



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-January-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Mar 2015	CAFZ	Future	10,000	334.8268	263.0834	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>
		Total	10,000					0.00	0.00	20 000.00	2 614 800.00
Future											
Jan 2015	CAGB	Future	5,000	78.0243	29.3942	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>
		Total	5,000					0.00	0.00	5 000.00	643 500.00
Option											
Feb 2015	DAEU	14.41 Call	2,000	209.8840	199.9290	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	410.5840	423.1290	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	534.8519	518.4869	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>
		Total	6,000					0.00	0.00	2 000.00	1 064 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	302.5223	313.5369	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	497.4867	511.9964	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	601.5524	617.0985	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.5337	0.6528	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.1807	0.2656	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.1817	0.2645	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>
		Total	33,442					0.00	0.00	27 697.00	22 161 429.96
Future											
Jan 2015	DAUS	Future	172	11.7334	11.5832	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,432	11.7640	11.6135	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.7678	11.6172	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	11.8187	11.6676	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.8226	11.6715	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.8485	11.6971	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,685	11.8788	11.7270	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.9446	11.7923	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	12.0047	11.8523	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	12.0317	11.8791	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	12.0669	11.9143	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.1359	11.9827	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.1967	12.0429	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.2261	12.0720	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.2639	12.1094	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.3276	12.1729	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.3874	12.2326	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.4151	12.2603	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.4429	12.2880	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.6170	12.4622	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.8109	12.6561	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.0219	12.8672	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.2158	13.0612	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	684.7965	533.9040	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.28 Put	2,000	0.8228	5.5554	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Call	2,000	327.4316	187.6215	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Put	2,000	2.7316	14.6215	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.58 Put	1,500	15.8685	65.0843	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.76 Put	1,500	81.0543	203.2460	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	3.3434	4.8183	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	7.5862	21.7433	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	363.7232	257.4154	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	0.5766	0.7199	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	256.9080	174.4415	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	245.3368	166.1780	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	10.0151	14.6361	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	29.8268	49.8426	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	363.8177	276.8794	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	4.0669	2.6816	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	16.0121	28.2209	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	37.0304	57.0662	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	52.1243	76.5753	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	454.7712	368.7782	0.0000	0.0000	0	0.00		

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Mar 2015	DAUS	11.81 Call	250	350.4401	283.5312	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	24.2976	8.8997	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	64.5455	93.3081	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	218.2119	179.0775	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	29.9806	37.5411	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	73.8448	98.2350	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	361.0637	303.7114	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	49.6093	37.8582	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	40.8351	54.1297	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	56.7390	74.4665	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	89.4427	115.5209	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	475.9336	406.6929	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	362.1654	311.5274	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	77.3256	68.7762	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	52.7639	66.9346	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	103.1586	130.2395	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	358.8644	314.4667	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	92.9862	77.4559	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	64.2056	76.5713	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	116.6278	145.5721	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	368.2962	326.5391	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	113.0778	96.3245	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	72.1578	86.8499	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	126.4767	156.1358	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	369.4457	330.1449	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	119.4787	101.0771	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	81.8758	96.3882	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	134.3900	164.5824	