



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	204.6175	213.6084	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											
Mar 2015	CAGE	Future	30	1767.3000	1897.8000	0.0000	0.0000	0	0.00		
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>30.00</u>	<u>450 000.00</u>
		Total	30					0.00	0.00	30.00	450 000.00
Option											
Jan 2015	DAEU	13.90 Call	10,000	0.5370	2.5681	0.0000	0.0000	0	0.00		
Jan 2015	DAEU	13.57 Call	5,000	44.8627	68.5538	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	38.8154	45.6643	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	900.9154	862.4643	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	257.9528	278.5254	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>
		Total	21,000					0.00	0.00	10 000.00	1 300 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	570.3067	590.7873	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	844.7461	862.5075	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	973.6543	990.7664	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.0155	0.0183	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.0000	0.0585	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.0000	0.0608	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	566	11.6302	11.6808	0.0000	0.0000	566	6,611,332.80		

<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>
Jan 2015	DAUS	Future	3,432	11.6394	11.6417	11.6245	11.6245	0	0.00		
Jan 2015	DAUS	Future	268	11.6431	11.6454	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,405	11.6742	11.6770	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.6908	11.6937	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	974	11.6946	11.6975	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.7190	11.7220	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.7472	11.7504	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.8076	11.8110	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8632	11.8671	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8881	11.8923	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.9207	11.9252	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9839	11.9892	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0397	12.0458	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0666	12.0731	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1012	12.1082	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1587	12.1667	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2115	12.2212	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2361	12.2465	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.2606	12.2717	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.4246	12.4371	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.6149	12.6262	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8221	12.8321	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0124	13.0212	0.0000	0.0000	0	0.00		
			<u>21,865</u>					<u>566.00</u>	<u>6,611,332.80</u>	<u>2 751 068.00</u>	<u>26 386 528 399.80</u>

Option

Jan 2015	DAUS	11.63 Call	5,000	51.1500	58.7629	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.66 Put	4,000	87.0813	91.7471	0.0000	0.0000	0	0.00
Jan 2015	DAUS	10.80 Put	300	0.2733	0.4629	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.15 Put	250	3.9559	5.0431	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.45 Call	250	218.7732	225.1957	0.0000	0.0000	0	0.00
Jan 2015	DAUS	14.27 Call	300	0.0312	0.0344	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.62 Call	10,000	111.8404	119.2412	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.64 Call	10,000	100.6135	108.0045	0.0000	0.0000	0	0.00
Feb 2015	DAUS	10.80 Put	300	5.5752	6.2426	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	18.7572	20.3044	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	231.9816	239.0329	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	0.6054	0.6548	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	13.7051	14.6351	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	30.7210	32.9095	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	43.4190	46.4307	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.61 Call	2,083	325.5725	334.2801	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.81 Call	250	233.9694	242.7418	0.0000	0.0000	0	0.00

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Mar 2015	DAUS	14.85 Call	300	2.0220	2.2366	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	56.5149	59.6694	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	132.0529	139.3330	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	23.8046	23.2360	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	65.4542	66.8050	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	255.0921	263.3257	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	29.4072	31.3615	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	37.7024	34.4843	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	53.1454	50.2185	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	85.7433	84.0075	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	362.6328	367.5999	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	268.2039	273.5174	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	52.7485	51.7820	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	50.4203	45.0257	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	103.1378	99.4724	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	275.8587	279.0151	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	62.1612	62.8448	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	61.3970	56.5272	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	119.9054	114.8086	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	292.3851	294.5028	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	83.4807	81.6688	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	72.3262	70.1256	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	133.7485	129.9565	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	301.4396	303.3881	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	92.0028	92.2176	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	81.9881	80.5172	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	145.0102	142.3606	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	212.7803	209.3216	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	311.1973	312.8044	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	227.4809	228.8962	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	108.5466	109.3551	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	92.0520	91.1286	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	154.8050	153.0523	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	320.0592	321.6352	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	124.4878	125.3580	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	101.1833	100.7296	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	162.4588	161.3716	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	326.6224	329.4738	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	121.4332	122.7335	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	108.9920	108.8120	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	167.8843	167.2642	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	331.4810	335.1977	0.0000	0.0000	0	0.00		

