



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-January-2015

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	239.6135	307.9687	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>Option</b>											
Jan 2015	DAEU	13.90 Call	10,000	69.4199	135.1551	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	83.1893	118.5195	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	703.9893	572.6195	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	336.7238	402.4537	0.0000	0.0000	0	0.00		
			<u>16,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>1 300 000.00</u>
		<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	<b>10 000.00</b>	<b>1 300 000.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	708.8405	556.2478	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	977.0055	810.9104	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	1104.7693	935.4005	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.0234	0.0362	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.1309	0.0798	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.1364	0.0836	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	11.6077	11.7179	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,432	11.6314	11.7479	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.6351	11.7517	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.6842	11.8017	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.6880	11.8056	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.7129	11.8308	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.7420	11.8601	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>
Apr 2015	DAUS	Future	2,700	11.8045	11.9242	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8614	11.9832	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8870	12.0096	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.9203	12.0442	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9854	12.1115	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0430	12.1706	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0708	12.1992	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1065	12.2359	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1664	12.2971	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2228	12.3542	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2490	12.3807	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.2752	12.4072	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.4446	12.5771	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.6353	12.7678	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8431	12.9754	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0339	13.1661	0.0000	0.0000	0	0.00		
			<u>20,355</u>					<u>0.00</u>	<u>0.00</u>	<u>2 743 637.00</u>	<u>26 300 798 148.20</u>

Option

Jan 2015	DAUS	11.75 Put	4,000	164.2706	95.2586	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.63 Call	5,000	113.0334	0.0000	0.0000	0.0000	5,000	698,000.00
Jan 2015	DAUS	10.80 Put	300	3.1047	2.6815	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.15 Put	250	13.3338	7.1235	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.45 Call	250	249.2975	342.3554	0.0000	0.0000	0	0.00
Jan 2015	DAUS	14.27 Call	300	0.3561	0.4314	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.62 Call	10,000	156.1732	231.9673	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.64 Call	10,000	146.3118	220.0475	0.0000	0.0000	0	0.00
Feb 2015	DAUS	10.80 Put	300	9.8930	8.6125	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	32.4826	24.8499	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	260.6056	337.8822	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	1.3554	2.6171	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	17.8488	14.4105	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	41.3924	33.2744	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	58.4451	47.0183	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.61 Call	2,083	351.1403	427.9496	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.81 Call	250	262.7710	324.2215	0.0000	0.0000	0	0.00
Mar 2015	DAUS	14.85 Call	300	10.6101	17.0241	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.20 Put	22,187	73.6301	57.7628	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.24 Call	22,187	158.7524	195.9133	0.0000	0.0000	0	0.00
Apr 2015	DAUS	10.80 Put	300	32.7488	26.9074	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.15 Put	250	81.9814	68.0216	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.00 Call	250	283.4414	336.0096	0.0000	0.0000	0	0.00
Apr 2015	DAUS	15.15 Call	300	39.0993	43.2326	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>
May 2015	DAUS	10.80 Put	300	45.8785	38.1862	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	63.6053	53.2088	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	100.0828	84.3902	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	387.2526	449.6088	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	291.9032	338.8235	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	61.9127	70.2572	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	57.9866	49.7527	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	115.7024	99.0805	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	295.4588	337.1245	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	69.0033	84.4801	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	68.5835	60.5431	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	130.1741	112.5333	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	308.3710	347.4450	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	87.7719	105.1541	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	76.5896	68.9768	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	141.3819	122.5626	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	313.7230	349.5961	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	95.9660	109.9409	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	84.0310	76.9470	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	149.5435	129.6753	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	219.4365	193.9253	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	320.3691	353.1593	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	234.3532	257.4836	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	111.2626	127.2887	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	92.8507	85.7881	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	157.4351	138.8893	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	326.4398	359.4691	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	125.5839	145.3576	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	100.9826	93.9072	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	163.5744	144.8949	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	331.2282	362.6866	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	121.2404	140.4436	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	107.8067	100.7379	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	167.6879	148.9152	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	334.2222	363.8594	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	122.5310	134.9754	0.0000	0.0000	0	0.00		
				<u>100,050</u>				<u>5,000.00</u>	<u>698,000.00</u>	<u>4 755 669.00</u>	<u>372 365 626.43</u>
		<b>Total</b>	<b>120,405</b>					<b>5,000.00</b>	<b>698,000.00</b>	<b>7 499 306.00</b>	<b>26 673 163 774.63</b>

