



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	107.0087	140.6274	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	816.8200	1113.1400	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											
Feb 2015	DAEU	12.87 Call	5,000	124.2753	0.0000	0.0000	0.0000	5,000	925,000.00		
Feb 2015	DAEU	14.41 Call	2,000	5.8493	19.2570	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1527.8493	1207.6570	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	132.0254	189.8487	0.0000	0.0000	0	0.00		
			<u>11,000</u>					<u>5,000.00</u>	<u>925,000.00</u>	<u>5 000.00</u>	<u>1 064 000.00</u>
		Total	11,000					5,000.00	925,000.00	5 000.00	1 064 000.00
Future											
Jan 2015	DAGB	Future	0	17.1240	17.3843	0.0000	0.0000	12,782	218,878,968.00		
			<u>0</u>					<u>12,782.00</u>	<u>218,878,968.00</u>	<u>34 902.00</u>	<u>527 063 024.00</u>
		Total	0					12,782.00	218,878,968.00	165 959.00	527 063 024.00
Future											
Jan 2015	DAUS	Future	0	11.4102	11.4902	0.0000	0.0000	566	6,458,060.00		
Jan 2015	DAUS	Future	2,449	11.4120	11.4885	0.0000	0.0000	983	11,221,338.20		
Jan 2015	DAUS	Future	268	11.4155	11.4921	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,405	11.4456	11.5224	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.4615	11.5385	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.4650	11.5421	0.0000	0.0000	578	6,618,851.40		
Mar 2015	DAUS	Future	340	11.4885	11.5658	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	11.5155	11.5933	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.5736	11.6520	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.6267	11.7058	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.6505	11.7299	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.6816	11.7615	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.7419	11.8228	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.7950	11.8775	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.8206	11.9039	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.8535	11.9379	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	11.9084	11.9944	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	11.9600	12.0461	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	11.9840	12.0702	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.0080	12.0942	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.1611	12.2480	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.3347	12.4226	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.5237	12.6126	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.6973	12.7872	0.0000	0.0000	0	0.00		
			<u>20,482</u>					<u>2,127.00</u>	<u>24,298,249.60</u>	<u>2 753 757.00</u>	<u>26 417 296 955.40</u>

Option

Jan 2015	DAUS	11.66 Put	4,000	250.0860	185.4392	0.0000	0.0000	0	0.00
Jan 2015	DAUS	10.80 Put	300	0.1970	0.2373	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.15 Put	250	5.9592	5.7533	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.45 Call	250	46.7690	98.4549	0.0000	0.0000	0	0.00
Jan 2015	DAUS	14.27 Call	300	0.0848	0.0813	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.62 Call	10,000	23.1506	45.4702	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.64 Call	10,000	20.3742	40.7863	0.0000	0.0000	0	0.00
Feb 2015	DAUS	10.80 Put	300	5.4177	5.2694	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	41.6320	33.5401	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	112.2495	151.2348	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	0.6863	0.7337	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	20.0156	17.5660	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	48.5118	41.9870	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	76.0438	66.3697	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.61 Call	2,083	196.8851	242.1834	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.81 Call	250	139.7192	175.6438	0.0000	0.0000	0	0.00
Mar 2015	DAUS	14.85 Call	300	0.6777	1.1640	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.20 Put	22,187	95.8369	83.8373	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.24 Call	22,187	78.7147	100.1601	0.0000	0.0000	0	0.00
Apr 2015	DAUS	10.80 Put	300	32.6091	27.3533	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.15 Put	250	102.8671	87.9160	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.00 Call	250	170.7056	201.8731	0.0000	0.0000	0	0.00
Apr 2015	DAUS	15.15 Call	300	15.0667	19.1729	0.0000	0.0000	0	0.00