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	198.4245	238.0782	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	371.7907	334.6167	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	271.9208	244.6084	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	135.2053	113.9502	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	90.1029	103.4211	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	140.4403	170.9639	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	376.1827	340.7993	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	155.1883	130.3710	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	96.5415	108.2088	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	143.8467	173.7714	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	378.0867	346.7740	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	147.1193	133.6839	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	101.9154	114.8649	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	149.5131	177.0412	0.0000	0.0000	0	0.00		

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Dec 2015	DAUS	14.15 Call	250	378.0020	350.4589	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	148.1136	132.5586	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>
	Total		125,237					0.00	0.00	7 481 138.00	26 611 350 008.23
Future											
Mar 2015	EUUS	Future	61	1.2025	1.2161	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2036	1.2172	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>
	Total		261					0.00	0.00	13 397.00	182 702 911.00
Future											
Mar 2015	ZAAD	Future	22,000	9.5653	9.5418	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	7,620	9.6524	9.6305	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.7545	9.7321	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>
Option											
Mar 2015	ZAAD	9.40 Put	201	133.2051	144.2784	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	156.3104	149.8137	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	50.9345	49.5492	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>
	Total		30,823					0.00	0.00	2 458 290.00	19 351 105 855.06
Future											
Mar 2015	ZACA	Future	75	10.1115	10.0829	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>
	Total		75					0.00	0.00	28 281.00	216 715 558.10
Future											
Mar 2015	ZAEU	Future	78,908	14.2575	14.2348	14.2313	14.1894	7,245	102,780,483.00		
Jun 2015	ZAEU	Future	11,094	14.4883	14.4663	14.4700	14.4700	200	2,894,000.00		
Sep 2015	ZAEU	Future	6,707	14.7463	14.7238	0.0000	0.0000	0	0.00		
			<u>96,709</u>					<u>7,445.00</u>	<u>105,674,483.00</u>	<u>5 702 135.00</u>	<u>71 085 037 485.00</u>
Option											
Mar 2015	ZAEU	13.40 Put	35,000	49.4343	52.2822	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	138.3100	143.7937	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	213.8149	221.0861	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	222.4810	229.9353	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	336.4734	346.0644	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	142.0568	135.8131	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	134.4845	128.5579	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.25 Call	7,000	108.6313	103.8286	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	105.2941	100.6401	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	102.0818	97.5718	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	101.0374	96.5738	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	96.9911	92.7115	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	84.3310	80.6310	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	110.9021	111.8576	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	299.6408	288.1458	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	286.0742	292.1257	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	490.1921	476.2895	0.0000	0.0000	0	0.00		
			<u>213,565</u>					<u>0.00</u>	<u>0.00</u>	<u>2 739 045.00</u>	<u>384 817 418.74</u>
	Total		310,274					7,445.00	105,674,483.00	8 441 180.00	71 469 854 903.74
Future											
Mar 2015	ZAFR	Future	2,308	11.8659	11.8444	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	12.0705	12.0515	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>
	Total		8,760					0.00	0.00	431 196.00	3 915 282 138.30
Future											
Mar 2015	ZAGB	Future	33,407	18.2427	18.2273	18.2679	18.2679	14	255,750.60		
Jun 2015	ZAGB	Future	5,582	18.5085	18.4946	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,620	18.8015	18.7881	0.0000	0.0000	0	0.00		
			<u>40,609</u>					<u>14.00</u>	<u>255,750.60</u>	<u>4 507 253.00</u>	<u>65 649 271 961.60</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	35.6199	37.0536	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	55.6419	57.8550	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	205.4196	203.4495	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	158.9050	157.6680	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	104.1581	103.6599	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>
	Total		97,771					14.00	255,750.60	5 388 467.00	65 847 524 168.03
Future											
Mar 2015	ZAJY	Future	3,826	0.0983	0.0980	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	11,837	0.0999	0.0996	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>
	Total		15,663					0.00	0.00	643 602.00	6 587 823 841.20
Future											
Mar 2015	ZAKS	Future	8	0.1284	0.1273	0.0000	0.0000	0	0.00		

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			8					0.00	0.00	51.00	648 570.00
		Total	8					0.00	0.00	51.00	648 570.00
Future											
	Mar 2015	ZANN	Future	332	0.0579	0.0576	0.0000	0.0000	0	0.00	
	Dec 2015	ZANN	Future	56,554	0.0546	0.0542	0.0000	0.0000	0	0.00	
				56,886					0.00	0.00	170 645.00
		Total		56,886					0.00	0.00	170 645.00
Future											
	Mar 2015	ZAUM	Future	1,419	11.8566	11.7051	11.8080	11.8080	50	59,040,000.00	
	Jun 2015	ZAUM	Future	89	12.0379	11.8853	0.0000	0.0000	0	0.00	
	Sep 2015	ZAUM	Future	15	12.2345	12.0803	0.0000	0.0000	0	0.00	
				1,523					50.00	59,040,000.00	79 451.00
											76 170 864 930.00
Option											
	Mar 2015	ZAUM	11.28 Call	420	64436.9707	52763.3034	0.0000	0.0000	0	0.00	
				420					0.00	0.00	4 103.00
		Total		1,943					50.00	59,040,000.00	83 554.00
Future											
	Mar 2015	ZAUS	Future	1,192,624	11.8566	11.7051	11.8623	11.7517	12,749	150,365,827.60	