**Future**

Mar 2015	EUUS	Future	116	1.1804	1.1827	1.1806	1.1788	13	153,387.00		
Jun 2015	EUUS	Future	300	1.1814	1.1839	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>
			416					13.00	153,387.00	13 710.00	186 415 998.00
		<b>Total</b>	<b>416</b>					<b>13.00</b>	<b>153,387.00</b>	13 710.00	186 415 998.00
<b>Future</b>											
Mar 2015	ZAAD	Future	22,578	9.4681	9.4791	9.4825	9.4825	250	2,370,625.00		
Jun 2015	ZAAD	Future	7,620	9.5491	9.5632	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.6417	9.6597	0.0000	0.0000	0	0.00		
			30,798					250.00	2,370,625.00	2 455 545.00	19 363 541 189.70
<b>Option</b>											
Mar 2015	ZAAD	9.40 Put	201	169.8808	170.2672	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	122.0702	130.2101	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	37.3539	41.0387	0.0000	0.0000	0	0.00		
			603					0.00	0.00	4 118.00	654 052.66
		<b>Total</b>	<b>31,401</b>					<b>250.00</b>	<b>2,370,625.00</b>	2 459 663.00	19 364 195 242.36
<b>Future</b>											
Mar 2015	ZACA	Future	75	9.9070	9.9820	0.0000	0.0000	0	0.00		
			75					0.00	0.00	28 281.00	216 715 558.10
		<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>	28 281.00	216 715 558.10
<b>Future</b>											
Mar 2015	ZAEU	Future	78,852	13.8347	14.0021	13.9322	13.8500	688	9,557,693.60		
Jun 2015	ZAEU	Future	11,094	14.0507	14.2248	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	6,707	14.2915	14.4740	0.0000	0.0000	0	0.00		
			96,653					688.00	9,557,693.60	5 703 369.00	71 102 308 018.10
<b>Option</b>											
Mar 2015	ZAEU	13.40 Put	35,000	110.1577	76.6403	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	276.4312	208.3841	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	400.1246	306.6165	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	413.8161	318.5932	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	582.9865	470.1144	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	68.0539	88.8841	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	64.5567	84.1844	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	52.7379	68.2905	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	51.0346	66.2547	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	49.3977	64.2997	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	48.8654	63.6639	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	46.8102	61.2064	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	40.4149	52.9973	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	174.4655	141.9447	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	191.9985	225.6117	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	ZAEU	13.90 Put	6,076	409.7687	348.1714	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	371.3134	411.0244	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>
	<b>Total</b>		<b>310,218</b>					<b>688.00</b>	<b>9,557,693.60</b>	<b>8 442 414.00</b>	<b>71 487 125 436.84</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	2,308	11.5276	11.6646	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	11.7263	11.8676	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	33,124	17.6723	17.8481	17.8055	17.6848	701	12,412,947.70		
Jun 2015	ZAGB	Future	5,582	17.9194	18.1025	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,620	18.1909	18.3831	18.3381	18.3381	25	458,452.50		
			<u>40,326</u>					<u>726.00</u>	<u>12,871,400.20</u>	<u>4 531 249.00</u>	<u>66 082 146 851.50</u>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	55.7553	49.8823	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	109.2869	80.0662	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	69.4688	104.2872	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	48.0934	75.6567	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	29.7534	45.5929	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>97,488</b>					<b>726.00</b>	<b>12,871,400.20</b>	<b>5 412 463.00</b>	<b>66 280 399 057.93</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	3,826	0.0981	0.0991	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	11,837	0.0997	0.1007	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	0.1261	0.1286	0.0000	0.0000	0	0.00		
			<u>8</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>	<u>648 570.00</u>
	<b>Total</b>		<b>8</b>					<b>0.00</b>	<b>0.00</b>	<b>51.00</b>	<b>648 570.00</b>
<b>Future</b>											
Mar 2015	ZANN	Future	332	0.0587	0.0584	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,554	0.0546	0.0547	0.0000	0.0000	0	0.00		
			<u>56,886</u>					<u>0.00</u>	<u>0.00</u>	<u>170 645.00</u>	<u>1 073 030 100.00</u>
	<b>Total</b>		<b>56,886</b>					<b>0.00</b>	<b>0.00</b>	<b>170 645.00</b>	<b>1 073 030 100.00</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>											
Mar 2015	ZAUM	Future	1,483	11.7207	11.8386	11.8196	11.7377	43	50,618,440.00		
Jun 2015	ZAUM	Future	89	11.8928	12.0157	11.9439	11.9439	7	8,360,730.00		
Sep 2015	ZAUM	Future	15	12.0787	12.2074	0.0000	0.0000	0	0.00		
			<u>1,587</u>					<u>50.00</u>	<u>58,979,170.00</u>	<u>79 651.00</u>	<u>76 407 897 810.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	51981.8817	61970.6812	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4 103.00</u>	<u>137 198 464.38</u>
		<b>Total</b>	<b>2,007</b>					<b>50.00</b>	<b>58,979,170.00</b>	<b>83 754.00</b>	<b>76 545 096 274.38</b>
<b>Future</b>											
Mar 2015	ZAUS	Future	1,186,472	11.7207	11.8386	11.8310	11.7275	41,707	490,023,809.10		
Jun 2015	ZAUS	Future	81,461	11.8928	12.0157	12.0200	11.9259	7,780	93,053,124.30		
Sep 2015	ZAUS	Future	26,894	12.0787	12.2074	12.1260	12.1260	150	1,818,900.00		
Dec 2015	ZAUS	Future	36,132	12.2550	12.3868	0.0000	0.0000	0	0.00		
			<u>1,330,959</u>					<u>49,637.00</u>	<u>584,895,833.40</u>	<u>76 891 426.00</u>	<u>729 874 249 950.10</u>
<b>Option</b>											
