



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-December-2014

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Future											
Dec 2014	CAFC	Future	1,942	(0.0001)	(0.0006)	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	1386.6238	1351.4352	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	1486.6238	1451.4352	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	1286.6239	1251.4358	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	297.0562	284.6840	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	170.8517	126.8906	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

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Option											
Dec 2014	DAEU	14.34 Call	5,000	187.7504	0.0000	0.0000	0.0000	5,000	649,200.00		
Feb 2015	DAEU	14.41 Call	2,000	375.5721	365.1874	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	247.1721	253.2874	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	685.0573	673.7570	0.0000	0.0000	0	0.00		
			<u>11,000</u>					<u>5,000.00</u>	<u>649,200.00</u>	<u>5 000.00</u>	<u>1 064 000.00</u>
	Total		11,000					5,000.00	649,200.00	5 000.00	1 064 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	258.6256	282.9447	0.0000	0.0000	6,572	2,018,721.24		
Jan 2015	DAGB	18.50 Put	6,336	421.1074	452.6691	0.0000	0.0000	939	481,678.83		
Jan 2015	DAGB	18.63 Put	6,938	510.4514	544.3335	0.0000	0.0000	2,281	1,377,199.37		
Jan 2015	DAGB	21.04 Call	9,605	4.3542	4.2199	0.0000	0.0000	3,286	4,600.40		
Jan 2015	DAGB	21.70 Call	6,336	2.1293	2.1508	0.0000	0.0000	939	215.97		
Jan 2015	DAGB	21.72 Call	6,938	2.0874	2.1113	0.0000	0.0000	2,281	524.63		
			<u>45,758</u>					<u>16,298.00</u>	<u>3,882,940.44</u>	<u>20 934.00</u>	<u>18 078 133.45</u>
	Total		45,758					16,298.00	3,882,940.44	20 934.00	18 078 133.45
Future											
Dec 2014	DAUS	Future	0	11.5847	11.5494	11.5000	11.5000	4,000	46,000,000.00		
Dec 2014	DAUS	Future	440	11.5976	11.5629	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,432	11.6734	11.6418	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.7276	11.6960	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.7315	11.6998	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,685	11.7866	11.7552	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.8511	11.8198	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.9095	11.8784	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.9706	11.9395	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.0391	12.0076	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0992	12.0673	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1660	12.1336	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.2290	12.1961	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2879	12.2544	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.3427	12.3088	0.0000	0.0000	0	0.00		
			<u>17,952</u>					<u>4,000.00</u>	<u>46,000,000.00</u>	<u>2 706 282.00</u>	<u>25 864 130 756.70</u>
Option											
Dec 2014	DAUS	10.80 Put	500	0.3326	0.4304	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.12 Call	13,000	473.3853	436.6115	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	3.8674	4.3719	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	5.1250	3.1886	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.0135	0.0097	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.42 Put	1,500	35.5574	35.5170	0.0000	0.0000	0	0.00		

