



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-December-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Mar 2015	CAFZ	Future	10,000	297.4994	343.7344	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20 000.00</u>	<u>2 614 800.00</u>
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	<b>20 000.00</b>	<b>2 614 800.00</b>
<b>Future</b>											
Jan 2015	CAGB	Future	5,000	107.1014	153.0825	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>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>643 500.00</b>
<b>Option</b>											
Feb 2015	DAEU	14.41 Call	2,000	287.0155	466.4477	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	366.9155	220.7477	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	614.4901	803.4472	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2 000.00</u>	<u>1 064 000.00</u>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>2 000.00</b>	<b>1 064 000.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	320.8753	232.3425	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	506.2248	386.8113	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	604.0461	471.5141	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	3.3797	5.7564	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	1.6057	2.8132	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	1.5727	2.7577	0.0000	0.0000	0	0.00		
			<u>33,442</u>					<u>0.00</u>	<u>0.00</u>	<u>27 697.00</u>	<u>22 161 429.96</u>
		<b>Total</b>	<b>33,442</b>					<b>0.00</b>	<b>0.00</b>	<b>27 697.00</b>	<b>22 161 429.96</b>
<b>Future</b>											
Jan 2015	DAUS	Future	172	11.5790	11.6762	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,432	11.6131	11.7098	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.6170	11.7138	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	Future	2,671	11.6681	11.7660	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.6721	11.7701	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.6983	11.7966	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,685	11.7284	11.8274	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.7932	11.8936	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8519	11.9536	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8782	11.9804	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.9128	12.0160	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9811	12.0863	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0412	12.1481	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0702	12.1780	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1078	12.2168	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1716	12.2827	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2311	12.3442	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2588	12.3728	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.2864	12.4013	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.4585	12.5754	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.6497	12.7687	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8580	12.9793	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0492	13.1727	0.0000	0.0000	0	0.00		
			<u>20,187</u>					<u>0.00</u>	<u>0.00</u>	<u>2 723 469.00</u>	<u>26 066 474 553.80</u>
<b>Option</b>											
Dec 2014	DAUS	11.16 Put	10,000	0.2071	1.3251	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	226.2056	315.8937	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	1.7056	5.1937	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.40 Call	5,000	170.7764	264.7847	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.68 Call	5,000	30.4862	78.6009	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.04 Call	5,000	534.1134	627.8826	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.28 Put	2,000	38.7203	28.5668	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Call	2,000	230.8142	312.5309	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Put	2,000	67.4142	51.7309	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.58 Put	1,500	141.0209	109.9594	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.76 Put	1,500	264.3994	209.7022	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	10.2002	9.5969	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	40.0218	28.6977	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	292.6601	362.2821	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	1.1834	1.5410	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	214.2023	272.5338	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	206.1200	262.3946	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	21.8362	17.3304	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	71.8501	56.8010	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	312.5193	373.0173	0.0000	0.0000	0	0.00		

