



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	263.0834	272.1892	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	29.3942	43.6696	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	199.9290	218.1884	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	423.1290	395.2884	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	518.4869	537.2692	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	313.5369	320.5675	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	511.9964	518.7092	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	617.0985	623.2812	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.6528	0.9635	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.2656	0.4178	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.2645	0.4121	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	11.5832	11.5997	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,432	11.6135	11.6299	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.6172	11.6336	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	11.6676	11.6845	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.6715	11.6884	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.6971	11.7142	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,685	11.7270	11.7440	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.7923	11.8098	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8523	11.8700	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8791	11.8970	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.9143	11.9322	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9827	12.0008	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0429	12.0611	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0720	12.0902	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1094	12.1276	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1729	12.1917	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2326	12.2519	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2603	12.2798	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.2880	12.3078	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.4622	12.4821	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.6561	12.6758	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8672	12.8868	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0612	13.0805	0.0000	0.0000	0	0.00		
			<u>20,187</u>					<u>0.00</u>	<u>0.00</u>	<u>2 738 469.00</u>	<u>26 240 341 053.80</u>

Option

Jan 2015	DAUS	11.04 Call	5,000	533.9040	548.0462	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.28 Put	2,000	5.5554	8.5400	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Call	2,000	187.6215	205.4270	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Put	2,000	14.6215	19.2270	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.58 Put	1,500	65.0843	64.2972	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.76 Put	1,500	203.2460	194.3792	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	4.8183	5.1530	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	21.7433	20.1865	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	257.4154	272.7873	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	0.7199	0.5451	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	174.4415	189.1605	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	166.1780	179.9649	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	14.6361	17.7842	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	49.8426	46.9959	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	276.8794	289.8309	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	2.6816	4.4654	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	28.2209	23.5972	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	57.0662	53.9301	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	76.5753	75.0490	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	368.7782	380.9183	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	DAUS	11.81 Call	250	283.5312	293.9223	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	8.8997	19.0825	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	93.3081	91.4786	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	179.0775	185.8569	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	37.5411	40.1094	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	98.2350	96.4285	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	303.7114	312.7387	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	37.8582	47.5642	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	54.1297	52.0058	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	74.4665	71.8471	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	115.5209	112.0474	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	406.6929	416.6627	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	311.5274	319.0502	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	68.7762	69.7635	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	66.9346	62.2484	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	130.2395	126.4831	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	314.4667	320.4146	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	77.4559	78.8639	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	76.5713	71.2492	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	145.5721	139.6288	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	326.5391	330.9669	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	96.3245	92.9679	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	86.8499	80.0664	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	156.1358	148.8595	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	330.1449	332.8424	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	101.0771	97.2267	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	96.3882	89.2201	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	164.5824	155.7332	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	238.0782	231.1402	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	334.6167	335.2727	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	244.6084	242.8685	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	113.9502	108.8786	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	103.4211	94.7060	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	170.9639	160.1362	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	340.7993	341.0861	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	130.3710	126.0165	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	108.2088	98.1859	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	173.7714	162.0906	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	346.7740	345.9243	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	133.6839	126.6950	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	114.8649	99.0614	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	177.0412	163.6757	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	DAUS	14.15 Call	250	350.4589	348.4167	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	132.5586	125.1622	0.0000	0.0000	0	0.00		