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Dec 2014	DAUS	11.16 Put	10,000	9.9460	9.4442	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	296.9160	261.9913	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	25.5160	24.6913	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.40 Call	5,000	245.2360	211.6747	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.68 Call	5,000	81.6006	63.2636	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.04 Call	5,000	594.2254	563.9338	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.28 Put	2,000	33.7576	38.7588	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Call	2,000	287.2720	261.9458	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Put	2,000	61.0720	67.9458	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.58 Put	1,500	127.4806	0.0000	0.0000	0.0000	3,000	405,630.00		
Jan 2015	DAUS	10.80 Put	300	10.7212	12.3278	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	33.6427	39.7317	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	333.1370	315.0900	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	1.3617	1.2770	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	244.9016	229.7744	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	235.0069	0.0000	0.0000	0.0000	10,000	2,260,000.00		
Feb 2015	DAUS	10.80 Put	300	17.3555	20.5168	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	54.9930	63.3906	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	334.2341	318.3622	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	6.2032	5.3995	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	26.7303	31.2887	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	54.7144	61.6050	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	73.6018	81.7091	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	410.3679	395.1441	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	316.8750	305.6811	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	27.1015	27.4910	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	86.0606	96.9786	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	200.7720	193.6648	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	38.4582	43.0801	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	88.9822	96.8484	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	323.7273	313.9330	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	50.2138	50.1195	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	47.4896	52.1864	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	64.9087	70.7015	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	100.3374	108.0310	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	421.9052	410.5783	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	321.3827	312.7512	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	70.7335	68.7256	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	55.4269	60.1729	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	110.9852	118.3538	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	316.7603	309.0073	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	77.4228	71.2610	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	10.80 Put	300	62.5027	65.3573	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	120.7539	127.8077	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	322.7087	315.3803	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	91.1958	88.1776	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	68.2214	71.0007	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	126.6257	133.2341	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	321.5194	315.0125	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	98.0579	92.5701	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	73.1431	76.0045	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	130.8134	137.7439	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	322.1468	316.3403	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	104.6326	104.4782	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	77.3348	81.3822	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	132.6673	140.8949	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	324.1518	317.5054	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	123.6722	117.0783	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	79.0157	84.6167	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	134.8292	142.6315	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	324.2297	318.1107	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	117.8280	114.7454	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	81.9588	87.5556	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	136.6262	146.7345	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	323.0815	317.0781	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	113.1915	109.9591	0.0000	0.0000	0	0.00		
			<u>158,050</u>					<u>13,000.00</u>	<u>2,665,630.00</u>	<u>4 729 169.00</u>	<u>368 102 919.43</u>
Total			176,002					17,000.00	48,665,630.00	7 435 451.00	26 232 233 676.13
Future											
Dec 2014	EUUS	Future	60	1.2391	1.2410	0.0000	0.0000	0	0.00		
Mar 2015	EUUS	Future	3	1.2398	1.2418	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2408	1.2428	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	8,167	9.5829	9.6084	0.0000	0.0000	2,500	24,021,000.00		
Mar 2015	ZAAD	Future	21,081	9.6651	9.6959	9.6195	9.6195	20	192,390.00		
Jun 2015	ZAAD	Future	7,620	9.7524	9.7855	0.0000	0.0000	5,000	48,889,500.00		
Sep 2015	ZAAD	Future	600	9.8537	9.8888	0.0000	0.0000	0	0.00		
			<u>37,468</u>					<u>7,520.00</u>	<u>73,102,890.00</u>	<u>2 438 499.00</u>	<u>19 200 248 812.90</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	3.3849	4.1418	0.0000	0.0000	0	0.00		

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Dec 2014	ZAAD	9.80 Put	201	217.5964	195.4071	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	0.0126	0.3546	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.0002	0.0084	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.0001	0.0080	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		38,473					7,520.00	73,102,890.00	2 442 014.00	19 200 828 961.88
Future											
Mar 2015	ZACA	Future	75	10.1911	10.2118	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	22,752	14.3618	14.3329	14.3665	14.3284	33,213	476,194,982.40		
Mar 2015	ZAEU	Future	75,552	14.5860	14.5700	14.6595	14.5852	46,206	672,730,293.10		
Jun 2015	ZAEU	Future	11,094	14.8172	14.8021	0.0000	0.0000	4,770	70,626,731.40		
Sep 2015	ZAEU	Future	200	15.0786	15.0627	0.0000	0.0000	0	0.00		
			<u>109,598</u>					<u>84,189.00</u>	<u>1,219,552,006.90</u>	<u>5 659 193.00</u>	<u>70 460 657 503.30</u>
Option											
Dec 2014	ZAEU	13.74 Put	650	0.0340	0.1405	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	0.5406	1.4364	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	3.7198	7.4246	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	0.0074	0.0109	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	0.0066	0.0077	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	0.0064	0.0066	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	25.2752	26.9164	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	69.6399	72.0998	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	115.2335	120.0818	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	120.9384	125.8367	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	225.2737	219.3421	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	212.9537	207.2906	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	170.4880	165.7897	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	164.9612	160.3934	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	159.6354	155.2403	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	151.2224	147.2002	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	130.7142	127.1548	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	60.5412	62.3977	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	357.3440	348.6528	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	177.7209	166.8821	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	505.8432	483.7500	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>

