36.1625	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.13 Call	11,000	245.3578	128.2296	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.15 Call	3,000	227.6764	114.4956	0.0000	0.0000	93	4,776.52	
Dec 2014	ZAUS	11.20 Call	2,931	185.0664	83.3803	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.20 Put	250	24.4664	69.4803	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.25 Call	5,000	145.3241	57.3547	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.26 Call	5,000	137.7919	53.7614	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.31 Call	2,000	102.5966	38.5614	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.34 Call	7,300	83.7049	31.4005	0.0000	0.0000	227	3,947.71	
Dec 2014	ZAUS	11.39 Call	10,000	60.4936	22.1232	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.40 Call	5,000	56.6858	20.6067	0.0000	0.0000	87	1,057.42	
Dec 2014	ZAUS	11.50 Put	600	167.8588	296.1222	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.61 Call	9,425	12.5343	4.5026	0.0000	0.0000	294	1,009.83	
Dec 2014	ZAUS	11.63 Call	1,000	10.7464	3.8957	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.64 Call	10,558	9.9466	3.6243	0.0000	0.0000	329	976.44	
Dec 2014	ZAUS	11.75 Call	1,000	4.1942	1.6548	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	11.78 Call	4,500	3.3063	1.3419	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	11.86 Call	38,000	1.7524	0.8423	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	1.2772	0.6839	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	0.9996	0.5595	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	0.9416	0.5328	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	0.7034	0.4199	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	397	640.1034	786.5199	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	0.6645	0.4009	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	0.4072	0.2695	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	0.1637	0.1297	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	0.1567	0.1253	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.0157	0.0095	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.0137	0.0079	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.0094	0.0048	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.0091	0.0046	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.2175	0.0781	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	5.5844	6.7698	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	8.1485	11.5609	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	14.0950	22.5299	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	26.9767	41.4598	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	31.6956	48.2210	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	35.9552	54.2630	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	37.0911	55.8670	0.0000	0.0000	256	24,694.43		
Mar 2015	ZAUS	10.90 Put	47,665	50.2001	76.3019	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	610.8811	497.5947	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.22 Put	500	132.4793	187.3257	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	435.4691	344.2836	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	348.1390	270.8239	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	234.9344	315.0486	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	278.8908	221.4115	0.0000	0.0000	256	43,721.04		
Mar 2015	ZAUS	11.55 Call	500	274.3837	218.2710	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	255.5499	203.2888	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	180.1362	143.7976	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	147.1045	118.0940	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	605.0045	724.7940	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	80.0808	66.0943	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	73.4002	60.6360	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	71.0903	58.6192	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	44.5909	37.0331	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	17.6032	15.4816	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	63.3334	81.3808	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	10.75 Put	10,000	65.9027	84.6654	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	72.7156	93.3542	0.0000	0.0000	267	34,285.10		
Jun 2015	ZAUS	10.98 Put	22,320	102.3532	130.8461	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	106.1885	135.6628	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	122.7281	163.7551	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	127.1926	171.2793	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	197.9341	257.2638	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	7,300	240.3573	307.3657	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	454.0653	385.0389	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	187.5420	164.6656	0.0000	0.0000	267	37,964.06		
Jun 2015	ZAUS	13.00 Call	75,000	144.0692	127.2786	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	124.2367	110.4199	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	106.9365	95.6706	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	65.8933	77.0144	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1372.1441	1231.3131	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	130.7162	157.9818	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1037.1958	912.9048	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	14,545	134.9958	163.1048	0.0000	0.0000	10,000	1,623,300.00		
Sep 2015	ZAUS	12.00 Call	13,700	489.5298	437.4106	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	356.0643	322.2625	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	260.9137	239.1759	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	10,000	167.2494	0.0000	0.0000	0.0000	30,000	4,702,700.00		
Sep 2015	ZAUS	14.58 Call	22,320	147.4708	149.0552	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1262.6777	1143.3913	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	135.2777	167.5913	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1224.1946	1106.9293	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1077.0275	968.3311	0.0000	0.0000	3,101	3,077,897.55		
Dec 2015	ZAUS	13.10 Call	13,248	385.8001	358.9165	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	370.1391	344.4455	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	335.5224	312.4642	0.0000	0.0000	6,202	1,948,916.48		
			<u>1,951,307</u>					<u>53,069.00</u>	<u>11,512,863.02</u>	<u>14 408 619.00</u>	<u>3 704 9</u>
		Total	3,086,548					330,514.00	3,150,209,066.52	87 202 611.00	685 799 7
Future											
Dec 2014	ZAZW	Future	13	1.7865	1.7578	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	:

<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>
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Grand Total		3,954,462					357,881.00	3 681 479 531.09	118,565,683	977,761,
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