



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-November-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
	Dec 2014 CAFC	Future	1,942	(4.2054)	(8.6317)	0.0000	0.0000	0	0.00		
			<u>1,942</u>					<i>0.00</i>	<i>0.00</i>	6 912.00	-456 706.08
		<b>Total</b>	<b>1,942</b>					<b>0.00</b>	<b>0.00</b>	6 912.00	-456 706.08
<b>Future</b>											
	Dec 2014 CAFE	Future	26,600	964.3864	1030.0318	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<i>0.00</i>	<i>0.00</i>	26 600.00	17 657 226.30
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	26 600.00	17 657 226.30
<b>Future</b>											
	Dec 2014 CAFH	Future	1,735	1064.2724	1129.8555	0.0000	0.0000	0	0.00		
			<u>1,735</u>					<i>0.00</i>	<i>0.00</i>	4 901.00	3 813 055.51
		<b>Total</b>	<b>1,735</b>					<b>0.00</b>	<b>0.00</b>	4 901.00	3 813 055.51
<b>Future</b>											
	Dec 2014 CAFK	Future	1,871	867.0737	934.7188	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<i>0.00</i>	<i>0.00</i>	6 911.00	4 968 108.62
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	6 911.00	4 968 108.62
<b>Future</b>											
	Dec 2014 CAFY	Future	10	10000.0000	10000.0000	0.0000	0.0000	0	0.00		
			<u>10</u>					<i>0.00</i>	<i>0.00</i>	10.00	348 000.00
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	10.00	348 000.00
<b>Future</b>											
	Nov 2014 CAGA	Future	8,000	48.7395	83.5687	0.0000	0.0000	0	0.00		
			<u>8,000</u>					<i>0.00</i>	<i>0.00</i>	8 000.00	461 440.00
		<b>Total</b>	<b>8,000</b>					<b>0.00</b>	<b>0.00</b>	8 000.00	461 440.00

<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>
<b>Future</b>											
Nov 2014	DAEU	Future	2,000	13.8782	13.9065	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>78 500.00</u>	<u>953 873 500.00</u>
		<b>Total</b>	<b>2,000</b>					<b>0.00</b>	<b>0.00</b>	<b>298 500.00</b>	<b>953 873 500.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	777.1071	728.8244	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1013.7706	960.9193	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	1127.2833	1073.4300	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	4.4714	5.1339	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	4.3586	4.5166	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	4.3598	4.5168	0.0000	0.0000	0	0.00		
			<u>33,442</u>					<u>0.00</u>	<u>0.00</u>	<u>12 578.00</u>	<u>6 537 248.70</u>
		<b>Total</b>	<b>33,442</b>					<b>0.00</b>	<b>0.00</b>	<b>12 578.00</b>	<b>6 537 248.70</b>
<b>Future</b>											
Nov 2014	DAUS	Future	441	11.1238	11.1880	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	201	11.1449	11.2111	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.1590	11.2255	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1608	11.2273	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.1829	11.2499	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,182	11.2535	11.3215	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.3058	11.3744	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.3097	11.3783	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.3640	11.4331	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.4261	11.4958	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.4826	11.5531	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5420	11.6133	0.0000	0.0000	0	0.00		
			<u>20,394</u>					<u>0.00</u>	<u>0.00</u>	<u>2 685 747.00</u>	<u>25 631 865 079.40</u>
<b>Option</b>											
Nov 2014	DAUS	11.23 Put	3,000	116.9261	82.8656	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	5.6364	5.0585	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.0206	0.0238	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	82.8932	66.8273	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	0.7778	2.3953	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	11,000	53.2675	92.6066	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	21.2059	13.4905	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	121.7583	101.9533	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	6.9246	14.1072	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.3607	0.3211	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	134.1646	113.0431	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	91.9393	122.9184	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	DAUS	11.32 Put	10,000	237.0393	201.1184	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	50.7518	42.3100	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	1.2857	2.0648	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	66.1051	56.5327	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	11.5333	3.1385	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	81.1271	73.0891	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	30.1137	30.0680	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	227.7838	205.5909	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	123.9158	142.4979	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	94.8789	85.0031	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	42.2732	46.1681	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	105.9035	94.2749	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	48.4336	53.7117	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	115.9724	105.3842	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	51.9310	60.2526	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	125.4025	114.6885	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	64.4792	70.7487	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	132.8486	121.4257	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	66.6384	77.7296	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	139.8229	128.3303	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	78.3845	86.4890	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	146.1596	132.7131	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	90.3866	99.6410	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	150.4104	134.8985	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	86.0842	97.6704	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	154.8061	138.8006	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	79.3221	91.8685	0.0000	0.0000	0	0.00		