			<u>105,050</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>125,237</b>					<b>0.00</b>	<b>0.00</b>	<b>7 481 138.00</b>	<b>26 611 350 008.23</b>
<b>Future</b>											
Mar 2015	EUUS	Future	61	1.2161	1.2183	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2172	1.2194	0.0000	0.0000	0	0.00		
			<u>261</u>					<u>0.00</u>	<u>0.00</u>	<u>13 397.00</u>	<u>182 702 911.00</u>
	<b>Total</b>		<b>261</b>					<b>0.00</b>	<b>0.00</b>	<b>13 397.00</b>	<b>182 702 911.00</b>
<b>Future</b>											
Mar 2015	ZAAD	Future	22,000	9.5418	9.5542	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	7,620	9.6305	9.6433	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.7321	9.7450	0.0000	0.0000	0	0.00		
			<u>30,220</u>					<u>0.00</u>	<u>0.00</u>	<u>2 454 172.00</u>	<u>19 350 451 802.40</u>
<b>Option</b>											
Mar 2015	ZAAD	9.40 Put	201	144.2784	144.4191	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	149.8137	159.9772	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	49.5492	54.7128	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>30,823</b>					<b>0.00</b>	<b>0.00</b>	<b>2 458 290.00</b>	<b>19 351 105 855.06</b>
<b>Future</b>											
Mar 2015	ZACA	Future	75	10.0829	10.0726	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	75,553	14.2348	14.2812	14.2535	14.2420	135	1,923,820.00		
Jun 2015	ZAEU	Future	11,094	14.4663	14.5144	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	6,707	14.7238	14.7732	0.0000	0.0000	0	0.00		
			<u>93,354</u>					<u>135.00</u>	<u>1,923,820.00</u>	<u>5 694 690.00</u>	<u>70 979 363 002.00</u>
<b>Option</b>											
Mar 2015	ZAEU	13.40 Put	35,000	52.2822	46.0372	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	143.7937	128.8656	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	221.0861	202.4043	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	229.9353	210.8859	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	346.0644	322.9573	0.0000	0.0000	40,000	12,824,800.00		
Mar 2015	ZAEU	15.00 Call	713	135.8131	146.8410	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	128.5579	139.1362	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.25 Call	7,000	103.8286	112.8381	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	100.6401	109.4412	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	97.5718	106.1730	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	96.5738	105.1103	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	92.7115	100.9912	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	80.6310	88.1000	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	111.8576	100.6257	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	288.1458	298.3521	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	292.1257	267.5916	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	476.2895	484.0517	0.0000	0.0000	0	0.00		
			<u>213,565</u>					<u>40,000.00</u>	<u>12,824,800.00</u>	<u>2 739 045.00</u>	<u>384 817 418.74</u>
	<b>Total</b>		<b>306,919</b>					<b>40,135.00</b>	<b>14,748,620.00</b>	<b>8 433 735.00</b>	<b>71 364 180 420.74</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	2,308	11.8444	11.8859	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	12.0515	12.0940	0.0000	0.0000	0	0.00		
			<u>8,760</u>					<u>0.00</u>	<u>0.00</u>	<u>431 196.00</u>	<u>3 915 282 138.30</u>
	<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	33,393	18.2273	18.2279	0.0000	0.0000	100	1,820,300.00		
Jun 2015	ZAGB	Future	5,582	18.4946	18.4961	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,620	18.7881	18.7898	0.0000	0.0000	0	0.00		
			<u>40,595</u>					<u>100.00</u>	<u>1,820,300.00</u>	<u>4 507 239.00</u>	<u>65 649 016 211.00</u>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	37.0536	37.5282	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	57.8550	58.5699	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	203.4495	207.8011	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	157.6680	161.9888	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	103.6599	107.7418	0.0000	0.0000	0	0.00		
			<u>57,162</u>					<u>0.00</u>	<u>0.00</u>	<u>881 214.00</u>	<u>198 252 206.43</u>
	<b>Total</b>		<b>97,757</b>					<b>100.00</b>	<b>1,820,300.00</b>	<b>5 388 453.00</b>	<b>65 847 268 417.43</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	3,826	0.0980	0.0985	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	11,837	0.0996	0.1001	0.0000	0.0000	0	0.00		
			<u>15,663</u>					<u>0.00</u>	<u>0.00</u>	<u>643 602.00</u>	<u>6 587 823 841.20</u>
	<b>Total</b>		<b>15,663</b>					<b>0.00</b>	<b>0.00</b>	<b>643 602.00</b>	<b>6 587 823 841.20</b>
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1273	0.1270	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>
			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	0.0576	0.0576	0.0000	0.0000	0	0.00	
	Dec 2015	ZANN	Future	56,554	0.0542	0.0543	0.0000	0.0000	0	0.00	
				56,886					0.00	0.00	170 645.00
		<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	1,469	11.7051	11.7221	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUM	Future	89	11.8853	11.9032	0.0000	0.0000	0	0.00	
	Sep 2015	ZAUM	Future	15	12.0803	12.0985	0.0000	0.0000	0	0.00	
				1,573					0.00	0.00	79 401.00
											76 111 824 930.00
<b>Option</b>											
	Mar 2015	ZAUM	11.28 Call	420	52763.3034	54238.3280	0.0000	0.0000	0	0.00	
				420					0.00	0.00	4 103.00
		<b>Total</b>		<b>1,993</b>				<b>0.00</b>	<b>0.00</b>	83 504.00	76 249 023 394.38
<b>Future</b>											
	Mar 2015	ZAUS	Future	1,188,328	11.7051	11.7221	11.7221	11.6978	312	3,654,631.10	
	Jun 2015	ZAUS	Future	88,182	11.8853	11.9032	11.9013	11.9013	10	119,013.00	
	Sep 2015	ZAUS	Future	26,864	12.0803	12.0985	0.0000	0.0000	0	0.00	
