



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	169.3732	177.7014	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	8.5491	10.1741	0.0000	0.0000	0	0.00		
Jan 2015	DAEU	13.57 Call	5,000	92.5850	95.0875	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	51.5952	48.1848	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	819.5952	819.9848	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	284.1854	280.0636	0.0000	0.0000	0	0.00		
			<u>21,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>1 300 000.00</u>
		<b>Total</b>	<b>21,000</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	715.0647	755.0353	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	991.5085	1031.9318	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	1120.8246	1161.4247	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.0215	0.0086	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.0909	0.0000	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.0942	0.0000	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	3,432	11.5140	11.5382	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.5181	11.5419	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	843	11.5523	11.5891	0.0000	0.0000	843	9,769,611.30		
Feb 2015	DAUS	Future	2,671	11.5693	11.5904	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	974	11.5730	11.5942	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.5973	11.6187	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	Future	2,853	11.6257	11.6474	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.6866	11.7089	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.7424	11.7649	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.7674	11.7900	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.8000	11.8228	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.8638	11.8867	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.9203	11.9432	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.9475	11.9704	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.9826	12.0054	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.0414	12.0643	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.0969	12.1199	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.1227	12.1457	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.1484	12.1715	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.3172	12.3405	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.5099	12.5322	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.7197	12.7410	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.9123	12.9327	0.0000	0.0000	0	0.00		
			<u>20,737</u>					<u>843.00</u>	<u>9,769,611.30</u>	<u>2 749 267.00</u>	<u>26 365 728 910.80</u>

**Option**

Jan 2015	DAUS	11.53 Put	4,000	74.3106	66.7308	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.63 Call	5,000	37.7699	45.5190	0.0000	0.0000	0	0.00
Jan 2015	DAUS	10.80 Put	300	1.7783	2.0614	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.15 Put	250	14.6131	14.7660	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.45 Call	250	142.6133	161.8735	0.0000	0.0000	0	0.00
Jan 2015	DAUS	14.27 Call	300	0.1046	0.0954	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.62 Call	10,000	78.5825	87.1457	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.64 Call	10,000	72.5645	80.6076	0.0000	0.0000	0	0.00
Feb 2015	DAUS	10.80 Put	300	8.4884	8.8754	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	41.1444	36.8218	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	181.7475	188.5226	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	0.7268	0.8241	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	19.5383	19.7594	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	46.0436	44.1621	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	69.7172	66.3227	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.61 Call	2,083	269.6116	278.6528	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.81 Call	250	197.8370	203.6490	0.0000	0.0000	0	0.00
Mar 2015	DAUS	14.85 Call	300	8.0835	1.2989	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.20 Put	22,187	86.9834	82.8712	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.24 Call	22,187	115.5193	117.7402	0.0000	0.0000	0	0.00
Apr 2015	DAUS	10.80 Put	300	36.1175	35.0357	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.15 Put	250	93.4363	89.4843	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.00 Call	250	224.6840	229.7845	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	15.15 Call	300	32.1555	32.1658	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	50.5896	48.6633	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	70.4148	67.3446	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	111.3565	105.9685	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	322.9624	328.2929	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	240.7398	243.6385	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	48.4614	48.4828	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	64.5142	61.7090	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	128.8987	122.1595	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	251.0617	252.3557	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	57.3117	57.1457	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	76.9911	72.8982	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	145.5235	139.2865	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	268.2300	269.5492	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	72.3021	71.8505	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	86.6782	81.4674	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	159.2555	151.9315	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	277.3820	279.5768	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	77.1024	82.3528	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	93.2062	87.8694	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	170.9226	161.5115	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	248.3376	235.4712	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	286.0476	289.7426	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	208.8812	212.2142	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	91.9926	94.4697	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	102.9831	96.7228	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	180.6125	170.4659	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	295.2990	298.9783	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	107.9814	110.8794	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	111.5988	104.9852	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	188.0745	177.5321	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	304.2534	306.5104	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	109.7701	111.7290	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	118.7923	112.0073	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	193.0475	182.3487	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	310.6844	311.6270	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	106.9768	107.9890	0.0000	0.0000	0	0.00		
			<u>100,050</u>					<u>0.00</u>	<u>0.00</u>	<u>4 763 669.00</u>	<u>372 878 906.43</u>
		<b>Total</b>	<b>120,787</b>					<b>843.00</b>	<b>9,769,611.30</b>	<b>7 512 936.00</b>	<b>26 738 607 817.23</b>