			<u>99,574</u>					<u>0.00</u>	<u>0.00</u>	<u>4 605 096.00</u>	<u>348 616 339.89</u>
<b>Total</b>			<b>119,968</b>					<b>0.00</b>	<b>0.00</b>	<b>7 290 843.00</b>	<b>25 980 481 419.29</b>
<b>Future</b>											
Dec 2014	EUUS	Future	110	1.2465	1.2417	1.2500	1.2500	100	1,247,900.00		
Jun 2015	EUUS	Future	200	1.2483	1.2435	0.0000	0.0000	0	0.00		
			<u>310</u>					<u>100.00</u>	<u>1,247,900.00</u>	<u>13 218.00</u>	<u>180 480 619.00</u>
<b>Total</b>			<b>310</b>					<b>100.00</b>	<b>1,247,900.00</b>	<b>13 218.00</b>	<b>180 480 619.00</b>
<b>Future</b>											
Dec 2014	ZAAD	Future	12,268	9.7017	9.7215	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	15,297	9.7857	9.8073	9.8195	9.8195	250	2,454,875.00		
Jun 2015	ZAAD	Future	3,800	9.8692	9.8927	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.9648	9.9899	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
			31,965					250.00	2,454,875.00	2 406 700.00	18 893 199 837.10
<b>Option</b>											
	Dec 2014	ZAAD	9.45 Put	201	17.6299	16.8016	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	9.80 Put	201	145.7003	134.8672	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.05 Call	201	10.6192	12.8558	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.75 Call	201	0.3661	0.4550	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.80 Call	201	0.2886	0.3570	0.0000	0.0000	0	0.00	
			1,005					0.00	0.00	3 515.00	580 148.98
	<b>Total</b>		<b>32,970</b>					<b>250.00</b>	<b>2,454,875.00</b>	2 410 215.00	18 893 779 986.08
<b>Future</b>											
	Mar 2015	ZACA	Future	100	9.9902	10.0287	0.0000	0.0000	0	0.00	
			100					0.00	0.00	28 231.00	216 213 058.10
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	28 231.00	216 213 058.10
<b>Future</b>											
	Dec 2014	ZAEU	Future	73,731	13.9144	13.9431	13.9630	13.9433	77	1,074,214.80	
	Mar 2015	ZAEU	Future	34,715	14.1486	14.1795	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	Future	7,500	14.3732	14.4062	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	Future	200	14.6266	14.6617	14.6511	14.6507	100	1,465,108.00	
			116,146					177.00	2,539,322.80	5 472 198.00	67 785 209 915.70
<b>Option</b>											
	Dec 2014	ZAEU	13.74 Put	650	81.1773	80.0106	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.99 Put	4,000	194.7743	186.4429	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	14.15 Put	3,000	306.1767	292.3347	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.15 Call	4,500	2.9078	3.7440	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.29 Call	25,000	2.0577	2.6455	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.37 Call	7,000	1.7184	2.1900	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.80 Put	15,000	191.6907	187.4163	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.00 Put	12,800	280.2281	272.8530	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.02 Put	8,500	290.1408	282.4314	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.00 Call	713	142.6155	149.3785	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.05 Call	14,500	135.6704	141.9797	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.28 Call	5,700	108.6081	113.1162	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.31 Call	8,500	105.5950	109.9030	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.36 Call	32,000	100.8063	104.7895	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.50 Call	7,100	88.8031	91.9753	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	13.90 Put	5,892	286.2981	282.5797	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	16.50 Call	5,892	413.6314	416.9056	0.0000	0.0000	0	0.00	
			160,747					0.00	0.00	2 537 028.00	351 790 311.92
	<b>Total</b>		<b>276,893</b>					<b>177.00</b>	<b>2,539,322.80</b>	8 009 226.00	68 137 000 227.62

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
<b>Future</b>											
Dec 2014	ZAFR	Future	6,632	11.5767	11.6013	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.7803	11.8065	0.0000	0.0000	0	0.00		
			<u>8,940</u>					<u>0.00</u>	<u>0.00</u>	<u>410 100.00</u>	<u>3 658 587 457.90</u>
		<b>Total</b>	<b>8,940</b>					<b>0.00</b>	<b>0.00</b>	<b>410 100.00</b>	<b>3 658 587 457.90</b>
<b>Future</b>											
Dec 2014	ZAGB	Future	47,860	17.4508	17.5150	0.0000	0.0000	1,000	17,448,500.00		
Mar 2015	ZAGB	Future	5,721	17.7180	17.7852	17.7082	17.6870	24	424,912.00		
Jun 2015	ZAGB	Future	1,842	17.9714	18.0409	18.0005	17.9600	67	1,205,207.50		
Sep 2015	ZAGB	Future	1,405	18.2513	18.3246	18.2420	18.2420	200	3,648,400.00		
			<u>56,828</u>					<u>1,291.00</u>	<u>22,727,019.50</u>	<u>4 261 607.00</u>	<u>61 225 550 555.90</u>
		<b>Total</b>						<b>1,291.00</b>	<b>22,727,019.50</b>	<b>4 261 607.00</b>	<b>61 225 550 555.90</b>
<b>Option</b>											
Dec 2014	ZAGB	17.35 Put	10,000	143.9150	125.4712	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	186.9570	164.1691	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	1059.2916	998.3698	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	2.8965	4.0670	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	2.0714	3.0806	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	159.0737	144.8088	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	150.3295	162.3602	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	86.0956	91.7054	0.0000	0.0000	0	0.00		
