



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-December-2014

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	323.5465	286.7206	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>Future</b>											
Jan 2015	CAGB	Future	5,000	125.1532	90.1900	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>
		<b>Total</b>	<b>5,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5 000.00</b>	<b>643 500.00</b>
<b>Option</b>											
Feb 2015	DAEU	14.41 Call	2,000	264.5544	273.6244	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	354.1544	358.7244	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	593.5117	599.5791	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>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>2 000.00</b>	<b>1 064 000.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	312.2205	313.4131	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	505.2899	503.5614	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	607.2502	603.9534	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	1.9096	2.3735	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.9328	1.1428	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.9169	1.1200	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>											
Dec 2014	DAUS	Future	0	11.6449	11.5591	0.0000	0.0000	5,000	58,224,500.00		
Jan 2015	DAUS	Future	172	11.6700	11.5874	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,432	11.7031	11.6265	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>
Jan 2015	DAUS	Future	268	11.7071	11.6305	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.7586	11.6821	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.7626	11.6861	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.7888	11.7123	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,685	11.8191	11.7425	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.8847	11.8074	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.9442	11.8663	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.9708	11.8926	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	12.0057	11.9272	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.0741	11.9950	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.1342	12.0547	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.1632	12.0834	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.2006	12.1207	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.2637	12.1844	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.3227	12.2439	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.3501	12.2716	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.3775	12.2992	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.5505	12.4719	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.7431	12.6639	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.9528	12.8729	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.1454	13.0649	0.0000	0.0000	0	0.00		
			<u>20,187</u>					<u>5,000.00</u>	<u>58,224,500.00</u>	<u>2 738 469.00</u>	<u>26 240 341 053.80</u>

**Option**

Jan 2015	DAUS	11.04 Call	5,000	619.8204	537.0896	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.28 Put	2,000	14.6565	27.0271	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.40 Call	2,000	284.3360	219.2992	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.40 Put	2,000	28.2360	49.4992	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.58 Put	1,500	70.5426	115.2922	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.76 Put	1,500	168.1737	239.0710	0.0000	0.0000	0	0.00
Jan 2015	DAUS	10.80 Put	300	4.9088	6.5502	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.15 Put	250	16.4118	28.1223	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.45 Call	250	331.2139	285.8677	0.0000	0.0000	0	0.00
Jan 2015	DAUS	14.27 Call	300	0.5593	0.8460	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.62 Call	10,000	238.2788	205.9559	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.64 Call	10,000	227.9446	196.9926	0.0000	0.0000	0	0.00
Feb 2015	DAUS	10.80 Put	300	12.9553	17.3810	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	42.0448	58.6498	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	342.4110	307.0046	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	5.2525	4.7015	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	23.2621	31.0029	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	49.7021	63.0548	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	67.8477	84.4194	0.0000	0.0000	0	0.00

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Mar 2015	DAUS	11.61 Call	2,083	432.8597	395.1711	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	337.4701	309.5865	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	30.1475	30.5597	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	80.9710	101.5533	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	217.6230	201.7648	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	38.0692	46.8254	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	89.9229	105.7953	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	351.9668	327.2884	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	55.3709	58.4064	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	49.6466	59.2364	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	68.2215	80.1231	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	105.7553	121.6821	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	460.2631	429.3332	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	354.9130	333.0083	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	82.6364	81.8143	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	60.4351	70.5549	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	119.8712	135.9214	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	353.4833	334.4937	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	94.2686	86.2258	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	69.5497	77.0718	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	131.8977	148.8946	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	364.0159	345.7424	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	108.9042	104.4795	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	77.1365	83.9144	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	139.4823	156.5290	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	365.6396	348.4965	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	116.3004	108.9027	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	82.6660	90.1211	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	145.1605	162.7403	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	217.8597	239.8252	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	368.3111	352.6269	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	269.8703	259.8054	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	126.7966	122.9984	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	93.0154	101.4926	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	153.0811	169.9347	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	372.4493	357.9125	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	149.8239	141.0390	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	101.5622	110.9965	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	160.5157	175.4625	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	374.4449	362.3157	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	145.5085	141.6694	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	109.6426	117.6465	0.0000	0.0000	0	0.00		

