



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	(0.0451)	(0.1399)	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	762.1152	797.6774	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	862.0152	897.5668	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	662.5114	698.1504	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 DAEU	Future	2,000	13.5761	13.7620	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>	298500.00	953873500.00

<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>Option</b>										
Dec 2014	DAGB	17.25 Call	6,000	63.5205	123.3896	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.22 Put	9,605	1014.5364	891.6045	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.50 Put	4,700	1275.9462	1145.0801	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.63 Put	2,416	1399.8821	1266.5645	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.04 Call	9,605	2.8300	2.9530	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.70 Call	4,700	3.2096	3.2550	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.72 Call	2,416	3.2230	3.2662	0.0000	0.0000	0	0.00	
			<u>39,442</u>					<i>0.00</i>	<i>0.00</i>	<i>12578.00</i>
	<b>Total</b>		<b>39,442</b>					<b>0.00</b>	<b>0.00</b>	<b>12578.00</b>
<b>Future</b>										
Dec 2014	DAUS	Future	201	10.9342	10.9694	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	800	10.9484	10.9838	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	4,000	10.9503	10.9856	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	440	10.9723	11.0073	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	Future	3,182	11.0400	11.0756	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	2,421	11.0902	11.1259	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	1,263	11.0940	11.1297	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	Future	2,435	11.1473	11.1835	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,450	11.2082	11.2449	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,375	11.2634	11.3006	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	1,386	11.3202	11.3580	0.0000	0.0000	0	0.00	
			<u>19,953</u>					<i>0.00</i>	<i>0.00</i>	<i>2689629.00</i>
<b>Option</b>										
Nov 2014	DAUS	10.80 Put	500	9.5395	9.5548	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	13.61 Call	500	0.0327	0.0479	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.02 Put	4,000	116.7776	94.1482	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.15 Put	500	231.2181	200.9312	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.85 Call	500	0.0247	0.0825	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.20 Call	11,000	5.3187	8.7639	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.95 Put	2,000	73.2414	0.0000	0.0000	0.0000	2,000	103,360.00	
Dec 2014	DAUS	10.80 Put	500	56.1256	50.6080	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.15 Put	500	248.9626	226.5016	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.99 Call	500	1.4604	2.2278	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	13.80 Call	500	0.0837	0.1725	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.16 Put	10,000	261.5024	239.4330	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.32 Call	10,000	37.7878	46.2810	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.32 Put	10,000	392.8878	366.1810	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	10.80 Put	300	101.3495	91.5901	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	14.27 Call	300	0.1847	0.4070	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	10.80 Put	300	120.2221	109.7054	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>
Feb 2015	DAUS	14.50 Call	300	14.2243	1.1988	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	137.4556	126.6741	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	21.5480	16.2831	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	332.0689	311.7890	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	92.0039	96.0586	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	147.3268	136.6578	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	29.1963	29.5485	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	153.4017	142.6113	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	35.4287	36.0849	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	163.2681	150.5948	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	38.1304	39.6657	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	173.0074	160.7563	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	45.3678	47.0696	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	181.8423	170.2698	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	50.5641	53.5613	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	189.1350	176.1080	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	57.4711	60.1767	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	192.8290	181.9582	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	67.7543	73.0889	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	196.7165	186.1287	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	68.5054	68.3632	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	202.2029	191.0290	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	63.1711	64.6196	0.0000	0.0000	0	0.00		
			<u>102,574</u>					<u>2,000.00</u>	<u>103,360.00</u>	<u>4615096.00</u>	<u>349315699.89</u>
<b>Total</b>			<b>122,527</b>					<b>2,000.00</b>	<b>103,360.00</b>	<b>7304725.00</b>	<b>26024139242.09</b>