**Future**

Mar 2015	EUUS	Future	203	1.1797	1.1769	1.1754	1.1754	3	35,262.00		
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<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>
Jun 2015	EUUS	Future	150	1.1808	1.1780	0.0000	0.0000	0	0.00		
			353					3.00	35,262.00	13 985.00	189 679 823.00
		<b>Total</b>	<b>353</b>					<b>3.00</b>	<b>35,262.00</b>	13 985.00	189 679 823.00
<b>Future</b>											
Mar 2015	ZAAD	Future	22,805	9.4171	9.4274	9.4554	9.4062	527	4,957,657.60		
Jun 2015	ZAAD	Future	7,870	9.4949	9.5062	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	750	9.5844	9.5953	0.0000	0.0000	0	0.00		
			31,425					527.00	4,957,657.60	2 456 511.00	19 372 703 883.10
<b>Option</b>											
Mar 2015	ZAAD	9.40 Put	201	175.8296	164.7476	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	90.8552	87.6143	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	22.1723	20.5000	0.0000	0.0000	0	0.00		
			603					0.00	0.00	4 118.00	654 052.66
		<b>Total</b>	<b>32,028</b>					<b>527.00</b>	<b>4,957,657.60</b>	2 460 629.00	19 373 357 935.76
<b>Future</b>											
Mar 2015	ZACA	Future	75	9.7056	9.7266	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	82,525	13.6907	13.6828	13.8395	13.7030	8,673	118,710,408.50		
Jun 2015	ZAEU	Future	11,354	13.9021	13.8954	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	6,707	14.1361	14.1301	0.0000	0.0000	0	0.00		
			100,586					8,673.00	118,710,408.50	5 714 282.00	71 252 422 795.70
<b>Option</b>											
Mar 2015	ZAEU	13.40 Put	35,000	145.9365	147.7318	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	344.0027	347.9154	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	483.9359	487.9066	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	498.8840	502.8612	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	680.8994	684.9796	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	47.7787	44.5886	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	45.2683	42.1279	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	35.9720	32.9820	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	34.7921	31.8266	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	33.6608	30.7203	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	33.2939	30.3620	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	31.8768	28.9793	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	27.4893	24.7145	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	218.0458	219.6762	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	15.35 Call	7,300	163.4846	159.6721	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	486.0085	483.4115	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	349.0836	344.0163	0.0000	0.0000	0	0.00		
			<u>213,565</u>					<i>0.00</i>	<i>0.00</i>	<i>2 739 045.00</i>	<i>384 817 418.74</i>
	<b>Total</b>		<b>314,151</b>					<b>8,673.00</b>	<b>118,710,408.50</b>	<b>8 453 327.00</b>	<b>71 637 240 214.44</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	2,308	11.4064	11.3953	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	11.5993	11.5887	0.0000	0.0000	0	0.00		
			<u>8,760</u>					<i>0.00</i>	<i>0.00</i>	<i>431 296.00</i>	<i>3 916 456 268.30</i>
	<b>Total</b>		<b>8,760</b>					<b>0.00</b>	<b>0.00</b>	<b>431 296.00</b>	<b>3 916 456 268.30</b>
<b>Future</b>											
Mar 2015	ZAGB	Future	32,830	17.6510	17.6091	17.8261	17.6725	1,405	24,939,351.50		
Jun 2015	ZAGB	Future	6,057	17.8947	17.8537	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,020	18.1612	18.1207	0.0000	0.0000	0	0.00		
			<u>39,907</u>					<i>1,405.00</i>	<i>24,939,351.50</i>	<i>4 536 019.00</i>	<i>66 167 223 589.00</i>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	43.4707	44.2230	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	91.9209	98.0847	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	48.6705	43.0157	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	31.4260	27.2162	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	18.4304	16.4989	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>97,069</b>					<b>1,405.00</b>	<b>24,939,351.50</b>	<b>5 417 233.00</b>	<b>66 365 475 795.43</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	3,831	0.0996	0.0981	0.1002	0.1002	5	50,100.00		
Jun 2015	ZAJY	Future	13,998	0.1011	0.0996	0.0000	0.0000	0	0.00		
			<u>17,829</u>					<i>5.00</i>	<i>50,100.00</i>	<i>650 465.00</i>	<i>6 656 194 480.20</i>
	<b>Total</b>		<b>17,829</b>					<b>5.00</b>	<b>50,100.00</b>	<b>650 465.00</b>	<b>6 656 194 480.20</b>
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1253	0.1247	0.0000	0.0000	0	0.00		
			<u>8</u>					<i>0.00</i>	<i>0.00</i>	<i>51.00</i>	<i>648 570.00</i>
	<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	0.0584	0.0581	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,554	0.0522	0.0523	0.0000	0.0000	0	0.00		
			<u>56,886</u>					<i>0.00</i>	<i>0.00</i>	<i>170 645.00</i>	<i>1 073 030 100.00</i>