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Total			327,313					84,189.00	1,219,552,006.90	8 298 238.00	70 822 212 322.04
Future											
Dec 2014	ZAFR	Future	1,014	11.9526	11.9140	11.9198	11.9198	6,952	82,863,949.60		
Mar 2015	ZAFR	Future	2,308	12.1438	12.1178	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	12.3408	12.3164	0.0000	0.0000	12,904	158,923,208.20		
			<u>9,774</u>					<u>19,856.00</u>	<u>241,787,157.80</u>	<u>430 182.00</u>	<u>3 903 012 535.50</u>
Total			9,774					19,856.00	241,787,157.80	430 182.00	3 903 012 535.50
Future											
Dec 2014	ZAGB	Future	34,834	18.1741	18.1220	18.1599	18.0157	5,689	102,958,557.10		
Mar 2015	ZAGB	Future	32,366	18.4351	18.3981	18.4299	18.3262	2,567	47,204,690.90		
Jun 2015	ZAGB	Future	5,578	18.6988	18.6629	18.6351	18.6351	5,085	94,769,053.60		
Sep 2015	ZAGB	Future	695	18.9931	18.9557	0.0000	0.0000	0	0.00		
			<u>73,473</u>					<u>13,341.00</u>	<u>244,932,301.60</u>	<u>4 442 448.00</u>	<u>64 451 909 161.80</u>
Option											
Dec 2014	ZAGB	17.35 Put	10,000	0.0920	0.3105	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	0.1781	0.5900	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	328.9642	382.8616	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	0.0152	0.0800	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	0.0136	0.0465	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	16.72 Put	25,000	35.5503	39.0497	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	53.1870	56.9868	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	270.0140	263.2406	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	213.9353	209.4577	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	146.8488	144.9270	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			164,635					13,341.00	244,932,301.60	5 323 662.00	64 650 161 368.23
Future											
Dec 2014	ZAJY	Future	175	0.0973	0.0972	0.0000	0.0000	3,276	31,846,323.60		
Mar 2015	ZAJY	Future	3,826	0.0989	0.0989	0.0000	0.0000	3,276	32,370,483.60		
Jun 2015	ZAJY	Future	14,981	0.1004	0.1005	0.0000	0.0000	25	250,000.00		
			<u>18,982</u>					<u>6,577.00</u>	<u>64,466,807.20</u>	<u>636 754.00</u>	<u>6 519 913 298.20</u>
Total			18,982					6,577.00	64,466,807.20	636 754.00	6 519 913 298.20
Future											
Dec 2014	ZAKS	Future	9	0.1281	0.1275	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