<b>Future</b>											
Dec 2014	EUUS	Future	110	1.2427	1.2557	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2445	1.2575	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	12,518	9.5066	9.4609	9.5391	9.5391	250	2,384,775.00		
Mar 2015	ZAAD	Future	15,047	9.5898	9.5433	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	3,825	9.6723	9.6258	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.7622	9.7167	0.0000	0.0000	0	0.00		
			<u>31,990</u>					<u>250.00</u>	<u>2,384,775.00</u>	<u>2408068.00</u>	<u>18906398757.80</u>
<b>Option</b>											
Dec 2014	ZAAD	9.45 Put	201	52.5933	74.4504	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	305.2510	349.1100	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	2.5892	2.4751	0.0000	0.0000	0	0.00		

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Dec 2014	ZAAD	10.75 Call	201	0.1217	0.1152	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.0990	0.0930	0.0000	0.0000	0	0.00		
			<u>1,005</u>					<u>0.00</u>	<u>0.00</u>	<u>3515.00</u>	<u>580148.98</u>
	<b>Total</b>		<b>32,995</b>					<b>250.00</b>	<b>2,384,775.00</b>	<b>2411583.00</b>	<b>18906978906.78</b>
<b>Future</b>											
Mar 2015	ZACA	Future	100	9.8788	9.8471	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>28231.00</u>	<u>216213058.10</u>
	<b>Total</b>		<b>100</b>					<b>0.00</b>	<b>0.00</b>	<b>28231.00</b>	<b>216213058.10</b>
<b>Future</b>											
Dec 2014	ZAEU	Future	73,610	13.6103	13.7971	13.7600	13.6300	1,925	26,305,271.10		
Mar 2015	ZAEU	Future	34,857	13.8362	14.0261	14.0142	13.8733	147	2,044,983.00		
Jun 2015	ZAEU	Future	7,800	14.0548	14.2484	14.2050	14.0800	315	4,443,905.00		
Sep 2015	ZAEU	Future	266	14.2945	14.4930	14.2713	14.2713	2	28,542.60		
			<u>116,533</u>					<u>2,389.00</u>	<u>32,822,701.70</u>	<u>5476154.00</u>	<u>67839948893.20</u>
<b>Option</b>											
Dec 2014	ZAEU	13.74 Put	650	211.4679	119.3860	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	409.3996	267.2217	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	554.5114	392.9980	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	0.6929	1.8335	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	0.4615	1.3200	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	0.3691	1.0798	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	137.6106	93.0538	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	308.3693	232.0686	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	433.3397	331.3365	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	446.8128	342.3196	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	86.2754	114.7094	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	82.0406	108.9422	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	66.9336	89.1579	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	64.7154	86.5896	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	62.5797	84.1139	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	59.1944	80.1837	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	50.7718	69.7362	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	166.6394	0.0000	0.0000	0.0000	7,300	1,253,045.00		
Jun 2015	ZAEU	15.35 Call	7,300	186.4513	0.0000	0.0000	0.0000	14,600	2,595,661.00		
Dec 2015	ZAEU	13.90 Put	6,076	375.6230	315.0013	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	327.3267	372.7389	0.0000	0.0000	0	0.00		
			<u>217,715</u>					<u>21,900.00</u>	<u>3,848,706.00</u>	<u>2636480.00</u>	<u>361098079.68</u>
	<b>Total</b>		<b>334,248</b>					<b>24,289.00</b>	<b>36,671,407.70</b>	<b>8112634.00</b>	<b>68201046972.88</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	ZAFR	Future	6,632	11.3247	11.4825	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.5201	11.6812	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	48,316	17.1422	17.2849	17.2413	17.1734	1,955	33,640,407.00		
Mar 2015	ZAGB	Future	8,526	17.4021	17.5472	17.4686	17.4260	1,000	17,435,750.00		
Jun 2015	ZAGB	Future	1,842	17.6498	17.7987	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	695	17.9161	18.0694	0.0000	0.0000	0	0.00		
			<u>59,379</u>					<u>2,955.00</u>	<u>51,076,157.00</u>	<u>4273902.00</u>	<u>61440419557.30</u>
		<b>Total</b>						<b>2,955.00</b>	<b>51,076,157.00</b>	<b>4273902.00</b>	<b>61440419557.30</b>
<b>Option</b>											
Dec 2014	ZAGB	17.35 Put	10,000	295.3003	208.7185	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	371.4392	273.3579	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	1360.7864	1220.1859	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	0.6212	1.2616	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	0.4197	0.8424	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	16.72 Put	25,000	151.0725	118.7499	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	243.2832	197.9140	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	82.4808	103.4342	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	64.3455	80.1612	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	46.0240	56.6285	0.0000	0.0000	0	0.00		
			<u>91,162</u>					<u>0.00</u>	<u>0.00</u>	<u>880394.00</u>	<u>198060318.23</u>
		<b>Total</b>	<b>150,541</b>					<b>2,955.00</b>	<b>51,076,157.00</b>	<b>5154296.00</b>	<b>61638479875.53</b>
<b>Future</b>											
Dec 2014	ZAJY	Future	14,263	0.0930	0.0931	0.0931	0.0931	1,250	11,643,125.00		
Mar 2015	ZAJY	Future	50	0.0946	0.0947	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	25	0.0961	0.0963	0.0000	0.0000	0	0.00		