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<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	1,571	11.6048	11.6262	11.7252	11.5800	36	41,986,500.00		
Jun 2015	ZAUM	Future	116	11.7731	11.7958	11.7886	11.7886	10	11,788,600.00		
Sep 2015	ZAUM	Future	20	11.9553	11.9782	11.9598	11.9385	10	11,944,890.00		
			<u>1,707</u>					<u>56.00</u>	<u>65,719,990.00</u>	<u>79 954.00</u>	<u>76 762 622 370.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	41885.4937	43450.3901	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>2,127</b>					<b>56.00</b>	<b>65,719,990.00</b>	84 057.00	76 899 820 834.38
<b>Future</b>											
Mar 2015	ZAUS	Future	1,153,707	11.6048	11.6262	11.7300	11.5600	78,314	910,505,144.70		
Jun 2015	ZAUS	Future	78,740	11.7731	11.7958	11.9073	11.7314	5,965	70,354,088.50		
Sep 2015	ZAUS	Future	26,843	11.9553	11.9782	12.0607	11.9060	2,360	28,232,211.00		
Dec 2015	ZAUS	Future	36,332	12.1286	12.1517	0.0000	0.0000	0	0.00		
			<u>1,295,622</u>					<u>86,639.00</u>	<u>1,009,091,444.20</u>	<u>77 069 629.00</u>	<u>731 950 382 829.90</u>
<b>Option</b>											
Mar 2015	ZAUS	10.10 Put	69,965	1.8781	2.2794	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	3.0545	3.6224	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	5.2244	5.6185	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	10.7287	11.0964	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	12.8903	13.2130	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	14.9021	15.1713	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	15.4484	15.7015	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	22.0108	22.0326	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	635.8108	656.8356	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	440.4445	456.1803	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	12,500	101.4600	95.0039	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	343.2247	356.5057	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Put	1,500	138.4247	130.3057	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	146.6828	138.2233	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	164.0654	154.9195	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.50 Put	1,000	182.5979	172.7643	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	267.0665	277.9501	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	262.1601	272.8730	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	207.3601	196.6730	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	238.6673	248.5396	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	1,070	239.8372	227.6797	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	309.7677	294.0306	0.0000	0.0000	7,500	1,759,425.00		
Mar 2015	ZAUS	11.75 Call	20,000	184.9104	190.1472	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	11.85 Call	500	156.2129	160.1689	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	446.5265	428.4191	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.99 Call	1,070	123.8571	126.3749	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	121.8472	124.2790	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	517.0472	498.0790	0.0000	0.0000	404	192,158.56		
Mar 2015	ZAUS	12.05 Call	1,000	112.3407	114.3576	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	57.3772	57.1292	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	952.5772	930.9292	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	51.5154	51.0945	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	49.5186	49.0421	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	37.4034	37.0773	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	27.0499	26.1527	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	4.3869	4.7584	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	49.6885	48.0826	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	52.0208	50.3131	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	58.2441	56.2672	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	85.8702	82.6938	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	89.4952	86.1624	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	4,800	212.8291	201.2199	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	258.1309	245.3372	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	481.1757	489.9673	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	457.8261	466.0873	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	395.6286	400.9191	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	255.2324	257.2287	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	207.2017	208.1936	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	196.3920	197.1389	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	150.4896	150.6036	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	129.3042	129.1019	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	110.8477	110.4076	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	63.1059	59.1823	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1422.0786	1440.9687	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	125.2181	118.3690	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1084.8924	1100.6945	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	44,545	129.5924	122.4945	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	205.9872	194.8584	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	292.6248	278.9491	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	312.1927	298.1027	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	534.1036	539.0945	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	395.1337	398.5535	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	293.5935	296.3803	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	105,000	191.4066	193.7065	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	170.8722	173.1255	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	14.58 Call	22,320	165.9064	168.2832	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1317.5679	1332.6853	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	138.9679	130.9853	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1279.6768	1294.1287	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1135.0852	1146.6841	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1002.0578	1010.5619	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	361.9206	344.4060	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	452.4361	453.4787	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	434.4713	435.5001	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	417.7080	418.7393	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	380.9741	382.0169	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	277.6933	278.9238	0.0000	0.0000	0	0.00		
			<u>1,389,302</u>					<u>7,904.00</u>	<u>1,951,583.56</u>	<u>15 201 883.00</u>	<u>3 879 051 762.03</u>
	<b>Total</b>		<b><u>2,684,924</u></b>					<b><u>94,543.00</u></b>	<b><u>1,011,043,027.76</u></b>	<b><u>92 271 512.00</u></b>	<b><u>735 829 434 591.93</u></b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.7039	1.7138	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>3,399,451</u></b>					<b><u>106,055.00</u></b>	<b><u>1 235 225 408.66</u></b>	<b><u>124,504,007</u></b>	<b><u>1,039,602,384,266.37</u></b>