	Jun 2015	ZAUS	Future	88,201	12.0379	11.8853	12.0388	11.9847	3,081	36,929,060.20	
	Sep 2015	ZAUS	Future	26,864	12.2345	12.0803	0.0000	0.0000	0	0.00	
	Dec 2015	ZAUS	Future	36,132	12.4215	12.2667	0.0000	0.0000	0	0.00	
				1,343,821					15,830.00	187,294,887.80	76 782 281.00
											728 582 276 277.90
Option											
	Mar 2015	ZAUS	10.10 Put	69,965	3.0017	4.8458	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.32 Put	24,155	4.2368	6.8582	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.51 Put	23,800	5.8161	9.4490	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.70 Put	50,000	9.0984	16.7636	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.75 Put	5,000	11.0507	19.7042	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.79 Put	1,112	12.8634	22.3753	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.80 Put	9,300	13.3547	23.0907	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.90 Put	46,165	19.2206	31.4214	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.00 Call	25,000	883.7375	747.3372	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.25 Call	10,000	665.8956	548.5830	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.30 Put	12,500	70.5796	108.8690	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.40 Call	150	553.9635	449.3145	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.42 Put	500	103.4136	152.0235	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.46 Put	14,000	116.2264	168.3798	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.50 Put	1,000	129.9951	185.7193	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	461.3307	369.1365	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	455.1654	363.8670	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	148.5654	208.7670	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	425.2487	338.4140	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	1,070	172.8463	238.4014	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	222.9746	298.8404	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	297.8959	237.4498	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	328.0104	423.6616	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.99 Call	1,070	246.4373	196.2748	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	243.1335	193.6468	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	386.5335	488.5468	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	126.7625	102.4138	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	770.1625	897.3138	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	115.1000	93.2845	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	111.0697	90.1302	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	87.2938	71.5028	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	68.2676	54.5174	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	22.0469	14.8240	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	43.3304	52.4478	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	44.6540	54.8674	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	48.1424	61.3075	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	68.9496	89.5629	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	71.9215	93.2354	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	129.5089	163.1192	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	8,300	154.7913	201.5467	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.45 Put	2,500	168.7040	222.4944	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	4,750	187.5286	244.5784	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	666.4843	577.3710	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	561.7910	484.9725	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	305.3536	266.4257	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	290.1594	253.3387	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	70,000	224.2238	197.1717	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	194.6739	171.2182	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	167.3289	147.6094	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	55.3870	68.5737	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1693.1794	1552.4206	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	99.6573	120.8512	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1336.8780	1205.4393	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	102.3780	125.1393	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	164.1182	199.8457	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	225.2346	269.5504	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	238.3614	287.7901	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>
Sep 2015	ZAUS	12.00 Call	13,700	692.3979	618.8710	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	516.3049	461.9816	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	384.4641	345.0903	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	100,000	251.4728	226.2152	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	223.4551	201.5942	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	201.9146	186.6409	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1589.3858	1451.2939	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	117.8858	134.5939	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1546.0764	1409.2336	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1380.0403	1256.3467	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1233.8315	1117.4116	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	280.2682	326.7789	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	556.2463	509.6729	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	533.6663	489.5451	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	512.5420	470.7342	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	467.2060	430.3996	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	338.4104	313.8960	0.0000	0.0000	0	0.00		
			<u>1,366,200</u>					<i>0.00</i>	<i>0.00</i>	<i>15 084 579.00</i>	<i>3 851 519 015.47</i>
	Total		2,710,021					15,830.00	187,294,887.80	91 866 860.00	732 433 795 293.37
Future											
Mar 2015	ZAZW	Future	12	1.7918	1.7702	0.0000	0.0000	0	0.00		
			<u>12</u>					<i>0.00</i>	<i>0.00</i>	<i>51.00</i>	<i>451 622.00</i>
	Total		12					0.00	0.00	51.00	451 622.00
	Grand Total		3,412,176					23,339.00	352 265 121.40	123,996,251	1,034,701,640,519.01