			<u>14,338</u>					<u>1,250.00</u>	<u>11,643,125.00</u>	<u>592655.00</u>	<u>6090517174.40</u>
		<b>Total</b>	<b>14,338</b>					<b>1,250.00</b>	<b>11,643,125.00</b>	<b>592655.00</b>	<b>6090517174.40</b>
<b>Future</b>											
Dec 2014	ZAKS	Future	9	0.1215	0.1214	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	0.0617	0.0629	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0582	0.0593	0.0000	0.0000	0	0.00		

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			56,417					0.00	0.00	169324.00	1065084640.00
		<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	1,742	10.9521	10.9875	11.0036	10.9600	24	26,359,580.00	
	Mar 2015	ZAUM	Future	498	11.1264	11.1624	11.1882	11.1305	40	44,636,100.00	
	Jun 2015	ZAUM	Future	93	11.2937	11.3312	0.0000	0.0000	0	0.00	
	Sep 2015	ZAUM	Future	25	11.4726	11.5125	0.0000	0.0000	0	0.00	
				2,358					64.00	70,995,680.00	76199.00
											72431688590.00
<b>Option</b>											
	Mar 2015	ZAUM	11.28 Call	420	22797.8699	24181.3520	0.0000	0.0000	0	0.00	
				420					0.00	0.00	4103.00
		<b>Total</b>		<b>2,778</b>					<b>64.00</b>	<b>70,995,680.00</b>	80302.00
											72568887054.38
<b>Future</b>											
	Dec 2014	ZAUS	Future	961,707	10.9521	10.9875	11.0286	10.9450	30,773	338,529,530.60	
	Mar 2015	ZAUS	Future	127,956	11.1264	11.1624	11.1982	11.1150	1,870	20,891,992.50	
	Jun 2015	ZAUS	Future	29,344	11.2937	11.3312	11.3215	11.2900	101	1,140,503.50	
	Sep 2015	ZAUS	Future	4,785	11.4726	11.5125	0.0000	0.0000	0	0.00	
	Dec 2015	ZAUS	Future	30,000	11.6459	11.6891	0.0000	0.0000	0	0.00	
				1,153,792					32,744.00	360,562,026.60	71922438.00
											672324945507.50
<b>Option</b>											
	Dec 2014	ZAUS	9.09 Put	1,402	0.0208	0.0267	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	9.44 Put	11,976	0.0771	0.1021	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	9.78 Put	41,000	0.3065	0.4073	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	9.88 Put	79,241	0.4605	0.6227	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.00 Put	38,500	0.7202	0.9352	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.10 Call	2,995	853.1677	888.8124	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.10 Put	6,581	1.0677	1.3124	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.30 Call	2,326	654.6039	690.2513	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.34 Put	2,490	3.0033	3.2266	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.35 Put	5,000	3.1450	3.3599	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.36 Put	2,490	3.2942	3.4995	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.38 Put	500	3.6169	3.7995	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.40 Put	7,300	3.9752	4.1295	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.44 Put	2,491	5.3796	4.8938	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.45 Put	5,000	5.7951	5.1097	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.49 Put	3,000	7.7584	6.8748	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.50 Put	44,450	8.3333	7.3925	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.52 Put	9,425	9.5964	8.5307	0.0000	0.0000	0	0.00	
	Dec 2014	ZAUS	10.55 Put	3,283	11.8061	10.5239	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	10.60 Put	10,558	16.4765	14.7426	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	19.9774	17.9084	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	30.6496	27.5672	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	258.5802	290.3472	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	250.7122	282.2792	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	220.2626	250.9338	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	205.6885	235.8543	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	56.4748	50.9722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	59.4786	53.6972	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	164.8269	193.2260	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	140.1518	167.1610	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	100.9786	91.4323	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	105.5687	95.6166	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	110.2998	99.9318	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Call	10,000	108.0419	131.8811	0.0000	0.0000	10,000	1,200,000.00		
Dec 2014	ZAUS	11.00 Call	37,500	91.9975	111.0210	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	139.8975	123.5210	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.04 Call	15,000	78.0463	0.0000	0.0000	0.0000	15,000	1,591,500.00		
Dec 2014	ZAUS	11.06 Call	3,000	71.7976	88.1119	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	63.2641	78.2993	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	208.5321	187.7539	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	53.3268	66.7507	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	48.9208	61.5819	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	39.3606	50.2507	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	287.2606	262.7507	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	31.6058	40.9209	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.26 Call	5,000	30.2441	39.2668	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.31 Call	2,000	24.2532	31.9297	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	21.2407	28.1954	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.39 Call	10,000	17.0299	22.9163	0.0000	0.0000	20,000	384,000.00		
