



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-December-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2014	CAFC	Future	1,942	(0.0006)	(0.0013)	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>-456 706.08</u>
		Total	1,942					0.00	0.00	6 912.00	-456 706.08
Future											
Dec 2014	CAFE	Future	26,600	1351.4352	1222.0876	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26 600.00</u>	<u>17 657 226.30</u>
		Total	26,600					0.00	0.00	26 600.00	17 657 226.30
Future											
Dec 2014	CAFH	Future	1,735	1451.4352	1322.0876	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>3 813 055.51</u>
		Total	1,735					0.00	0.00	4 901.00	3 813 055.51
Future											
Dec 2014	CAFK	Future	1,871	1251.4358	1122.0888	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>4 968 108.62</u>
		Total	1,871					0.00	0.00	6 911.00	4 968 108.62
Future											
Mar 2015	CAFZ	Future	10,000	284.6840	230.5068	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>1 354 800.00</u>
		Total	10,000					0.00	0.00	10 000.00	1 354 800.00
Future											
Jan 2015	CAGB	Future	5,000	126.8906	84.7781	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>643 500.00</u>
		Total	5,000					0.00	0.00	5 000.00	643 500.00

<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 PREMIUM VALUE</u>
Option										
Feb 2015	DAEU	14.41 Call	2,000	365.1874	285.6937	0.0000	0.0000	0	0.00	
Feb 2015	DAEU	14.41 Put	2,000	253.2874	355.0937	0.0000	0.0000	0	0.00	
Jun 2015	DAEU	14.41 Call	2,000	673.7570	578.2498	0.0000	0.0000	0	0.00	
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2 000.00</u>
	Total		6,000					0.00	0.00	2 000.00
Option										
Jan 2015	DAGB	18.22 Put	9,605	282.9447	428.2938	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.50 Put	6,336	452.6691	628.9088	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.63 Put	6,938	544.3335	731.8458	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.04 Call	9,605	4.2199	3.6801	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.70 Call	6,336	2.1508	2.1603	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.72 Call	6,938	2.1113	2.1657	0.0000	0.0000	0	0.00	
			<u>45,758</u>					<u>0.00</u>	<u>0.00</u>	<u>18 653.00</u>
	Total		45,758					0.00	0.00	18 653.00
Future										
Dec 2014	DAUS	Future	0	11.5476	11.4181	0.0000	0.0000	800	9,238,080.00	
Dec 2014	DAUS	Future	4,000	11.5494	11.4181	0.0000	0.0000	4,000	45,754,400.00	
Dec 2014	DAUS	Future	440	11.5629	11.4375	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	Future	3,432	11.6418	11.5111	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	2,671	11.6960	11.5644	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	1,263	11.6998	11.5683	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	Future	2,685	11.7552	11.6231	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,700	11.8198	11.6866	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,625	11.8784	11.7442	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	1,636	11.9395	11.8045	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	250	12.0076	11.8715	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.0673	11.9305	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	250	12.1336	11.9962	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.1961	12.0584	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.2544	12.1164	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.3088	12.1709	0.0000	0.0000	0	0.00	
			<u>21,952</u>					<u>4,800.00</u>	<u>54,992,480.00</u>	<u>2 702 282.00</u>
	Total									25 818 130 756.70
Option										
Dec 2014	DAUS	10.80 Put	500	0.4304	1.1039	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.12 Call	13,000	436.6115	312.8773	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.15 Put	500	4.3719	12.4957	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.99 Call	500	3.1886	2.7006	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	13.80 Call	500	0.0097	0.0221	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.42 Put	1,500	35.5170	0.0000	0.0000	0.0000	1,500	121,500.00	