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Dec 2015	DAUS	17.87 Call	300	123.9013	125.4784	0.0000	0.0000	0	0.00		
			<u>100,050</u>					<u>0.00</u>	<u>0.00</u>	<u>4 771 669.00</u>	<u>373 489 306.43</u>
		Total	121,915					566.00	6,611,332.80	7 522 737.00	26 760 017 706.23
Future											
Mar 2015	EUUS	Future	228	1.1594	1.1630	1.1617	1.1601	25	290,345.00		
Jun 2015	EUUS	Future	150	1.1607	1.1643	0.0000	0.0000	0	0.00		
			<u>378</u>					<u>25.00</u>	<u>290,345.00</u>	<u>14 024.00</u>	<u>190 132 958.00</u>
		Total	378					25.00	290,345.00	14 024.00	190 132 958.00
Future											
Mar 2015	ZAAD	Future	23,076	9.5708	9.6069	9.5997	9.5997	250	2,399,925.00		
Jun 2015	ZAAD	Future	9,770	9.6478	9.6848	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	750	9.7352	9.7737	0.0000	0.0000	0	0.00		
			<u>33,596</u>					<u>250.00</u>	<u>2,399,925.00</u>	<u>2 460 298.00</u>	<u>19 409 045 497.60</u>
Option											
Mar 2015	ZAAD	9.40 Put	201	113.4694	102.4645	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	138.3291	153.1820	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	36.4390	42.2736	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	34,199					250.00	2,399,925.00	2 464 416.00	19 409 699 550.26
Future											
Mar 2015	ZAEU	Future	95,374	13.5961	13.6420	13.6174	13.5805	6,665	90,602,712.20		
Jun 2015	ZAEU	Future	19,872	13.8048	13.8531	13.8366	13.8227	392	5,419,257.20		
Sep 2015	ZAEU	Future	6,707	14.0362	14.0877	0.0000	0.0000	0	0.00		
			<u>121,953</u>					<u>7,057.00</u>	<u>96,021,969.40</u>	<u>5 748 890.00</u>	<u>71 723 690 075.40</u>
Option											
Mar 2015	ZAEU	13.40 Put	35,000	180.6101	174.0857	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	404.0962	385.6843	0.0000	0.0000	500	190,000.00		
Mar 2015	ZAEU	14.00 Put	12,800	551.6011	527.1474	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	567.2068	542.1907	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	755.6433	724.8476	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	39.2737	43.7065	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	36.9764	41.0178	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	29.2991	32.0386	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	28.3270	30.9036	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	27.3949	29.8166	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	27.0929	29.4645	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	25.9270	28.1047	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	22.3213	23.9097	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	13.40 Put	7,300	253.3713	243.6976	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	150.3501	161.5337	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	545.3894	525.9175	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	336.2876	352.2235	0.0000	0.0000	0	0.00		
			<u>213,565</u>					<u>500.00</u>	<u>190,000.00</u>	<u>2 739 545.00</u>	<u>385 007 418.74</u>
	Total		335,518					7,557.00	96,211,969.40	8 488 435.00	72 108 697 494.14
Future											
Mar 2015	ZAFR	Future	3,169	13.5258	13.4930	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,502	13.7655	13.7347	0.0000	0.0000	0	0.00		
			<u>9,671</u>					<u>0.00</u>	<u>0.00</u>	<u>432 622.00</u>	<u>3 933 313 339.80</u>
	Total		9,671					0.00	0.00	432 622.00	3 933 313 339.80
Future											
Mar 2015	ZAGB	Future	33,399	17.7966	17.7780	17.7824	17.7824	700	12,445,480.00		
Jun 2015	ZAGB	Future	6,547	18.0383	18.0210	18.0600	18.0600	525	9,460,500.00		
Sep 2015	ZAGB	Future	1,020	18.3017	18.2872	0.0000	0.0000	0	0.00		
			<u>40,966</u>					<u>1,225.00</u>	<u>21,905,980.00</u>	<u>4 539 845.00</u>	<u>66 235 296 259.20</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	37.5953	44.7443	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	65.7164	80.5137	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	59.6528	61.7430	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	38.7257	38.8095	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	19.7624	19.5071	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		98,128					1,225.00	21,905,980.00	5 421 059.00	66 433 548 465.63
Future											
Mar 2015	ZAJY	Future	3,831	0.0991	0.0999	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1006	0.1015	0.0000	0.0000	0	0.00		
			<u>17,829</u>					<u>0.00</u>	<u>0.00</u>	<u>650 590.00</u>	<u>6 657 460 730.20</u>
	Total		17,829					0.00	0.00	650 590.00	6 657 460 730.20
Future											
Mar 2015	ZAKS	Future	8	0.1264	0.1267	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>
	Total		8					0.00	0.00	51.00	648 570.00
Future											
Mar 2015	ZANN	Future	3,620	0.0609	0.0577	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	60,754	0.0572	0.0547	0.0000	0.0000	0	0.00		