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May 2015	DAUS	10.80 Put	300	48.7441	43.3076	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	70.3384	62.9458	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	123.2049	108.1080	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	259.5029	297.9499	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	191.2952	221.0475	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	30.0994	36.0818	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	63.8228	57.4106	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	139.0519	123.4107	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	205.5648	233.9550	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	40.0662	49.0154	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	77.2409	70.7142	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	151.4711	139.8727	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	225.0474	253.2509	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	56.3338	65.2353	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	88.6924	79.7085	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	167.2655	154.3149	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	235.9790	264.7413	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	62.2592	72.2349	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	97.2451	85.2812	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	179.9426	166.5401	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	278.1232	253.3206	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	244.8686	275.5091	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	178.9846	201.9603	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	71.3364	85.4777	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	104.1638	90.5155	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	190.4170	175.4813	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	254.2261	285.3817	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	82.7800	101.4667	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	107.7283	98.2361	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	196.8782	182.7489	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	264.0783	293.7238	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	85.2180	99.6772	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	109.3031	104.2546	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	200.7783	187.4298	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	271.9792	300.0078	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	85.5833	102.3661	0.0000	0.0000	0	0.00		
			<u>95,050</u>					<u>0.00</u>	<u>0.00</u>	<u>4 771 669.00</u>	<u>373 489 306.43</u>
	Total		115,532					2,127.00	24,298,249.60	7 525 426.00	26 790 786 261.83

Future

Mar 2015	EUUS	Future	321	1.1250	1.1465	1.1345	1.1254	288	3,239,641.00
Jun 2015	EUUS	Future	200	1.1262	1.1477	1.1380	1.1380	50	569,000.00

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			521					338.00	3,808,641.00	14 482.00	195 319 319.00
	Total		521					338.00	3,808,641.00	14 482.00	195 319 319.00
Future											
	Mar 2015	ZAAD	Future	9,020	9.0782	9.3600	9.1385	9.1114	50	456,247.50	
	Jun 2015	ZAAD	Future	10,245	9.1515	9.4355	9.1801	9.1801	25	229,502.50	
	Sep 2015	ZAAD	Future	750	9.2333	9.5217	9.3400	9.3400	35	326,900.00	
				20,015					110.00	1,012,650.00	2 477 514.00
Option											
	Mar 2015	ZAAD	9.00 Put	5,000	150.3255	57.4257	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	9.40 Put	201	401.8269	212.3174	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	9.70 Call	201	32.3100	79.6542	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	10.20 Call	201	7.5031	17.3217	0.0000	0.0000	0	0.00	
				5,603					0.00	0.00	9 118.00
	Total			25,618					110.00	1,012,650.00	2 486 632.00
Future											
	Mar 2015	ZAEU	Future	92,820	12.9332	13.2683	13.0871	12.8494	3,911	50,754,751.10	
	Jun 2015	ZAEU	Future	69,191	13.1264	13.4683	13.2653	13.0165	94,380	1,241,264,002.90	
	Sep 2015	ZAEU	Future	6,707	13.3414	13.6923	0.0000	0.0000	0	0.00	
				168,718					98,291.00	1,292,018,754.00	5 852 026.00
Option											
	Mar 2015	ZAEU	12.45 Put	8,000	65.4432	0.0000	0.0000	0.0000	8,000	501,760.00	
	Mar 2015	ZAEU	12.85 Call	35,000	285.4482	0.0000	0.0000	0.0000	35,000	10,220,000.00	
	Mar 2015	ZAEU	13.00 Put	10,000	283.3366	138.2225	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.40 Put	35,000	575.6163	343.4988	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.80 Put	15,000	924.3266	645.1151	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.00 Put	12,800	1110.1189	816.2821	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.02 Put	8,500	1128.9523	833.9534	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.25 Put	20,000	1348.0349	1042.0619	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.00 Call	713	12.4411	24.2445	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.05 Call	14,500	11.7939	22.9093	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.25 Call	7,000	9.6144	18.4239	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.28 Call	5,700	9.3362	17.8524	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.31 Call	8,500	9.0688	17.3044	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.32 Call	20,000	8.9821	17.1266	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.36 Call	32,000	8.6467	16.4388	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.50 Call	7,100	7.6018	14.3027	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	12.65 Put	200	191.0921	0.0000	0.0000	0.0000	200	40,000.00	
	Jun 2015	ZAEU	13.40 Put	7,300	604.0486	405.0818	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	13.78 Call	35,000	240.0269	0.0000	0.0000	0.0000	35,000	8,960,000.00	

