



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	(0.5818)	(1.9006)	0.0000	0.0000	0	0.00		
			<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>6912.00</u>	<u>-456706.08</u>
		<b>Total</b>	<b>1,942</b>					<b>0.00</b>	<b>0.00</b>	6912.00	-456706.08
<b>Future</b>											
Dec 2014	CAFE	Future	26,600	911.0405	843.8771	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26600.00</u>	<u>17657226.30</u>
		<b>Total</b>	<b>26,600</b>					<b>0.00</b>	<b>0.00</b>	26600.00	17657226.30
<b>Future</b>											
Dec 2014	CAFH	Future	1,735	1010.9924	943.6784	0.0000	0.0000	0	0.00		
			<u>1,735</u>					<u>0.00</u>	<u>0.00</u>	<u>4901.00</u>	<u>3813055.51</u>
		<b>Total</b>	<b>1,735</b>					<b>0.00</b>	<b>0.00</b>	4901.00	3813055.51
<b>Future</b>											
Dec 2014	CAFK	Future	1,871	811.6129	745.6413	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>6911.00</u>	<u>4968108.62</u>
		<b>Total</b>	<b>1,871</b>					<b>0.00</b>	<b>0.00</b>	6911.00	4968108.62
<b>Future</b>											
Dec 2014	CAFY	Future	10	10000.0000	10000.0000	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>10.00</u>	<u>348000.00</u>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	10.00	348000.00
<b>Future</b>											
Nov 2014	CAGA	Future	0	0.0000	1.8755	0.0000	0.0000	8,000	0.00		
			<u>0</u>					<u>8,000.00</u>	<u>0.00</u>	<u>16000.00</u>	<u>461440.00</u>
		<b>Total</b>	<b>0</b>					<b>8,000.00</b>	<b>0.00</b>	16000.00	461440.00

<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	13.8952	13.7798	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>78500.00</u>	<u>953873500.00</u>
		<b>Total</b>	<b>2,000</b>					<b>0.00</b>	<b>0.00</b>	<b>298500.00</b>	<b>953873500.00</b>
<b>Option</b>											
Dec 2014	DAGB	17.25 Call	6,000	199.8115	140.3027	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.22 Put	9,605	803.6279	915.4146	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1047.5303	1162.9143	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	1166.6060	1282.0447	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	3.4144	3.7532	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	3.6232	3.8618	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	3.6318	3.8678	0.0000	0.0000	0	0.00		
			<u>39,442</u>					<u>0.00</u>	<u>0.00</u>	<u>12578.00</u>	<u>6537248.70</u>
		<b>Total</b>	<b>39,442</b>					<b>0.00</b>	<b>0.00</b>	<b>12578.00</b>	<b>6537248.70</b>
<b>Future</b>											
Nov 2014	DAUS	Future	0	11.0692	11.0033	0.0000	0.0000	3,000	33,207,600.00		
Dec 2014	DAUS	Future	201	11.0829	11.0223	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.0987	11.0362	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1007	11.0380	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.1245	11.0591	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,182	11.1940	11.1294	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.2451	11.1810	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.2490	11.1848	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.3037	11.2390	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.3662	11.3008	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.4227	11.3569	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.4809	11.4153	0.0000	0.0000	0	0.00		
			<u>19,953</u>					<u>3,000.00</u>	<u>33,207,600.00</u>	<u>2689629.00</u>	<u>25674823542.20</u>
<b>Option</b>											
Nov 2014	DAUS	10.80 Put	500	5.3917	11.4583	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.0429	0.0400	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.02 Put	4,000	45.9384	0.0000	0.0000	0.0000	8,000	596,000.00		
Nov 2014	DAUS	11.15 Put	500	112.8816	164.3385	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	0.3065	0.2996	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	11,000	30.4346	20.9410	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	26.7367	40.8955	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	153.5827	195.8950	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	6.2581	4.6038	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.2089	0.3242	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	166.1909	208.6609	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 Call	10,000	74.5652	60.9005	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	277.9652	329.0005	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	64.2263	79.7357	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	0.4889	1.0313	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	79.4194	97.1227	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	17.5057	1.3645	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	94.9793	112.9901	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	29.0122	21.4469	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	254.8758	286.9099	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	114.6817	106.2683	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	104.1677	122.2597	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	37.7677	33.2060	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	114.9210	128.9708	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	41.7696	39.4777	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	130.4580	142.1266	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	47.9033	42.3028	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	140.4095	154.4790	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	57.2697	54.6937	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	148.9387	160.8736	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	63.3200	58.5783	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	155.7614	168.2978	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	69.4820	68.5293	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	160.6857	174.0138	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	85.4570	77.8412	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	165.6872	178.3770	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	82.1109	74.4538	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	171.0468	183.0278	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	77.5306	73.0857	0.0000	0.0000	0	0.00		