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Dec 2015	DAUS	11.15 Put	250	164.9187	181.0076	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	374.9769	364.5536	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	142.8144	139.5682	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>
	<b>Total</b>		<b>125,237</b>					<b>5,000.00</b>	<b>58,224,500.00</b>	<b>7 481 138.00</b>	<b>26 611 350 008.23</b>
<b>Future</b>											
Mar 2015	EUUS	Future	60	1.2181	1.2264	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2191	1.2275	0.0000	0.0000	0	0.00		
			<u>260</u>					<u>0.00</u>	<u>0.00</u>	<u>13 396.00</u>	<u>182 690 761.00</u>
	<b>Total</b>		<b>260</b>					<b>0.00</b>	<b>0.00</b>	<b>13 396.00</b>	<b>182 690 761.00</b>
<b>Future</b>											
Mar 2015	ZAAD	Future	22,001	9.5056	9.4836	9.4614	9.4614	1	9,461.40		
Jun 2015	ZAAD	Future	7,620	9.5936	9.5708	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.6935	9.6700	0.0000	0.0000	0	0.00		
			<u>30,221</u>					<u>1.00</u>	<u>9,461.40</u>	<u>2 454 071.00</u>	<u>19 349 492 191.10</u>
<b>Option</b>											
Mar 2015	ZAAD	9.40 Put	201	168.3588	180.9318	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	148.4914	144.1451	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	52.0052	51.5149	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>
	<b>Total</b>		<b>30,824</b>					<b>1.00</b>	<b>9,461.40</b>	<b>2 458 189.00</b>	<b>19 350 146 243.76</b>
<b>Future</b>											
Mar 2015	ZACA	Future	75	10.1014	10.0605	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>
	<b>Total</b>		<b>75</b>					<b>0.00</b>	<b>0.00</b>	<b>28 281.00</b>	<b>216 715 558.10</b>
<b>Future</b>											
Mar 2015	ZAEU	Future	75,578	14.3693	14.3739	14.3700	14.3493	20	287,193.00		
Jun 2015	ZAEU	Future	11,094	14.6012	14.6053	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	6,707	14.8601	14.8629	0.0000	0.0000	0	0.00		
			<u>93,379</u>					<u>20.00</u>	<u>287,193.00</u>	<u>5 694 543.00</u>	<u>70 977 266 880.40</u>
<b>Option</b>											
Mar 2015	ZAEU	13.40 Put	35,000	44.2290	45.0964	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	115.6482	118.6494	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	182.0918	185.9765	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	189.8008	193.7677	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	292.4590	297.1870	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	178.6401	185.2069	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.05 Call	14,500	169.5234	175.8461	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	139.0612	144.4117	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	135.1010	140.3132	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	131.2823	136.3607	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	130.0393	135.0736	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	125.2164	130.0754	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	110.0504	114.3325	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	95.0469	95.4002	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	335.4211	337.1273	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	255.2054	250.4182	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	523.9224	519.1062	0.0000	0.0000	0	0.00		
			<u>213,565</u>					<u>0.00</u>	<u>0.00</u>	<u>2 699 045.00</u>	<u>371 992 618.74</u>
	<b>Total</b>		<b>306,944</b>					<b>20.00</b>	<b>287,193.00</b>	<b>8 393 588.00</b>	<b>71 349 259 499.14</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	2,308	11.9579	11.9533	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	12.1666	12.1587	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	33,388	18.2679	18.2869	18.2300	18.2267	7	127,593.50		
Jun 2015	ZAGB	Future	5,582	18.5330	18.5517	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,620	18.8249	18.8426	0.0000	0.0000	0	0.00		
			<u>40,590</u>					<u>7.00</u>	<u>127,593.50</u>	<u>4 506 779.00</u>	<u>65 640 613 796.50</u>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	40.0757	40.8396	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	62.2554	64.0281	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	236.9009	252.3583	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	187.8179	202.8401	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	129.1457	142.1502	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>97,752</b>					<b>7.00</b>	<b>127,593.50</b>	<b>5 387 993.00</b>	<b>65 838 866 002.93</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	3,826	0.0977	0.0978	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	15,106	0.0993	0.0994	0.0000	0.0000	0	0.00		
			<u>18,932</u>					<u>0.00</u>	<u>0.00</u>	<u>637 064.00</u>	<u>6 522 976 688.20</u>
	<b>Total</b>		<b>18,932</b>					<b>0.00</b>	<b>0.00</b>	<b>637 064.00</b>	<b>6 522 976 688.20</b>