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Jun 2015	ZAEU	15.35 Call	7,300	83.4591	115.4323	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	944.7556	730.1059	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	253.9895	287.4056	0.0000	0.0000	0	0.00		
			<u>301,765</u>					<u>78,200.00</u>	<u>19,721,760.00</u>	<u>2 827 745.00</u>	<u>405 599 178.74</u>
	Total		470,483					176,491.00	1,311,740,514.00	8 679 771.00	73 487 063 932.34
Future											
Mar 2015	ZAFR	Future	3,206	13.2205	13.4734	13.2878	13.2400	210	2,782,678.90		
Jun 2015	ZAFR	Future	6,502	13.4748	13.7203	0.0000	0.0000	0	0.00		
			<u>9,708</u>					<u>210.00</u>	<u>2,782,678.90</u>	<u>432 845.00</u>	<u>3 936 273 322.50</u>
	Total		9,708					210.00	2,782,678.90	432 845.00	3 936 273 322.50
Future											
Mar 2015	ZAGB	Future	34,242	17.2469	17.5040	17.2737	17.1997	2,088	36,001,317.20		
Jun 2015	ZAGB	Future	6,375	17.4766	17.7387	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,045	17.7265	17.9964	17.7536	17.7536	25	443,840.00		
			<u>41,662</u>					<u>2,113.00</u>	<u>36,445,157.20</u>	<u>4 545 442.00</u>	<u>66 333 594 829.70</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	84.3804	58.4679	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	177.1948	123.0577	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	18.7678	36.7947	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	13.3873	24.9515	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	8.1899	15.6542	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		98,824					2,113.00	36,445,157.20	5 426 656.00	66 531 847 036.13
Future											
Mar 2015	ZAJY	Future	3,831	0.0977	0.0986	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0992	0.1001	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	0.1241	0.1247	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	0.0592	0.0595	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	60,754	0.0491	0.0519	0.0000	0.0000	0	0.00		
			<u>64,374</u>					<u>0.00</u>	<u>0.00</u>	<u>182 545.00</u>	<u>1 137 472 100.00</u>