<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 PREMIUM VALUE</u>
Dec 2014	DAUS	11.16 Put	10,000	9.4442	23.1541	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	261.9913	164.7837	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	24.6913	55.8837	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.40 Call	5,000	211.6747	0.0000	0.0000	0.0000	5,000	750,750.00		
Dec 2014	DAUS	11.68 Call	5,000	63.2636	0.0000	0.0000	0.0000	5,000	302,500.00		
Jan 2015	DAUS	11.04 Call	5,000	563.9338	444.9859	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.28 Put	2,000	38.7588	71.9614	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Call	2,000	261.9458	184.5439	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Put	2,000	67.9458	118.9439	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	12.3278	17.7270	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	39.7317	67.5920	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	315.0900	241.9441	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	1.2770	1.5216	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	229.7744	178.4947	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	20.5168	29.3913	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	63.3906	94.8382	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	318.3622	258.0015	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	5.3995	3.4974	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	31.2887	43.5542	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	61.6050	84.8182	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	81.7091	116.2109	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	395.1441	332.3199	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	305.6811	261.7665	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	27.4910	28.2618	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	96.9786	134.2790	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	193.6648	169.1803	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	43.0801	57.1986	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	96.8484	129.0320	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	313.9330	275.6540	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	50.1195	49.9375	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	52.1864	67.2301	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	70.7015	90.7310	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	108.0310	137.3698	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	410.5783	364.3363	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	312.7512	279.7967	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	68.7256	63.4065	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	60.1729	76.8197	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	118.3538	148.8047	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	309.0073	280.2855	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	71.2610	66.6400	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	65.3573	83.9944	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	127.8077	158.9941	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	12.71 Call	250	315.3803	287.9602	0.0000	0.0000	0	0.00			
Jul 2015	DAUS	16.15 Call	300	88.1776	76.9107	0.0000	0.0000	0	0.00			
Aug 2015	DAUS	10.80 Put	300	71.0007	87.8525	0.0000	0.0000	0	0.00			
Aug 2015	DAUS	11.15 Put	250	133.2341	166.7079	0.0000	0.0000	0	0.00			
Aug 2015	DAUS	12.97 Call	250	315.0125	289.0121	0.0000	0.0000	0	0.00			
Aug 2015	DAUS	16.50 Call	300	92.5701	81.8148	0.0000	0.0000	0	0.00			
Sep 2015	DAUS	10.80 Put	300	76.0045	90.8867	0.0000	0.0000	0	0.00			
Sep 2015	DAUS	11.15 Put	250	137.7439	171.1233	0.0000	0.0000	0	0.00			
Sep 2015	DAUS	13.27 Call	250	316.3403	291.4971	0.0000	0.0000	0	0.00			
Sep 2015	DAUS	16.80 Call	300	104.4782	89.4498	0.0000	0.0000	0	0.00			
Oct 2015	DAUS	10.80 Put	300	81.3822	95.1568	0.0000	0.0000	0	0.00			
Oct 2015	DAUS	11.15 Put	250	140.8949	173.8367	0.0000	0.0000	0	0.00			
Oct 2015	DAUS	13.56 Call	250	317.5054	294.4321	0.0000	0.0000	0	0.00			
Oct 2015	DAUS	16.98 Call	300	117.0783	102.2227	0.0000	0.0000	0	0.00			
Nov 2015	DAUS	10.80 Put	300	84.6167	97.9098	0.0000	0.0000	0	0.00			
Nov 2015	DAUS	11.15 Put	250	142.6315	174.6965	0.0000	0.0000	0	0.00			
Nov 2015	DAUS	13.85 Call	250	318.1107	297.0525	0.0000	0.0000	0	0.00			
Nov 2015	DAUS	17.45 Call	300	114.7454	101.0991	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	10.80 Put	300	87.5556	102.4648	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	11.15 Put	250	146.7345	177.3296	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	14.15 Call	250	317.0781	298.0838	0.0000	0.0000	0	0.00			
Dec 2015	DAUS	17.87 Call	300	109.9591	95.4311	0.0000	0.0000	0	0.00			
			<u>146,550</u>						<u>11,500.00</u>	<u>1,174,750.00</u>	<u>4 716 169.00</u>	<u>365 437 289.43</u>
Total			168,502						16,300.00	56,167,230.00	7 418 451.00	26 183 568 046.13
Future												
Dec 2014	EUUS	Future	60	1.2410	1.2394	0.0000	0.0000	0	0.00			
Mar 2015	EUUS	Future	3	1.2418	1.2403	0.0000	0.0000	0	0.00			
Jun 2015	EUUS	Future	200	1.2428	1.2413	0.0000	0.0000	0	0.00			
			<u>263</u>						<u>0.00</u>	<u>0.00</u>	<u>13 276.00</u>	<u>181 200 901.00</u>
Total			263						0.00	0.00	13 276.00	181 200 901.00
Future												
Dec 2014	ZAAD	Future	10,667	9.6084	9.4896	9.6108	9.5335	434	4,155,425.20			
Mar 2015	ZAAD	Future	21,061	9.6959	9.5769	9.6232	9.6165	184	1,771,534.90			
Jun 2015	ZAAD	Future	5,120	9.7855	9.6648	0.0000	0.0000	0	0.00			
Sep 2015	ZAAD	Future	600	9.8888	9.7657	0.0000	0.0000	0	0.00			
			<u>37,448</u>						<u>618.00</u>	<u>5,926,960.10</u>	<u>2 430 979.00</u>	<u>19 127 145 922.90</u>
Option												
Dec 2014	ZAAD	9.45 Put	201	4.1418	30.6946	0.0000	0.0000	0	0.00			
Dec 2014	ZAAD	9.80 Put	201	195.4071	312.7939	0.0000	0.0000	0	0.00			
Dec 2014	ZAAD	10.05 Call	201	0.3546	0.3678	0.0000	0.0000	0	0.00			