Future

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Mar 2015	ZAKS	Future	8	0.1282	0.1276	0.0000	0.0000	0	0.00		
			8					0.00	0.00	51.00	648 570.00
		<b>Total</b>	<b>8</b>					<b>0.00</b>	<b>0.00</b>	51.00	648 570.00
<b>Future</b>											
Mar 2015	ZANN	Future	332	0.0617	0.0615	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,554	0.0540	0.0535	0.0000	0.0000	0	0.00		
			56,886					0.00	0.00	170 645.00	1 073 030 100.00
		<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	1,469	11.7969	11.7203	11.7463	11.7463	60	70,343,800.00		
Jun 2015	ZAUM	Future	89	11.9770	11.8987	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	12.1715	12.0917	0.0000	0.0000	0	0.00		
			1,573					60.00	70,343,800.00	79 394.00	76 103 574 730.00
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	60511.1846	55302.3171	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		<b>Total</b>	<b>1,993</b>					<b>60.00</b>	<b>70,343,800.00</b>	83 497.00	76 240 773 194.38
<b>Future</b>											
Mar 2015	ZAUS	Future	1,187,008	11.7969	11.7203	11.8054	11.7116	6,758	79,373,289.90		
Jun 2015	ZAUS	Future	90,891	11.9770	11.8987	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	Future	26,864	12.1715	12.0917	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	36,132	12.3564	12.2780	0.0000	0.0000	0	0.00		
			1,340,895					6,758.00	79,373,289.90	76 724 717.00	727 905 693 016.70
<b>Option</b>											
Mar 2015	ZAUS	10.10 Put	69,965	3.7446	4.2841	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	5.1583	5.9362	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	6.9420	8.0423	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	12.2071	16.0954	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	14.8818	19.5557	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	17.3585	22.7411	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	18.0279	23.6004	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	25.9780	33.7089	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	833.4657	767.2725	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	627.0453	573.6284	0.0000	0.0000	2,000	650,000.00		
Mar 2015	ZAUS	11.30 Put	12,500	93.8739	119.2757	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	522.5596	475.8434	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	132.7217	163.5004	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	147.5563	180.1165	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	11.50 Put	1,000	163.3365	197.6638	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	436.9636	396.4334	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	431.2933	391.1937	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	184.3933	220.8937	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	403.8109	365.8410	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	1,070	211.5874	250.6380	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	266.7811	310.9862	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	288.9512	264.3022	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	380.8325	434.9557	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.99 Call	1,070	242.0120	222.1894	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	238.9911	219.4821	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	442.0911	499.1821	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	131.3407	123.2121	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	834.4407	902.9121	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	120.2189	113.2299	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	116.3567	109.7596	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	93.3635	89.0347	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	74.2251	70.5901	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	26.8143	27.8727	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	49.0278	56.3864	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	50.4977	58.9006	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	56.3142	65.5767	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	81.8536	94.6489	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	85.1734	98.4068	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	148.4692	169.3033	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	8,300	179.9540	208.3205	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.45 Put	2,500	199.3237	229.5367	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	4,750	219.8147	251.8651	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	641.0919	598.4756	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	542.3083	506.6394	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	302.2268	285.6406	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	287.6739	272.1854	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	70,000	224.8624	214.0788	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	196.0419	186.9538	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	169.3764	162.0878	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	55.7350	60.4784	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1630.7400	1556.0672	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	104.8790	117.7274	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1280.4297	1213.9015	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	108.9297	122.2015	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	180.3720	200.4916	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	247.9175	273.6518	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	11.54 Put	50,000	262.3546	292.2943	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	675.2987	639.3747	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	507.9923	482.4857	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	380.7081	363.3276	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	100,000	250.0481	240.5011	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	222.6637	214.8164	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	201.5446	199.0766	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1533.8418	1465.0398	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	127.4418	137.0398	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1491.2305	1422.9394	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1332.5386	1271.0261	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1191.4685	1133.6116	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	308.8322	333.3796	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	547.9958	527.7021	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	526.2140	507.2258	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	505.8181	488.0601	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	461.9755	446.8863	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	336.4104	327.5377	0.0000	0.0000	0	0.00		
			<u>1,366,200</u>					<u>2,000.00</u>	<u>650,000.00</u>	<u>15 081 579.00</u>	<u>3 850 544 015.47</u>
	<b>Total</b>		<b>2,707,095</b>					<b>8,758.00</b>	<b>80,023,289.90</b>	<b>91 806 296.00</b>	<b>731 756 237 032.17</b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.7879	1.7805	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>3,409,220</b>					<b>13,846.00</b>	<b>209 015 837.80</b>	<b>123,880,924</b>	<b>1,033,761,719,573.81</b>