			<u>61,162</u>					<u>0.00</u>	<u>0.00</u>	<u>820 394.00</u>	<u>193 317 418.23</u>
		<b>Total</b>	<b>117,990</b>					<b>1,291.00</b>	<b>22,727,019.50</b>	<b>5 082 001.00</b>	<b>61 418 867 974.13</b>
<b>Future</b>											
Dec 2014	ZAJY	Future	15,513	0.0958	0.0963	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.0975	0.0980	0.0000	0.0000	0	0.00		
			<u>15,563</u>					<u>0.00</u>	<u>0.00</u>	<u>591 380.00</u>	<u>6 078 628 299.40</u>
		<b>Total</b>	<b>15,563</b>					<b>0.00</b>	<b>0.00</b>	<b>591 380.00</b>	<b>6 078 628 299.40</b>
<b>Future</b>											
Dec 2014	ZAKS	Future	9	0.1238	0.1243	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>
		<b>Total</b>	<b>9</b>					<b>0.00</b>	<b>0.00</b>	<b>18.00</b>	<b>225 360.00</b>
<b>Future</b>											
Dec 2014	ZANN	Future	17	0.0643	0.0647	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0608	0.0589	0.0000	0.0000	0	0.00		
			<u>56,417</u>					<u>0.00</u>	<u>0.00</u>	<u>169 324.00</u>	<u>1 065 084 640.00</u>
		<b>Total</b>	<b>56,417</b>					<b>0.00</b>	<b>0.00</b>	<b>169 324.00</b>	<b>1 065 084 640.00</b>

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
<b>Future</b>											
Dec 2014	ZAUM	Future	1,723	11.1626	11.2291	11.1728	11.1500	6	6,701,400.00		
Mar 2015	ZAUM	Future	418	11.3427	11.4116	11.3450	11.3070	15	16,979,500.00		
Jun 2015	ZAUM	Future	93	11.5143	11.5852	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	11.7030	11.7764	0.0000	0.0000	0	0.00		
			<u>2,249</u>					<u>21.00</u>	<u>23,680,900.00</u>	<u>76 039.00</u>	<u>72 252 855 530.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	32339.7932	36797.1169	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>
		<b>Total</b>	<b>2,669</b>					<b>21.00</b>	<b>23,680,900.00</b>	<b>80 142.00</b>	<b>72 390 053 994.38</b>
<b>Future</b>											
Dec 2014	ZAUS	Future	939,648	11.1626	11.2291	11.1750	11.1241	26,889	300,722,867.90		
Mar 2015	ZAUS	Future	121,769	11.3427	11.4116	11.3527	11.3097	1,269	14,371,197.30		
Jun 2015	ZAUS	Future	28,426	11.5143	11.5852	11.5125	11.5125	5,800	66,757,300.00		
Sep 2015	ZAUS	Future	3,885	11.7030	11.7764	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	30,000	11.8867	11.9609	0.0000	0.0000	0	0.00		
			<u>1,123,728</u>					<u>33,958.00</u>	<u>381,851,365.20</u>	<u>71 766 743.00</u>	<u>670 601 430 353.70</u>
<b>Option</b>											
Dec 2014	ZAUS	9.09 Put	1,402	0.0217	0.0099	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.0777	0.0409	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	0.2849	0.1696	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	0.4234	0.2606	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	0.6874	0.4395	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1063.5712	1129.7834	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	0.9712	0.6834	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	864.3828	930.3753	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	2.0316	1.4299	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	2.1002	1.4722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	2.1716	1.5161	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	2.3232	1.6089	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	2.4877	1.7089	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	2.8603	1.9335	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	2.9637	1.9953	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	3.4241	2.2690	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	44,450	3.5523	2.3448	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	3.8260	2.5059	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	4.2852	2.7743	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	5.2045	3.3067	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	6.4840	3.6879	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	10.6054	4.8167	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	445.5651	505.4801	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Dec 2014	ZAUS	10.74 Call	3,499	436.4446	496.0850	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	400.4846	458.9861	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	382.8472	440.7600	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	21.5228	12.6367	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	22.8633	13.6765	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	331.5292	387.6196	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	298.8327	353.6797	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	42.6149	30.0194	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	44.9268	32.0156	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	47.3358	34.1072	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	35,000	223.4977	275.1662	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	60.8977	46.0662	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	183.3779	233.0564	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	164.9013	213.5373	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	96.3858	78.1652	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	141.9864	189.1607	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	131.2832	177.6878	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	110.5410	151.0984	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	147.9410	121.9984	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	