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Feb 2015	DAUS	14.50 Call	300	5.3438	7.8647	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	37.6944	30.0157	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	72.6874	60.4336	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	97.7559	80.5415	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	399.8227	457.5097	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	316.8106	362.4547	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	35.6129	33.5935	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	114.4675	94.5040	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	208.9867	236.8556	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	53.8285	45.1887	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	117.7146	101.4489	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	333.2863	373.4543	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	60.9076	59.9330	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	66.4357	57.5081	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	89.1405	77.5717	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	133.7407	117.3108	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	434.1869	482.1454	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	337.9246	374.0233	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	82.5815	87.1152	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	77.4138	68.5687	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	147.9363	131.3237	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	338.1761	369.6342	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	85.2162	97.3423	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	83.3252	78.7879	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	159.8580	142.5589	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	348.5060	374.6073	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	102.8010	116.2904	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	89.5879	86.2402	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	166.5815	150.2691	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	350.5417	371.9934	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	106.9465	117.8915	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	95.2583	94.6539	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	171.9647	156.5748	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	252.5631	226.2712	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	354.0415	372.0483	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	259.9521	271.6698	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	120.6962	127.8279	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	102.4043	102.0962	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	177.3126	161.4820	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	357.7077	376.2693	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	135.5522	151.7623	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	110.7950	108.0093	0.0000	0.0000	0	0.00		

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Nov 2015	DAUS	11.15 Put	250	179.5938	164.0621	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	360.8735	378.1795	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	136.7539	146.8806	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	115.2777	113.0581	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	183.1320	165.5692	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	361.6409	377.9584	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	133.6221	140.8106	0.0000	0.0000	0	0.00		
			<u>145,050</u>					<u>0.00</u>	<u>0.00</u>	<u>4 742 669.00</u>	<u>371 008 954.43</u>
	<b>Total</b>		<b>165,237</b>					<b>0.00</b>	<b>0.00</b>	<b>7 466 138.00</b>	<b>26 437 483 508.23</b>
<b>Future</b>											
Mar 2015	EUUS	Future	60	1.2283	1.2458	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2294	1.2468	0.0000	0.0000	0	0.00		
			<u>260</u>					<u>0.00</u>	<u>0.00</u>	<u>13 396.00</u>	<u>182 690 761.00</u>
	<b>Total</b>		<b>260</b>					<b>0.00</b>	<b>0.00</b>	<b>13 396.00</b>	<b>182 690 761.00</b>
<b>Future</b>											
Mar 2015	ZAAD	Future	22,001	9.5209	9.5988	9.5400	9.5400	2	19,080.00		
Jun 2015	ZAAD	Future	7,620	9.6084	9.6893	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.7089	9.7942	9.7166	9.7166	25	242,915.00		
			<u>30,221</u>					<u>27.00</u>	<u>261,995.00</u>	<u>2 454 070.00</u>	<u>19 349 482 729.70</u>
<b>Option</b>											
Mar 2015	ZAAD	9.40 Put	201	166.4354	141.4046	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	158.5636	189.4897	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	57.9721	69.6654	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	<u>4 118.00</u>	<u>654 052.66</u>
	<b>Total</b>		<b>30,824</b>					<b>27.00</b>	<b>261,995.00</b>	<b>2 458 188.00</b>	<b>19 350 136 782.36</b>
<b>Future</b>											
Mar 2015	ZACA	Future	75	10.0604	10.1206	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>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>28 281.00</b>	<b>216 715 558.10</b>
<b>Future</b>											
Mar 2015	ZAEU	Future	75,543	14.3790	14.7058	14.5035	14.3971	1,177	17,006,373.70		
Jun 2015	ZAEU	Future	11,094	14.6102	14.9443	14.7180	14.7180	25	367,950.00		
Sep 2015	ZAEU	Future	6,709	14.8689	15.2119	14.9847	14.8850	106	1,586,429.70		
			<u>93,346</u>					<u>1,308.00</u>	<u>18,960,753.40</u>	<u>5 693 971.00</u>	<u>70 969 011 146.10</u>
<b>Option</b>											