			<u>100,574</u>					<u>8,000.00</u>	<u>596,000.00</u>	<u>4613096.00</u>	<u>349212339.89</u>
<b>Total</b>			<b>120,527</b>					<b>11,000.00</b>	<b>33,803,600.00</b>	<b>7302725.00</b>	<b>26024035882.09</b>
<b>Future</b>											
Dec 2014	EUUS	Future	110	1.2546	1.2514	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2564	1.2532	0.0000	0.0000	0	0.00		
			<u>310</u>					<u>0.00</u>	<u>0.00</u>	<u>13218.00</u>	<u>180480619.00</u>
<b>Total</b>			<b>310</b>					<b>0.00</b>	<b>0.00</b>	<b>13218.00</b>	<b>180480619.00</b>
<b>Future</b>											
Dec 2014	ZAAD	Future	12,268	9.5787	9.6196	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	15,047	9.6631	9.7031	9.6827	9.6603	550	5,318,765.00		
Jun 2015	ZAAD	Future	3,800	9.7478	9.7876	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.8407	9.8823	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
			31,715					550.00	5,318,765.00	2407793.00	18903772075.30
<b>Option</b>											
	Dec 2014	ZAAD	9.45 Put	201	36.6851	28.2543	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	9.80 Put	201	244.4827	208.4019	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.05 Call	201	5.1455	5.8489	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.75 Call	201	0.2146	0.2034	0.0000	0.0000	0	0.00	
	Dec 2014	ZAAD	10.80 Call	201	0.1716	0.1604	0.0000	0.0000	0	0.00	
			1,005					0.00	0.00	3515.00	580148.98
	<b>Total</b>		<b>32,720</b>					<b>550.00</b>	<b>5,318,765.00</b>	2411308.00	18904352224.28
<b>Future</b>											
	Mar 2015	ZACA	Future	100	9.9177	9.8878	0.0000	0.0000	0	0.00	
			100					0.00	0.00	28231.00	216213058.10
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	28231.00	216213058.10
<b>Future</b>											
	Dec 2014	ZAEU	Future	73,729	13.9299	13.8155	13.8963	13.8627	119	1,651,824.50	
	Mar 2015	ZAEU	Future	34,718	14.1645	14.0478	14.1046	14.1046	100	1,410,460.00	
	Jun 2015	ZAEU	Future	7,500	14.3904	14.2717	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	Future	274	14.6386	14.5205	14.6290	14.6036	6	87,647.00	
			116,221					225.00	3,149,931.50	5473347.00	67801294279.70
<b>Option</b>											
	Dec 2014	ZAEU	13.74 Put	650	74.6840	117.1113	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.99 Put	4,000	182.2731	260.5984	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	14.15 Put	3,000	291.2508	383.5681	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.15 Call	4,500	2.6623	1.9897	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.29 Call	25,000	1.9282	1.3993	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	15.37 Call	7,000	1.6131	1.1500	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.80 Put	15,000	184.6878	225.0234	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.00 Put	12,800	270.8848	322.8865	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.02 Put	8,500	280.5659	333.7314	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.00 Call	713	141.0489	120.3669	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.05 Call	14,500	133.9396	114.3431	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.28 Call	5,700	106.2955	90.9527	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.31 Call	8,500	103.2250	88.3587	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.36 Call	32,000	98.3495	84.2397	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.50 Call	7,100	86.1506	73.3703	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	13.90 Put	6,076	276.8118	311.6145	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	16.50 Call	6,076	403.1962	383.9549	0.0000	0.0000	0	0.00	
			161,115					0.00	0.00	2537580.00	351984043.68
	<b>Total</b>		<b>277,336</b>					<b>225.00</b>	<b>3,149,931.50</b>	8010927.00	68153278323.38

<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	11.5956	11.4998	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.7997	11.7019	0.0000	0.0000	0	0.00		
			<u>8,940</u>					<u>0.00</u>	<u>0.00</u>	<u>410100.00</u>	<u>3658587457.90</u>
		<b>Total</b>	<b>8,940</b>					<b>0.00</b>	<b>0.00</b>	<b>410100.00</b>	<b>3658587457.90</b>
<b>Future</b>											
Dec 2014	ZAGB	Future	47,766	17.3915	17.2749	17.3797	17.2977	3,206	55,427,378.20		
Mar 2015	ZAGB	Future	7,722	17.6597	17.5396	17.6616	17.5454	1,701	29,916,597.90		
Jun 2015	ZAGB	Future	1,842	17.9141	17.7912	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	695	18.1877	18.0660	0.0000	0.0000	0	0.00		
			<u>58,025</u>					<u>4,907.00</u>	<u>85,343,976.10</u>	<u>4270028.00</u>	<u>61373329080.60</u>
<b>Option</b>											
Dec 2014	ZAGB	17.35 Put	10,000	162.9696	230.6043	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	214.4840	294.0119	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	1116.2180	1231.4956	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	2.1628	1.6930	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	1.4422	1.1557	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	169.6205	215.7706	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	122.4572	115.7996	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	66.7250	64.9378	0.0000	0.0000	0	0.00		