Mar 2015	ZAUS	10.10 Put	69,965	2.6476	2.5314	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	3.9882	3.6779	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	5.8107	5.1809	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	10.7423	8.2077	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	12.7654	9.9141	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	14.6285	11.4985	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	15.1312	11.9282	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	21.0985	17.0679	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	749.8088	862.6448	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	541.9275	641.5291	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	12,500	84.6920	63.7459	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	437.1135	528.3645	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Put	1,500	116.4135	89.7645	0.0000	0.0000	1,500	168,000.00		
Mar 2015	ZAUS	11.42 Put	500	123.5438	95.6926	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	138.6008	108.2964	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.50 Put	1,000	154.7226	121.9049	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	352.6079	435.1314	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	347.0698	428.9470	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	176.3698	140.3470	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	320.3650	398.9847	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	1,070	204.5198	164.5832	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	262.9337	214.9400	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	216.3235	272.6208	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	386.8555	321.3546	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	11.99 Call	1,070	175.1988	222.7164	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	172.6020	219.5360	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	451.9020	380.9360	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	160.2448	0.0000	0.0000	0.0000	2,000	324,000.00		
Mar 2015	ZAUS	12.50 Call	10,000	85.5639	109.9738	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	864.8639	771.3738	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	77.2866	99.3124	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	74.4474	95.6447	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	57.9313	74.2201	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	43.1875	57.3650	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	10.0567	16.8389	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	44.8091	39.6777	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	46.9341	40.8560	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	52.6107	43.9644	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	77.8035	65.4936	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	81.1089	68.3312	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	145.0895	123.7481	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	4,800	181.5542	148.2924	0.0000	0.0000	7,000	1,016,000.00		
Jun 2015	ZAUS	11.45 Put	2,500	201.5856	165.8127	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	4,750	222.7922	184.4939	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	561.4741	641.0006	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	466.4728	536.0170	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	247.7521	284.7604	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	234.9882	270.0815	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	70,000	180.7354	207.1395	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	155.9928	179.0806	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	133.6865	153.1960	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	56.3959	50.5741	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1538.5926	1661.1861	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	109.4031	94.3739	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1191.9959	1304.5165	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	113.2959	97.1165	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	181.7628	159.5994	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	251.4331	219.5048	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	269.3574	232.4142	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	596.8822	664.7864	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	442.3684	492.2604	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	329.1601	364.8788	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	100,000	215.2959	237.1906	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	192.0809	210.7503	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	180.8339	190.4983	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1431.2816	1554.3769	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	ZAUS	10.95 Put	8,917	126.2816	117.5769	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1388.7463	1511.2502	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1234.4280	1346.1819	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1094.4152	1201.5111	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	314.6300	284.6515	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	489.6334	537.1922	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	469.9359	515.1726	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	451.5480	494.5867	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	412.2320	450.4482	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	299.2110	325.2880	0.0000	0.0000	0	0.00		
			<u>1,365,200</u>					<u>10,500.00</u>	<u>1,508,000.00</u>	<u>15 097 079.00</u>	<u>3 853 132 915.47</u>
	<b>Total</b>		<b>2,696,159</b>					<b>60,137.00</b>	<b>586,403,833.40</b>	<b>91 988 505.00</b>	<b>733 727 382 865.57</b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.7341	1.7417	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>3,398,940</b>					<b>66,864.00</b>	<b>671 034 109.20</b>	<b>124,178,180</b>	<b>1,036,762,322,634.91</b>