Mar 2015	ZAEU	13.40 Put	35,000	46.2405	25.8798	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	123.1265	68.1966	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	14.00 Put	12,800	191.9525	106.3753	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	199.8834	111.5833	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	304.7199	183.8450	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	194.5095	293.0868	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	184.8229	278.5262	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	152.0174	227.5680	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	147.7246	220.8401	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	143.5812	214.3308	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	142.2297	212.2084	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	136.9841	203.9493	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	120.4200	177.9782	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	100.5423	65.0137	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	346.9774	445.7415	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	267.8830	190.8771	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	532.9372	605.2269	0.0000	0.0000	0	0.00		
			<u>213,565</u>					<i>0.00</i>	<i>0.00</i>	<i>2 699 045.00</i>	<i>371 992 618.74</i>
	<b>Total</b>		<b>306,911</b>					<b>1,308.00</b>	<b>18,960,753.40</b>	<b>8 393 016.00</b>	<b>71 341 003 764.84</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	2,308	11.9451	12.2539	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	12.1494	12.4630	0.0000	0.0000	0	0.00		
			<u>8,760</u>					<i>0.00</i>	<i>0.00</i>	<i>431 196.00</i>	<i>3 915 282 138.30</i>
	<b>Total</b>		<b>8,760</b>					<b>0.00</b>	<b>0.00</b>	<b>431 196.00</b>	<b>3 915 282 138.30</b>
<b>Future</b>											
Mar 2015	ZAGB	Future	33,429	18.3066	18.5253	18.3160	18.2467	1,058	19,347,623.60		
Jun 2015	ZAGB	Future	5,582	18.5717	18.7972	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,620	18.8643	19.0998	18.8894	18.8894	1,000	18,889,400.00		
			<u>40,631</u>					<i>2,058.00</i>	<i>38,237,023.60</i>	<i>4 506 200.00</i>	<i>65 629 977 672.20</i>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	43.1551	29.4296	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	67.7461	47.9749	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	265.7748	328.7944	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	213.9967	266.2234	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	150.8050	190.9790	0.0000	0.0000	0	0.00		
			<u>57,162</u>					<i>0.00</i>	<i>0.00</i>	<i>881 214.00</i>	<i>198 252 206.43</i>
	<b>Total</b>		<b>97,793</b>					<b>2,058.00</b>	<b>38,237,023.60</b>	<b>5 387 414.00</b>	<b>65 828 229 878.63</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	3,826	0.0984	0.1009	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	15,106	0.0999	0.1025	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
			18,932					0.00	0.00	637 064.00	6 522 976 688.20
		<b>Total</b>	<b>18,932</b>					<b>0.00</b>	<b>0.00</b>	637 064.00	6 522 976 688.20
<b>Future</b>											
	Mar 2015 ZAKS	Future	8	0.1270	0.1280	0.0000	0.0000	0	0.00		
			8					0.00	0.00	51.00	648 570.00
		<b>Total</b>	<b>8</b>					<b>0.00</b>	<b>0.00</b>	51.00	648 570.00
<b>Future</b>											
	Mar 2015 ZANN	Future	332	0.0602	0.0619	0.0000	0.0000	0	0.00		
	Dec 2015 ZANN	Future	56,554	0.0524	0.0537	0.0000	0.0000	0	0.00		
			56,886					0.00	0.00	170 645.00	1 073 030 100.00
		<b>Total</b>	<b>56,886</b>					<b>0.00</b>	<b>0.00</b>	170 645.00	1 073 030 100.00
<b>Future</b>											
	Mar 2015 ZAUM	Future	1,482	11.7063	11.8047	11.7214	11.6911	29	33,961,160.00		
	Jun 2015 ZAUM	Future	91	11.8843	11.9866	11.8982	11.8805	12	14,266,370.00		
	Sep 2015 ZAUM	Future	15	12.0785	12.1865	12.1094	12.1076	10	12,108,500.00		
			1,588					51.00	60,336,030.00	79 253.00	75 937 718 510.00
<b>Option</b>											
	Mar 2015 ZAUM	11.28 Call	420	55374.1818	62710.3278	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		<b>Total</b>	<b>2,008</b>					<b>51.00</b>	<b>60,336,030.00</b>	83 356.00	76 074 916 974.38
<b>Future</b>											
	Mar 2015 ZAUS	Future	1,191,592	11.7063	11.8047	11.8136	11.6800	35,278	413,532,014.80		
	Jun 2015 ZAUS	Future	90,691	11.8843	11.9866	11.9065	11.8782	3,155	37,550,330.00		
	Sep 2015 ZAUS	Future	26,844	12.0785	12.1865	12.1076	12.1076	1,180	14,296,670.00		
	Dec 2015 ZAUS	Future	36,132	12.2651	12.3794	0.0000	0.0000	300	3,694,080.00		
			1,345,259					39,913.00	469,073,094.80	76 695 733.00	727 564 529 389.20
<b>Option</b>											
	Mar 2015 ZAUS	10.10 Put	69,965	5.9776	5.1111	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	10.32 Put	24,155	8.5518	6.9639	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	10.51 Put	23,800	11.8577	9.2629	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	10.70 Put	50,000	21.9638	15.9111	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	10.75 Put	5,000	26.0587	19.2269	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	10.79 Put	1,112	29.7655	22.2655	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	10.80 Put	9,300	30.7561	23.0830	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	10.90 Put	46,165	42.2031	32.6564	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	11.00 Call	25,000	763.0989	849.8207	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	11.25 Call	10,000	573.7651	648.5580	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>