			<u>61,162</u>					<u>0.00</u>	<u>0.00</u>	<u>820394.00</u>	<u>193317418.23</u>
		<b>Total</b>	<b>119,187</b>					<b>4,907.00</b>	<b>85,343,976.10</b>	<b>5090422.00</b>	<b>61566646498.83</b>
<b>Future</b>											
Dec 2014	ZAJY	Future	15,513	0.0944	0.0947	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.0960	0.0963	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	25	0.0976	0.0979	0.0000	0.0000	25	245,750.00		
			<u>15,588</u>					<u>25.00</u>	<u>245,750.00</u>	<u>591405.00</u>	<u>6078874049.40</u>
		<b>Total</b>	<b>15,588</b>					<b>25.00</b>	<b>245,750.00</b>	<b>591405.00</b>	<b>6078874049.40</b>
<b>Future</b>											
Dec 2014	ZAKS	Future	9	0.1227	0.1220	0.0000	0.0000	0	0.00		
			<u>9</u>					<u>0.00</u>	<u>0.00</u>	<u>18.00</u>	<u>225360.00</u>
		<b>Total</b>	<b>9</b>					<b>0.00</b>	<b>0.00</b>	<b>18.00</b>	<b>225360.00</b>
<b>Future</b>											
Dec 2014	ZANN	Future	17	0.0628	0.0637	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0595	0.0602	0.0000	0.0000	0	0.00		
			<u>56,417</u>					<u>0.00</u>	<u>0.00</u>	<u>169324.00</u>	<u>1065084640.00</u>

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<b>Total</b>			<b>56,417</b>					<b>0.00</b>	<b>0.00</b>	169324.00	1065084640.00
<b>Future</b>											
Dec 2014	ZAUM	Future	1,729	11.1027	11.0397	11.1000	11.0656	20	22,171,920.00		
Mar 2015	ZAUM	Future	448	11.2822	11.2177	11.2674	11.2657	10	11,266,550.00		
Jun 2015	ZAUM	Future	93	11.4537	11.3881	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	25	11.6375	11.5731	0.0000	0.0000	0	0.00		
			<b>2,295</b>					<b>30.00</b>	<b>33,438,470.00</b>	<b>76115.00</b>	<b>72338302560.00</b>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	29361.8223	26703.6353	0.0000	0.0000	0	0.00		
			<b>420</b>					<b>0.00</b>	<b>0.00</b>	<b>4103.00</b>	<b>137198464.38</b>
<b>Total</b>			<b>2,715</b>					<b>30.00</b>	<b>33,438,470.00</b>	<b>80218.00</b>	<b>72475501024.38</b>
<b>Future</b>											
Dec 2014	ZAUS	Future	943,101	11.1027	11.0397	11.1111	11.0500	23,625	261,575,070.20		
Mar 2015	ZAUS	Future	123,140	11.2822	11.2177	11.2800	11.2304	1,748	19,644,154.80		
Jun 2015	ZAUS	Future	29,246	11.4537	11.3881	11.4576	11.4100	1,510	17,259,676.00		
Sep 2015	ZAUS	Future	4,085	11.6375	11.5731	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	30,000	11.8152	11.7537	0.0000	0.0000	0	0.00		
			<b>1,129,572</b>					<b>26,883.00</b>	<b>298,478,901.00</b>	<b>71834443.00</b>	<b>671353713138.20</b>
<b>Option</b>											
Dec 2014	ZAUS	9.09 Put	1,402	0.0159	0.0235	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.0598	0.0934	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	0.2332	0.3801	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	0.3541	0.5826	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	0.5911	0.9140	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1003.5039	940.9415	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	0.8039	1.2415	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	804.2760	742.1312	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	1.8226	2.8116	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	1.8913	2.9176	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	1.9629	3.0282	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	2.1162	3.2647	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	2.2839	3.5236	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	2.6688	4.1178	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	2.7768	4.2843	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	3.2630	5.0351	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	44,450	3.3999	5.2520	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	3.6943	6.1389	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	4.1939	7.7109	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	6.2893	11.0970	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	7.9459	13.6764	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	10.70 Put	22,902	13.3025	21.6806	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	389.0809	335.8170	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	380.2287	327.4480	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	345.4950	294.7995	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	328.5697	279.0063	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	27.5264	41.5509	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	29.2661	43.8929	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	279.8055	233.9779	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	249.1760	206.0945	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	54.5983	76.6903	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	57.5264	80.3611	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	60.5681	84.1536	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	35,000	180.2415	144.6813	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	77.5415	104.9813	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	144.6881	114.5701	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	128.6421	102.9634	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	120.8540	159.6344	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	111.0740	89.1301	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	103.3799	82.8693	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	86.1894	68.9669	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	183.4894	229.2669	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	