	Dec 2015	ZAUS	Future	36,132	12.2667	12.2863	0.0000	0.0000	0	0.00	
				1,339,506					322.00	3,773,644.10	76 766 451.00
											728 394 981 390.10
<b>Option</b>											
	Mar 2015	ZAUS	10.10 Put	69,965	4.8458	5.1161	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.32 Put	24,155	6.8582	7.2117	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.51 Put	23,800	9.4490	9.8921	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.70 Put	50,000	16.7636	17.1073	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.75 Put	5,000	19.7042	19.9664	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.79 Put	1,112	22.3753	22.5528	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.80 Put	9,300	23.0907	23.2441	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.90 Put	46,165	31.4214	31.2642	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.00 Call	25,000	747.3372	763.7168	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.25 Call	10,000	548.5830	563.5192	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.30 Put	12,500	108.8690	106.4902	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.40 Call	150	449.3145	463.2401	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.42 Put	500	152.0235	148.8008	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.46 Put	14,000	168.3798	164.8524	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.50 Put	1,000	185.7193	181.8776	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	11.54 Call	9,300	369.1365	381.9718	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	363.8670	376.6194	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	208.7670	204.5194	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	338.4140	350.7516	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	1,070	238.4014	233.6537	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	298.8404	293.1436	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	237.4498	247.5936	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	423.6616	416.2891	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.99 Call	1,070	196.2748	205.2358	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	193.6468	202.5279	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	488.5468	480.4279	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	102.4138	107.9324	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	897.3138	885.8324	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	93.2845	98.3934	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	90.1302	95.0934	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	71.5028	75.5715	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	54.5174	57.9404	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	14.8240	16.1480	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	52.4478	49.3879	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	54.8674	51.7448	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	61.3075	58.0299	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	89.5629	85.7471	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	93.2354	89.3639	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	163.1192	158.4668	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	8,300	201.5467	196.3036	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.45 Put	2,500	222.4944	216.9595	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	4,750	244.5784	238.7514	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	577.3710	588.8730	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	484.9725	495.3866	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	266.4257	271.5934	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	253.3387	258.1317	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	70,000	197.1717	200.2851	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	171.2182	173.5573	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	147.6094	149.2557	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	68.5737	60.7320	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1552.4206	1562.7591	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	120.8512	113.0772	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1205.4393	1215.8236	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	125.1393	117.3236	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	199.8457	191.8789	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	269.5504	261.9539	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	287.7901	280.0007	0.0000	0.0000	0	0.00		

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Sep 2015	ZAUS	12.00 Call	13,700	618.8710	627.4978	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	461.9816	467.1929	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	345.0903	346.8727	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	100,000	226.2152	224.7250	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	201.5942	199.4678	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	186.6409	183.9327	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1451.2939	1457.2410	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	134.5939	120.9410	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1409.2336	1415.4701	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1256.3467	1263.8602	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1117.4116	1127.1337	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	326.7789	320.1541	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	509.6729	514.1839	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	489.5451	493.2455	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	470.7342	473.6512	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	430.3996	431.5661	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	313.8960	310.8619	0.0000	0.0000	0	0.00		
			<u>1,366,200</u>					<u>0.00</u>	<u>0.00</u>	<u>15 084 579.00</u>	<u>3 851 519 015.47</u>
	<b>Total</b>		<b><u>2,705,706</u></b>					<b><u>322.00</u></b>	<b><u>3,773,644.10</u></b>	<b><u>91 851 030.00</u></b>	<b><u>732 246 500 405.57</u></b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.7702	1.7705	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><u>12</u></b>					<b><u>0.00</u></b>	<b><u>0.00</u></b>	<b><u>51.00</u></b>	<b><u>451 622.00</u></b>
	<b>Grand Total</b>		<b><u>3,404,542</u></b>					<b><u>40,557.00</u></b>	<b><u>20 342 564.10</u></b>	<b><u>123,972,912</u></b>	<b><u>1,034,349,375,397.61</u></b>