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Dec 2014	ZAAD	10.75 Call	201	0.0084	0.0105	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.0080	0.0104	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>580 148.98</u>
	Total		38,453					618.00	5,926,960.10	2 434 494.00	19 127 726 071.88
Future											
Mar 2015	ZACA	Future	75	10.2118	10.1182	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>28 281.00</u>	<u>216 715 558.10</u>
	Total		75					0.00	0.00	28 281.00	216 715 558.10
Future											
Dec 2014	ZAEU	Future	53,881	14.3329	14.1520	14.3373	14.1908	2,984	42,477,951.90		
Mar 2015	ZAEU	Future	49,725	14.5700	14.3886	14.5515	14.5380	2,085	30,135,377.60		
Jun 2015	ZAEU	Future	8,709	14.8021	14.6174	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	200	15.0627	14.8748	0.0000	0.0000	0	0.00		
			<u>112,515</u>					<u>5,069.00</u>	<u>72,613,329.50</u>	<u>5 575 004.00</u>	<u>69 241 105 496.40</u>
Option											
Dec 2014	ZAEU	13.74 Put	650	0.1405	2.6209	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	1.4364	20.2521	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	7.4246	65.6858	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	0.0109	0.2727	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	0.0077	0.1243	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	0.0066	0.0805	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	26.9164	37.3229	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	72.0998	108.7992	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	120.0818	174.4794	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	125.8367	182.1324	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	219.3421	181.7570	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	207.2906	172.1917	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	165.7897	139.8443	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	160.3934	135.6372	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	155.2403	131.5808	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	147.2002	125.1421	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	127.1548	109.0475	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	62.3977	76.7552	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	348.6528	311.0215	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	166.8821	199.8101	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	483.7500	456.3232	0.0000	0.0000	0	0.00		
			<u>217,715</u>					<u>0.00</u>	<u>0.00</u>	<u>2 639 045.00</u>	<u>361 554 818.74</u>
	Total		330,230					5,069.00	72,613,329.50	8 214 049.00	69 602 660 315.14