<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>
Future											
Dec 2014	ZANN	Future	25	0.0639	0.0635	0.0000	0.0000	0	0.00		
Mar 2015	ZANN	Future	332	0.0628	0.0625	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0552	0.0549	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>1 069 448 210.00</u>
	Total		56,757					0.00	0.00	170 038.00	1 069 448 210.00
Future											
Dec 2014	ZAUM	Future	1,331	11.5902	11.5494	11.5536	11.4952	24	27,637,490.00		
Mar 2015	ZAUM	Future	1,241	11.7644	11.7330	11.7145	11.6750	20	23,420,610.00		
Jun 2015	ZAUM	Future	98	11.9417	11.9107	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	25	12.1366	12.1045	0.0000	0.0000	0	0.00		
			<u>2,695</u>					<u>44.00</u>	<u>51,058,100.00</u>	<u>78 493.00</u>	<u>75 043 447 440.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	58316.7280	56266.9327	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4 103.00</u>	<u>137 198 464.38</u>
	Total		3,115					44.00	51,058,100.00	82 596.00	75 180 645 904.38
Future											
Dec 2014	ZAUS	Future	181,320	11.5902	11.5494	11.5594	11.4843	183,625	2,114,477,091.20		
Mar 2015	ZAUS	Future	1,018,468	11.7644	11.7330	11.7777	11.6583	252,007	2,948,647,952.70		
Jun 2015	ZAUS	Future	86,539	11.9417	11.9107	11.8922	11.8610	76,309	908,034,387.20		
Sep 2015	ZAUS	Future	6,294	12.1366	12.1045	0.0000	0.0000	1,120	13,477,512.00		
Dec 2015	ZAUS	Future	35,582	12.3216	12.2878	0.0000	0.0000	0	0.00		
			<u>1,328,203</u>					<u>513,061.00</u>	<u>5,984,636,943.10</u>	<u>75 685 738.00</u>	<u>715 681 762 238.30</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	0.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1490.2000	1449.4000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	1290.2004	1249.4034	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	0.0013	0.0079	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	0.0016	0.0097	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	0.0021	0.0118	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	0.0034	0.0174	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	0.0054	0.0250	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	0.0129	0.0262	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	0.0158	0.0266	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	0.0163	0.0280	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.50 Put	44,450	0.0164	0.0283	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	0.0166	0.0291	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,000	0.0170	0.0303	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	0.0175	0.0325	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	0.0179	0.0340	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	0.0188	0.0380	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	860.2192	819.4399	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	850.2194	809.4407	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	810.2200	769.4437	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	790.2203	749.4455	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	0.0205	0.0464	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	0.0207	0.0473	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	730.2214	689.4514	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	690.2223	649.4564	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	0.0230	0.0606	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	0.0232	0.0622	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	0.0235	0.0639	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Call	10,000	630.2238	589.4705	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	30,500	590.2249	549.5074	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	0.0249	0.1074	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.04 Call	15,000	550.2396	509.5647	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	530.2502	489.6045	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	500.2720	459.6840	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	0.0813	0.3171	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	460.3174	419.8424	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	440.3504	399.9535	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	390.4826	350.3747	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	0.2826	0.9747	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	340.7378	301.1276	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.26 Call	5,000	330.8125	291.3381	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.31 Call	2,000	281.3799	242.8473	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	251.9539	214.2671	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.39 Call	10,000	203.5999	168.0065	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	194.0798	159.0340	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	300	14.1341	28.5291	0.0000	0.0000	300	2,700.00		
Dec 2014	ZAUS	11.61 Call	9,425	32.0225	26.3778	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	25.6863	21.7857	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	22.9838	19.7949	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	6.7943	6.9988	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	4.9328	5.3257	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	2.1954	2.6546	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	1.5046	1.9110	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	11.94 Call	500	1.0507	1.3945	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	0.9633	1.2917	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	0.6349	0.8919	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	397	410.4349	451.4919	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	0.5861	0.8304	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	0.2997	0.4527	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	0.0850	0.1111	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	0.0797	0.1031	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.0068	0.0066	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.0066	0.0065	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.0061	0.0065	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.0061	0.0065	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.0000	0.0883	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	4.5735	5.6220	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	6.3178	7.9799	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	8.5191	10.9919	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	14.7005	18.4888	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	17.7544	21.9831	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	20.5621	25.1617	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	21.3190	26.0128	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	30.2201	35.9102	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	806.3143	781.6725	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	604.7752	583.6977	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	1,500	104.6390	115.9297	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	501.7727	483.6233	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	144.6031	158.2463	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	159.7597	174.1851	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	417.2378	401.8062	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	411.6320	396.3894	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	197.2320	213.3894	0.0000	0.0000	200	49,920.00		
Mar 2015	ZAUS	11.60 Call	250	384.4575	370.1541	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	280.5637	0.0000	0.0000	0.0000	7,500	2,404,350.00		
Mar 2015	ZAUS	11.85 Call	500	273.5007	263.2829	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	225.6515	217.2581	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	461.2515	484.2581	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	123.4064	118.9333	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	859.0064	885.9333	0.0000	0.0000	600	504,000.00		
Mar 2015	ZAUS	12.58 Call	50,000	112.9499	108.8905	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	109.3207	105.4044	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	87.7465	84.6651	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	69.5449	67.1759	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	26.2145	25.5684	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	10.73 Put	22,850	45.2696	48.8695	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	46.5756	51.0568	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	52.0357	56.8745	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	76.2083	82.4338	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	79.3702	85.7624	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	0	96.7769	104.0357	0.0000	0.0000	2,000	189,460.00		
Jun 2015	ZAUS	11.30 Put	3,000	140.3835	149.5340	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	8,300	171.4728	185.9184	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.45 Put	2,500	190.8324	205.8556	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	4,750	211.3680	226.9371	0.0000	0.0000	1,000	236,670.00		
Jun 2015	ZAUS	11.60 Call	500	597.5974	583.1704	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	499.9044	487.1460	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	269.4353	262.4677	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	255.8054	249.1787	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	70,000	197.5967	192.3770	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	171.1901	166.2338	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	146.8509	142.5058	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	49.9220	51.7133	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1589.6248	1559.4282	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	93.9048	99.6328	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1234.2178	1207.9518	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	97.6178	103.4518	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	163.9246	171.3038	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	617.6756	603.6164	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	454.4172	444.6944	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	334.4338	328.1332	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	85,000	214.9612	211.9262	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	171.8560	173.9913	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1470.7828	1443.6719	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	99.1828	105.8719	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1427.8233	1401.2249	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1269.4366	1244.8760	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1124.8315	1102.3764	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	486.6441	476.9966	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	465.8700	456.6903	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	446.5014	437.7578	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	405.1619	397.3421	0.0000	0.0000	0	0.00		
			<u>2,115,301</u>					<u>11,600.00</u>	<u>3,387,100.00</u>	<u>14 760 029.00</u>	<u>3 773 001 921.67</u>
		Total	3,443,504					524,661.00	5,988,024,043.10	90 445 767.00	719 454 764 159.97

Future

Dec 2014	ZAZW	Future	13	1.8205	1.8136	0.0000	0.0000	0	0.00		
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<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>
		13					0.00	0.00	26.00	225 524.00
	Total	13					0.00	0.00	26.00	225 524.00
Grand Total		4,342,821					694,486.00	7 936 121 077.04	122,248,440	1,017,940,034,831.17