Dec 2014	ZAUS	11.40 Call	5,000	16.2944	21.9867	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	0	12.5133	17.1585	0.0000	0.0000	30,000	471,000.00		
Dec 2014	ZAUS	11.50 Put	600	558.4037	527.0566	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	6.3005	9.0882	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	5.7427	8.3140	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	5.4832	7.9520	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	3.3057	4.8783	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	2.8832	4.2722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	2.0087	3.0049	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	1.6800	2.5235	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	1.4073	2.1213	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	1.3466	2.0315	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	12.00 Call	5,000	1.0821	1.6384	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	1048.9821	1014.1384	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	1.0361	1.5698	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	0.7507	1.0722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	0.4470	0.6242	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	0.4358	0.6078	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.1120	0.1408	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.1028	0.1281	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.0872	0.1012	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.0864	0.0997	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.0083	0.0087	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	17.4996	13.2840	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	32.9971	28.1166	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	55.2220	50.4693	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	99.1898	90.3289	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	114.6850	104.9921	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	128.1533	117.7821	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	131.6715	121.1284	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	47,665	170.2001	157.9276	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	15,000	341.2362	363.2175	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	194.1125	205.8593	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	512.9907	487.7999	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	161.7732	171.4420	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	149.9230	158.8102	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	111.2780	117.3088	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	94.2944	99.0718	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	56.7674	58.7572	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	52.6743	54.2842	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	51.2480	52.7263	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	35.5358	35.6272	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	26.8522	15.9224	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	135.3204	128.9790	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	140.3150	133.7747	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	158.2893	0.0000	0.0000	0.0000	9,100	1,276,002.00		
Jun 2015	ZAUS	10.98 Put	22,320	233.4453	218.4050	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	242.7867	227.3953	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	282.0531	265.2957	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	292.3407	275.2428	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	404.9350	384.6347	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	7,300	470.3113	447.0872	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	141.3725	0.0000	0.0000	0.0000	26,108	3,792,344.73		
Jun 2015	ZAUS	13.00 Call	75,000	112.2253	115.8835	0.0000	0.0000	0	0.00		



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Jun 2015	ZAUS	13.22 Call	22,850	99.1841	102.2333	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	87.6510	90.1650	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	125.6039	116.6811	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1006.9700	1037.5824	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	249.6798	231.4237	0.0000	0.0000	1,822	426,366.22		
Sep 2015	ZAUS	11.00 Call	33,750	731.3700	752.7322	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	370.4034	381.1941	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	280.1581	288.4088	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	211.7928	218.3801	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	158.8160	160.5143	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	944.4391	975.2675	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	248.5391	236.1675	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	911.8529	942.2634	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	319.1230	326.1398	0.0000	0.0000	0	0.00		
			<u>1,831,192</u>					<u>112,030.00</u>	<u>9,141,212.95</u>	<u>14174579.00</u>	<u>3618403070.65</u>
	<b>Total</b>		<b>2,984,984</b>					<b>144,774.00</b>	<b>369,703,239.55</b>	<b>86097017.00</b>	<b>675943348578.15</b>
<b>Future</b>											
Dec 2014	ZAZW	Future	13	1.7192	1.7276	0.0000	0.0000	0	0.00		
			<u>13</u>					<u>0.00</u>	<u>0.00</u>	<u>26.00</u>	<u>225524.00</u>
	<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>3,781,800</b>					<b>175,582.00</b>	<b>542577744.25</b>	<b>117,303,767</b>	<b>964,927,249,643.44</b>