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Future											
Dec 2014	ZAFR	Future	6,632	11.9140	11.7719	11.8488	11.8488	35	414,708.00		
Mar 2015	ZAFR	Future	2,308	12.1178	11.9750	12.0586	12.0586	35	422,051.00		
			<u>8,940</u>					<u>70.00</u>	<u>836,759.00</u>	<u>410 326.00</u>	<u>3 661 225 377.70</u>
	Total		8,940					70.00	836,759.00	410 326.00	3 661 225 377.70
Future											
Dec 2014	ZAGB	Future	38,296	18.1220	17.8822	18.1326	17.9655	2,979	53,492,337.50		
Mar 2015	ZAGB	Future	31,400	18.3981	18.1568	18.3882	18.2355	3,507	63,996,973.60		
Jun 2015	ZAGB	Future	3,250	18.6629	18.4174	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	695	18.9557	18.7057	0.0000	0.0000	0	0.00		
			<u>73,641</u>					<u>6,486.00</u>	<u>117,489,311.10</u>	<u>4 429 107.00</u>	<u>64 206 976 860.20</u>
Option											
Dec 2014	ZAGB	17.35 Put	10,000	0.3105	2.6804	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	0.5900	5.6064	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	382.8616	621.0917	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	0.0800	0.1454	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	0.0465	0.0805	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	16.72 Put	25,000	39.0497	50.0451	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	56.9868	75.9938	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	263.2406	214.5342	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	209.4577	169.6494	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	144.9270	117.4381	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>198 252 206.43</u>
	Total		164,803					6,486.00	117,489,311.10	5 310 321.00	64 405 229 066.63
Future											
Dec 2014	ZAJY	Future	3,286	0.0972	0.0958	0.0969	0.0969	3	29,070.00		
Mar 2015	ZAJY	Future	550	0.0989	0.0975	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	15,006	0.1005	0.0990	0.0000	0.0000	0	0.00		
			<u>18,842</u>					<u>3.00</u>	<u>29,070.00</u>	<u>630 177.00</u>	<u>6 455 446 491.00</u>
	Total		18,842					3.00	29,070.00	630 177.00	6 455 446 491.00
Future											
Dec 2014	ZAKS	Future	9	0.1275	0.1263	0.0000	0.0000	0	0.00		
			<u>9</u>					<u>0.00</u>	<u>0.00</u>	<u>18.00</u>	<u>225 360.00</u>
	Total		9					0.00	0.00	18.00	225 360.00
Future											
Dec 2014	ZANN	Future	25	0.0635	0.0619	0.0000	0.0000	0	0.00		
Mar 2015	ZANN	Future	332	0.0625	0.0609	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 2015	ZANN	Future	56,400	0.0549	0.0538	0.0000	0.0000	0	0.00		
			56,757					0.00	0.00	170 038.00	1 069 448 210.00
		Total	56,757					0.00	0.00	170 038.00	1 069 448 210.00
Future											
Dec 2014	ZAUM	Future	1,319	11.5494	11.4181	11.5150	11.4752	272	311,809,780.00		
Mar 2015	ZAUM	Future	1,248	11.7330	11.6012	11.7296	11.6685	494	574,839,320.00		
Jun 2015	ZAUM	Future	98	11.9107	11.7760	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	25	12.1045	11.9672	0.0000	0.0000	0	0.00		
			2,690					766.00	886,649,100.00	78 449.00	74 992 389 340.00
Option											
Mar 2015	ZAUM	11.28 Call	420	56266.9327	47441.5867	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		Total	3,110					766.00	886,649,100.00	82 552.00	75 129 587 804.38
Future											
Dec 2014	ZAUS	Future	323,496	11.5494	11.4181	11.5700	11.4393	70,147	806,111,184.10		
Mar 2015	ZAUS	Future	882,568	11.7330	11.6012	11.7550	11.6171	364,281	4,248,322,103.40		
Jun 2015	ZAUS	Future	49,050	11.9107	11.7760	11.9374	11.7936	10,338	122,421,752.60		
Sep 2015	ZAUS	Future	5,174	12.1045	11.9672	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	35,582	12.2878	12.1496	0.0000	0.0000	0	0.00		
			1,295,870					444,766.00	5,176,855,040.10	75 172 677.00	709 697 125 295.20
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	0.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	0.0000	0.0001	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1449.4000	1318.1011	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	0.0000	0.0011	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	1249.4034	1118.1248	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	0.0079	0.0317	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	0.0097	0.0338	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	0.0118	0.0360	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	0.0174	0.0408	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	0.0250	0.0463	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	0.0262	0.0597	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	0.0266	0.0637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	0.0280	0.0826	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	44,450	0.0283	0.0882	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	0.0291	0.1006	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Dec 2014	ZAUS	10.55 Put	3,000	0.0303	0.1228	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	0.0325	0.1719	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	0.0340	0.2110	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	0.0380	0.3428	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	819.4399	688.5234	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	809.4407	678.5545	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	769.4437	638.7048	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	749.4455	618.7985	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	0.0464	0.7509	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	0.0473	0.8074	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	689.4514	559.1683	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	649.4564	519.4662	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	0.0606	1.6506	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	0.0622	1.7596	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	0.0639	1.8766	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Call	10,000	589.4705	460.1022	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	30,500	549.5074	420.7068	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	0.1074	2.6068	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.04 Call	15,000	509.5647	381.5186	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	489.6045	362.0254	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	459.6840	332.9460	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	0.3171	5.2031	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	419.8424	294.5562	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	399.9535	275.5703	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	350.3747	228.9276	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	0.9747	10.8276	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	301.1276	183.9150	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.26 Call	5,000	291.3381	175.1718	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.31 Call	2,000	242.8473	133.1716	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	214.2671	