Mar 2015	ZAUS	11.30 Put	12,500	134.3757	108.3694	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	478.7453	546.1831	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	180.7388	148.7678	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	198.0013	164.0028	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.50 Put	1,000	216.1576	180.1243	0.0000	0.0000	1,000	245,000.00		
Mar 2015	ZAUS	11.54 Call	9,300	401.4974	461.8308	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	396.3951	456.2191	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	240.0951	201.5191	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	371.6847	428.9777	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	1,070	270.6038	228.9917	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	332.0721	284.3432	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	272.1098	313.7945	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	456.9674	397.3445	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.99 Call	1,070	230.3672	265.4960	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	227.6719	262.3631	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	521.3719	457.6631	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	130.6837	148.2756	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	924.3837	843.5756	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	120.4506	136.1617	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	116.8821	131.9382	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	95.4639	106.5656	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	76.4289	85.2847	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	31.7303	32.5483	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	62.8631	57.3856	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	65.6078	59.1472	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	72.8835	63.7796	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	104.3273	91.6879	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	108.3679	95.2866	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	183.7806	162.9389	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	8,300	223.8927	191.7208	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.45 Put	2,500	245.6042	211.3316	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	4,750	268.3921	232.0166	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	601.4182	663.1573	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	510.7967	564.4124	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	289.4164	317.7849	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	275.8022	302.6640	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	70,000	216.7614	236.7012	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	189.1656	206.5753	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	163.8758	178.3979	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	64.0326	65.0825	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1546.5875	1655.4449	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	126.1554	116.5498	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
Sep 2015	ZAUS	11.00 Call	33,750	1209.2926	1306.2044	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	130.7926	119.7044	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	211.3965	190.7460	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	10,000	289.7506	256.9900	0.0000	0.0000	10,000	2,632,200.00		
Sep 2015	ZAUS	11.54 Put	50,000	308.6152	271.0847	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	643.7290	689.1198	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	485.8948	516.5288	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	365.4886	385.4744	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	95,000	240.7310	251.7898	0.0000	0.0000	10,000	2,486,900.00		
Sep 2015	ZAUS	14.30 Call	50,000	214.6469	223.7203	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	201.1077	202.0603	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1452.0720	1561.6821	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	136.9720	132.2821	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1410.5905	1519.1791	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1261.5771	1356.8417	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1127.7289	1215.3024	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	528.2301	556.2205	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	507.4475	533.8232	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	487.9668	512.8318	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	446.0378	467.6642	0.0000	0.0000	0	0.00		
			<u>1,355,040</u>					<u>21,000.00</u>	<u>5,364,100.00</u>	<u>15 023 169.00</u>	<u>3 835 353 416.97</u>
		<b>Total</b>	<b>2,700,299</b>					<b>60,913.00</b>	<b>474,437,194.80</b>	<b>91 718 902.00</b>	<b>731 399 882 806.17</b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.8010	1.7973	0.0000	0.0000	0	0.00		
			<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>	<u>451 622.00</u>
		<b>Total</b>	<b>12</b>					<b>0.00</b>	<b>0.00</b>	<b>51.00</b>	<b>451 622.00</b>
	<b>Grand Total</b>		<b>3,442,447</b>					<b>64,357.00</b>	<b>592 232 996.80</b>	<b>123,777,237</b>	<b>1,033,046,741,307.81</b>