71.6618	57.3027	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.26 Call	5,000	69.0467	55.2109	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.31 Call	2,000	57.2794	45.8256	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	51.1770	40.9742	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.39 Call	10,000	42.3969	34.0088	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	40.8296	32.7664	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	32.5765	26.2329	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	425.3381	482.9414	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	18.6365	15.0803	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	17.3179	13.8228	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	16.6961	13.2319	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	10.2386	8.1401	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	8.9205	7.1194	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	6.1513	4.9693	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	5.0978	4.1476	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	4.2202	3.4601	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	4.0249	3.3067	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	3.1729	2.6349	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	900.4729	962.9349	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	3.0250	2.5179	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	1.9652	1.6721	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	12.29 Call	1,402	0.9130	0.8675	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	0.8853	0.8423	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.1544	0.1569	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.1374	0.1401	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.0994	0.1024	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.0961	0.1019	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.0563	0.0660	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	12.7052	11.5143	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	23.4768	24.9065	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	40.2549	45.3545	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	75.5465	93.2480	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	86.0183	104.9554	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	88.7795	108.0260	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	47,665	119.6143	141.9616	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	5,000	438.6478	399.5518	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	249.8451	228.0571	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	408.9059	453.3231	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	208.5794	190.5662	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	193.3625	176.7616	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	142.8065	131.1174	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	120.5472	111.0082	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	67.3613	61.7785	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	65.4566	60.0443	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	44.4997	40.9385	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	27.7770	21.7816	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	108.7707	120.9836	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	112.9217	125.5251	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	177.8861	200.8241	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	185.8127	209.3496	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	219.4688	245.3940	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	228.3669	254.8823	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	327.5302	359.7677	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	7,300	383.7151	418.6275	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	75,000	131.7997	124.4223	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	115.7741	109.5614	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	101.5990	96.4095	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	101.3202	110.8614	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1146.3805	1091.8382	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	202.7588	218.6804	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	846.3936	800.1152	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	427.5697	406.8611	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	321.7770	307.6428	0.0000	0.0000	0	0.00		



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Sep 2015	ZAUS	13.06 Call	18,946	242.7322	233.0275	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	162.5213	167.2988	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1076.8904	1029.7077	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	211.6904	226.0077	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1042.2133	995.9534	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	358.7137	345.8833	0.0000	0.0000	0	0.00		
			<u>1,728,670</u>					<i>0.00</i>	<i>0.00</i>	<i>13932549.00</i>	<i>3600951757.70</i>
	<b>Total</b>		<b>2,858,242</b>					<b>26,883.00</b>	<b>298,478,901.00</b>	<b>85766992.00</b>	<b>674954664895.90</b>
<b>Future</b>											
Dec 2014	ZAZW	Future	13	1.7483	1.7267	0.0000	0.0000	0	0.00		
			<u>13</u>					<i>0.00</i>	<i>0.00</i>	<i>26.00</i>	<i>225524.00</i>
	<b>Total</b>		<b>13</b>					<b>0.00</b>	<b>0.00</b>	<b>26.00</b>	<b>225524.00</b>
<b>Grand Total</b>			<b>3,565,704</b>					<b>51,620.00</b>	<b>459779393.60</b>	<b>116,804,552</b>	<b>963,711,204,737.49</b>