109.6827	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.39 Call	10,000	168.0065	74.3451	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	159.0340	67.9600	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	28.5291	114.9395	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	26.3778	14.7641	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	21.7857	12.7860	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	19.7949	11.9047	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	6.9988	5.5754	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	5.3257	4.5786	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	2.6546	2.7712	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	1.9110	2.1840	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	1.3945	1.7363	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	1.2917	1.6409	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	12.00 Call	5,000	0.8919	1.1896	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	397	451.4919	583.0896	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	0.8304	1.1167	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	0.4527	0.6431	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	0.1111	0.2224	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	0.1031	0.2112	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.0066	0.0278	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.0065	0.0258	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.0065	0.0212	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.0065	0.0208	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.0883	0.3992	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	5.6220	6.0067	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	7.9799	8.6468	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	10.9919	13.6515	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	18.4888	26.8856	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	21.9831	31.7426	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	25.1617	36.1240	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	26.0128	37.2923	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	35.9102	50.7340	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	781.6725	668.9471	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	583.6977	493.1085	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	1,500	115.9297	161.0469	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	483.6233	404.8968	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	158.2463	212.9205	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	174.1851	232.0519	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	401.8062	334.2011	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	396.3894	329.5685	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	370.1541	307.2015	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	263.2829	223.3404	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	217.2581	185.3914	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	484.2581	584.1914	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	118.9333	104.6591	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	108.8905	96.2849	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	105.4044	93.3744	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	84.6651	75.4990	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	67.1759	59.9271	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	25.5684	24.7743	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	48.8695	62.5924	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	51.0568	65.3150	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	56.8745	72.5360	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	82.4338	103.9328	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	85.7624	107.9892	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	11.10 Put	1,000	104.0357	130.1217	0.0000	0.0000	4,000	433,520.00		
Jun 2015	ZAUS	11.30 Put	3,000	149.5340	197.8756	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	8,300	185.9184	240.6477	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.45 Put	2,500	205.8556	263.7351	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	3,750	226.9371	287.9341	0.0000	0.0000	2,000	529,540.00		
Jun 2015	ZAUS	11.60 Call	500	583.1704	515.5574	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	487.1460	431.9624	0.0000	0.0000	500	228,490.00		
Jun 2015	ZAUS	12.56 Call	1,750	262.4677	238.0428	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	249.1787	226.4609	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	70,000	192.3770	176.4979	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	166.2338	152.8973	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	142.5058	132.0375	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	51.7133	62.1384	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1559.4282	1433.0830	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	99.6328	126.4566	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1207.9518	1098.2221	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	103.4518	131.0221	0.0000	0.0000	10,000	1,241,000.00		
Sep 2015	ZAUS	11.29 Put	50,000	171.3038	210.6799	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	603.6164	550.6654	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	444.6944	407.4017	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	328.1332	301.7307	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	85,000	211.9262	195.0451	0.0000	0.0000	30,000	5,414,000.00		
Sep 2015	ZAUS	14.58 Call	22,320	173.9913	167.4336	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1443.6719	1323.2548	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	105.8719	123.6548	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1401.2249	1285.0313	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1244.8760	1139.4786	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1102.3764	0.0000	0.0000	0.0000	1,197	1,279,329.66		
Dec 2015	ZAUS	13.00 Call	1,197	476.9966	0.0000	0.0000	0.0000	2,394	1,122,594.48		
Dec 2015	ZAUS	13.10 Call	13,248	456.6903	426.5566	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	437.7578	409.2964	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	397.3421	371.5762	0.0000	0.0000	0	0.00		
			<u>2,107,601</u>					<u>50,091.00</u>	<u>10,248,474.14</u>	<u>14 748 429.00</u>	<u>3 769 614 821.67</u>
	Total		3,403,471					494,857.00	5,187,103,514.24	89 921 106.00	713 466 740 116.87
Future											
Dec 2014	ZAZW	Future	13	1.8136	1.7908	0.0000	0.0000	0	0.00		
			<u>13</u>					<u>0.00</u>	<u>0.00</u>	<u>26.00</u>	<u>225 524.00</u>
	Total		13					0.00	0.00	26.00	225 524.00

<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>
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Grand Total

4,292,374

524,169.00

6 326 815 273.94

121,553,954

1,010,003,913,754.13