92.7659	127.4632	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.26 Call	5,000	89.5394	123.5049	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.31 Call	2,000	74.9198	105.3420	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	67.2638	95.6688	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.39 Call	10,000	56.1514	81.3964	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	54.1553	78.7996	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	43.5724	64.8424	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	375.0967	327.8348	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	25.3810	39.8852	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	23.6353	37.4050	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	22.8106	36.2261	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	15.0319	25.5770	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	13.2814	23.2965	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	9.5288	17.3066	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	8.0652	14.7622	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	6.8247	12.5728	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	6.5454	12.0757	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	5.3108	9.8574	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	842.7108	780.7574	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	5.0934	9.4632	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	3.4978	6.5329	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	1.6610	2.9462	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	1.6118	2.8241	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	13.00 Call	36,000	0.2842	0.3969	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.2526	0.3489	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.1818	0.2430	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.1757	0.2339	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.1606	0.4263	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	11.0491	9.6595	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	19.3457	15.5924	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	34.1522	28.8508	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	65.9488	58.1083	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	73.1136	64.7703	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	75.0282	66.5285	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	102.5120	89.0265	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	5,000	478.5069	531.2035	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	273.2367	311.7407	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	370.0583	337.6018	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	228.0954	261.9221	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	211.4134	243.3768	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	155.8689	181.0553	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	131.3137	153.0137	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	73.1698	85.8044	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	71.0694	83.3246	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	47.9665	55.9117	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	27.1611	27.0115	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	98.2507	88.1420	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	102.0431	91.7136	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	157.3969	141.4627	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	164.7591	146.6060	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	196.1673	176.1043	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	204.5030	183.9726	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	298.2474	273.1272	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	7,300	351.8772	324.5647	0.0000	0.0000	4,000	1,356,240.00		
Jun 2015	ZAUS	13.00 Call	75,000	139.8413	154.8927	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	122.7674	135.8491	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	107.6725	118.9642	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	89.7367	81.9618	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1199.6027	1263.3319	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	182.8446	169.8626	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	891.5334	951.7733	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	447.5634	481.7246	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	336.6414	363.4998	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	254.2046	275.5787	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	167.3469	173.9489	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	ZAUS	10.95 Call	4,331	1129.5862	1187.4934	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	10.95 Put	8,917	192.8862	176.5934	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	11.00 Call	500	1094.1898	1151.4808	0.0000	0.0000	0	0.00	
Dec 2015	ZAUS	13.10 Call	13,248	372.7936	397.8777	0.0000	0.0000	0	0.00	
			<u>1,727,170</u>					<u>4,000.00</u>	<u>1,356,240.00</u>	<u>13 929 549.00</u>
		<b>Total</b>	<b>2,850,898</b>					<b>37,958.00</b>	<b>383,207,605.20</b>	<b>85 696 292.00</b>
										<b>674 201 980 201.40</b>
<b>Future</b>										
Dec 2014	ZAZW	Future	13	1.7399	1.7488	0.0000	0.0000	0	0.00	
			<u>13</u>					<u>0.00</u>	<u>0.00</u>	<u>26.00</u>
		<b>Total</b>	<b>13</b>					<b>0.00</b>	<b>0.00</b>	<b>26.00</b>
										<b>225 524.00</b>
										<b>225 524.00</b>
<b>Grand Total</b>			<b>3,558,340</b>					<b>39,797.00</b>	<b>435 857 622.50</b>	<b>116,696,654</b>
										<b>962,653,595,741.53</b>