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			64,374					0.00	0.00	182 545.00	1 137 472 100.00
		Total	64,374					0.00	0.00	182 545.00	1 137 472 100.00
Future											
Mar 2015	ZAUM	Future	1,568	11.7265	11.7296	11.7725	11.6980	94	110,383,620.00		
Jun 2015	ZAUM	Future	194	11.8938	11.8981	11.9021	11.8968	21	24,981,690.00		
Sep 2015	ZAUM	Future	50	12.0743	12.0809	12.0811	12.0717	33	39,877,320.00		
			1,812					148.00	175,242,630.00	80 328.00	77 204 675 110.00
Option											
Mar 2015	ZAUM	11.28 Call	420	50570.0745	51276.9832	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		Total	2,232					148.00	175,242,630.00	84 431.00	77 341 873 574.38
Future											
Mar 2015	ZAUS	Future	1,143,735	11.7265	11.7296	11.7744	11.6946	28,740	337,152,407.50		
Jun 2015	ZAUS	Future	67,085	11.8938	11.8981	11.8972	11.8843	3,770	44,831,203.00		
Sep 2015	ZAUS	Future	24,900	12.0743	12.0809	12.0808	12.0622	3,610	43,590,387.00		
Dec 2015	ZAUS	Future	36,332	12.2417	12.2523	0.0000	0.0000	0	0.00		
			1,272,052					36,120.00	425,573,997.50	77 184 097.00	733 291 745 651.40
Option											
Mar 2015	ZAUS	10.10 Put	69,965	1.8072	1.9734	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	2.8532	3.0756	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	4.3329	4.6175	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	7.5592	8.0972	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	8.9866	9.6678	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	10.3105	11.1252	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	10.6693	11.5203	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	14.9765	16.2585	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	747.3932	752.3489	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	528.9840	535.8399	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	12,500	63.9985	68.1043	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	77.1488	81.5818	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	418.5073	426.3346	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Put	1,500	92.0073	96.7346	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	98.4423	103.2776	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	112.1697	117.2000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.50 Put	1,000	127.0536	132.2505	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	329.6031	338.0365	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	323.7971	332.2602	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	147.2971	152.6602	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	295.8641	304.4458	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	11.72 Put	7,500	229.6574	235.2125	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	222.8017	231.4324	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	218.9294	0.0000	0.0000	0.0000	10,000	2,481,600.00		
Mar 2015	ZAUS	11.85 Call	500	186.9668	195.1899	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	171.3043	179.2742	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	351.8384	356.6555	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	143.9556	151.3605	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	417.4556	421.7605	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	132.0647	139.1676	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	63.5251	68.0540	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	837.0251	838.4540	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	56.4250	60.5936	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	54.0194	58.0587	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	40.3554	43.5963	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	29.0699	31.6843	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	5.3089	6.1803	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	37.9190	33.7673	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	39.7857	35.6089	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	44.7896	40.5742	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	67.3007	63.2622	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	70.2849	66.3008	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	4,800	163.8043	161.6583	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	597.1830	599.5187	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	203.3830	201.4187	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	541.6061	544.1788	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	515.5893	518.2980	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	281.9888	286.0466	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	227.7772	232.0515	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	215.5214	219.7826	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	163.9994	168.1371	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	140.7789	144.6610	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	120.0003	123.4865	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	54.2171	55.2771	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1531.8814	1539.2749	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	105.1353	101.5020	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1183.1615	1186.1767	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	49,545	108.8615	105.2767	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	174.6390	172.2024	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	242.4272	236.2497	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	260.1618	254.0188	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	582.0383	583.7301	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	429.2116	430.8715	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	13.06 Call	18,946	318.4973	320.1731	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	105,000	207.9408	209.5376	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	185.5495	186.9953	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	174.8996	173.6543	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1418.3499	1428.4823	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	126.6499	126.1823	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1375.6189	1385.6964	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1220.7873	1230.4448	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1080.3029	1089.3842	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	313.2870	311.0561	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	482.0887	486.8971	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	462.9003	467.5421	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	445.0052	449.4928	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	406.8047	410.9416	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	296.7651	299.8798	0.0000	0.0000	0	0.00		
			<u>1,400,802</u>					<u>10,000.00</u>	<u>2,481,600.00</u>	<u>15 233 663.00</u>	<u>3 891 613 479.13</u>
	Total		<u>2,672,854</u>					<u>46,120.00</u>	<u>428,055,597.50</u>	<u>92 417 760.00</u>	<u>737 183 359 130.53</u>
Future											
Mar 2015	ZAZW	Future	12	1.7711	1.7715	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>
	Total		<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>	<u>451 622.00</u>
	Grand Total		<u>3,421,590</u>					<u>55,891.00</u>	<u>730 717 779.70</u>	<u>124,716,646</u>	<u>1,042,079,839,329.87</u>