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Total			64,374					0.00	0.00	182 545.00	1 137 472 100.00
Future											
Mar 2015	ZAUM	Future	1,870	11.4957	11.5731	11.5422	11.4620	414	474,965,820.00		
Jun 2015	ZAUM	Future	187	11.6560	11.7355	11.6762	11.6545	15	17,497,050.00		
Sep 2015	ZAUM	Future	50	11.8279	11.9114	11.8213	11.8213	10	11,821,300.00		
			<u>2,107</u>					<u>439.00</u>	<u>504,284,170.00</u>	<u>80 960.00</u>	<u>77 935 502 710.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	32224.8053	38547.1670	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>
Total			2,527					439.00	504,284,170.00	85 063.00	78 072 701 174.38
Future											
Mar 2015	ZAUS	Future	1,133,115	11.4957	11.5731	11.5687	11.4700	34,575	398,130,567.20		
Jun 2015	ZAUS	Future	98,719	11.6560	11.7355	11.6861	11.6470	105,855	1,232,709,039.20		
Sep 2015	ZAUS	Future	24,119	11.8279	11.9114	11.8976	11.8347	1,095	12,984,540.90		
Dec 2015	ZAUS	Future	36,332	11.9895	12.0757	0.0000	0.0000	0	0.00		
			<u>1,292,285</u>					<u>141,525.00</u>	<u>1,643,824,147.30</u>	<u>77 435 191.00</u>	<u>736 207 292 925.90</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	1.7895	1.5288	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	3.5466	2.7572	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	6.2178	4.9160	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	11.0218	9.1518	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	12.8543	10.7864	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	14.5500	12.3041	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	15.0101	12.7161	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	20.5388	17.6767	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	527.2816	600.3799	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	10,500	31.5816	27.2799	0.0000	0.0000	10,500	491,190.00		
Mar 2015	ZAUS	11.25 Call	10,000	341.2626	405.8411	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	12,500	114.2867	99.1750	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	135.0893	117.5316	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	253.6626	310.9320	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Put	1,000	157.9626	137.8320	0.0000	0.0000	500	69,065.00		
Mar 2015	ZAUS	11.42 Put	500	167.6857	146.4950	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	11,500	188.0999	164.7495	0.0000	0.0000	2,500	409,700.00		
Mar 2015	ZAUS	11.50 Put	1,000	209.7798	184.2274	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	189.9226	238.0061	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	186.2177	233.3615	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	240.5177	210.2615	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	168.7512	213.0697	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	357.6507	318.1277	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	11.75 Call	20,000	125.7802	162.1434	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	123.3614	159.2271	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	103.7122	135.3397	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	94.2999	123.7503	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	506.8334	458.4638	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	78.2090	103.6918	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	582.5090	530.5918	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	71.3509	95.0394	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	33.3593	45.7264	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	1037.6593	972.6264	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	29.5252	40.5919	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	28.2325	38.8540	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	17.4418	26.1272	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	9.6175	15.3724	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	1.1534	1.7824	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	48.1256	42.7601	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	50.6031	45.0810	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	57.2570	51.3272	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	87.2776	79.6852	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	65,000	91.2620	83.4630	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	4,800	236.4105	212.8718	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	442.4831	496.0412	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	286.4831	260.5412	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	397.3520	448.5749	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	376.4937	426.5763	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	206.3787	236.2472	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	166.7658	191.4399	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	157.9644	181.3789	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	119.7774	138.7557	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	102.5962	118.8187	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	87.7621	101.5110	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	59.9621	55.0574	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1291.5755	1369.6817	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	130.8470	118.7721	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	963.5107	1034.7113	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	49,545	135.6107	123.3113	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	190.2267	0.0000	0.0000	0.0000	7,741	1,470,790.00		
Sep 2015	ZAUS	11.29 Put	50,000	223.0061	203.4046	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	324.2410	299.0806	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	345.6016	319.5889	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	460.5970	508.6377	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	339.0330	377.6867	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	251.0316	281.6445	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	211.6069	0.0000	0.0000	0.0000	10,710	2,063,731.50		
Sep 2015	ZAUS	14.00 Call	105,000	163.0280	184.0505	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	150.0364	164.5802	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	148.0501	161.7050	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1182.8026	1256.9300	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	143.3026	131.2300	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1145.8433	1219.5373	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1005.7007	1077.7198	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	878.1812	948.6097	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	398.6709	374.8729	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	395.3267	435.2362	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	379.7007	418.2582	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	365.1652	402.4354	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	331.6625	366.5560	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	242.4490	268.6257	0.0000	0.0000	0	0.00		
			<u>1,415,852</u>					<u>31,951.00</u>	<u>4,504,476.50</u>	<u>15 285 614.00</u>	<u>3 898 217 855.63</u>
	Total		<u>2,708,137</u>					<u>173,476.00</u>	<u>1,648,328,623.80</u>	<u>92 720 805.00</u>	<u>740 105 510 781.53</u>
Future											
Mar 2015	ZAZW	Future	12	1.7471	1.7397	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>3,534,603</u>					<u>373,086.00</u>	<u>3 752 504 652.50</u>	<u>125,260,624</u>	<u>1,047,630,882,206.87</u>