



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-December-2014

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	293.6067	342.8854	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											
Jan 2015	CAGB	Future	5,000	65.1880	144.6251	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>
		Total	5,000					0.00	0.00	5 000.00	643 500.00
Option											
Feb 2015	DAEU	14.41 Call	2,000	249.0928	298.1880	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	357.6928	297.7880	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	581.7947	638.2246	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>
		Total	6,000					0.00	0.00	2 000.00	1 064 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	297.7397	240.8976	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	491.5513	412.3067	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	594.7533	506.5279	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	1.0364	2.2025	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.4594	1.0415	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.4530	1.0203	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	172	11.6332	11.7147	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,432	11.6650	11.7471	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.6690	11.7511	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>
Feb 2015	DAUS	Future	2,671	11.7202	11.8029	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.7241	11.8069	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.7501	11.8326	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,685	11.7802	11.8624	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.8462	11.9286	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.9063	11.9889	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.9332	12.0159	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.9684	12.0513	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.0365	12.1199	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0963	12.1802	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.1252	12.2093	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1623	12.2468	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.2263	12.3105	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2862	12.3700	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.3140	12.3976	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.3418	12.4253	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.5162	12.5992	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.7101	12.7927	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.9213	13.0034	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.1152	13.1969	0.0000	0.0000	0	0.00		
			<u>20,187</u>					<u>0.00</u>	<u>0.00</u>	<u>2 738 469.00</u>	<u>26 240 341 053.80</u>

Option

Jan 2015	DAUS	11.04 Call	5,000	582.0579	664.2983	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.28 Put	2,000	7.0261	10.5451	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.40 Call	2,000	236.9527	322.9882	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.40 Put	2,000	16.2527	21.1882	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.58 Put	1,500	54.8069	55.8931	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.76 Put	1,500	170.0949	136.3104	0.0000	0.0000	0	0.00
Jan 2015	DAUS	10.80 Put	300	3.8686	4.4824	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.15 Put	250	15.2455	9.3870	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.45 Call	250	295.1260	357.4264	0.0000	0.0000	0	0.00
Jan 2015	DAUS	14.27 Call	300	0.5109	0.8528	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.62 Call	10,000	207.3235	259.1782	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.64 Call	10,000	197.6041	248.2425	0.0000	0.0000	0	0.00
Feb 2015	DAUS	10.80 Put	300	13.6806	12.8301	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	44.5665	35.6367	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	313.2611	364.4785	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	3.6449	5.9184	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	24.3945	18.9200	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	52.5682	42.1217	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	71.9035	58.4222	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.61 Call	2,083	405.5526	454.0890	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	11.81 Call	250	313.9756	354.1649	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	25.8912	24.4326	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	85.7940	70.3767	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	200.6139	226.3817	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	39.8325	31.8266	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	93.6810	78.7155	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	331.1196	366.0654	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	52.9346	54.4061	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	51.9781	42.8472	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	71.1334	59.9014	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	109.7403	94.9053	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	436.8882	477.9973	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	336.0750	367.4904	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	77.5361	80.9380	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	63.2444	55.1922	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	123.8366	108.5854	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	336.3207	364.7444	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	87.5201	96.8597	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	75.1327	63.5471	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	139.4760	119.2611	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	346.3380	372.6477	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	104.9118	115.0899	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	85.5319	69.8197	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	150.4434	126.1981	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	348.0300	371.9559	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	114.2323	117.2153	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	96.0971	74.4713	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	159.7314	130.1239	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	229.4873	198.8615	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	350.8682	372.5395	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	257.3489	272.2698	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	122.6831	132.3288	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	105.6642	83.3904	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	165.2265	139.5774	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	357.7970	377.4285	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	147.1054	152.2084	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	111.5481	92.4120	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	170.7946	145.6535	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	362.3978	379.6947	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	143.2218	148.1492	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	117.3110	100.0362	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	173.1183	150.0237	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	DAUS	14.15 Call	250	365.2314	380.3632	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	141.1992	143.3156	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>
	Total		125,237					0.00	0.00	7 481 138.00	26 611 350 008.23
Future											
Mar 2015	EUUS	Future	60	1.2204	1.2211	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2215	1.2221	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>
	Total		260					0.00	0.00	13 396.00	182 690 761.00
Future											
Mar 2015	ZAAD	Future	22,001	9.5184	9.5503	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	7,620	9.6072	9.6388	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.7069	9.7397	0.0000	0.0000	0	0.00		
			<u>30,221</u>					<u>0.00</u>	<u>0.00</u>	<u>2 454 171.00</u>	<u>19 350 442 251.10</u>
Option											
Mar 2015	ZAAD	9.40 Put	201	160.0422	150.5185	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	149.7314	163.6392	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	51.6905	58.2688	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		30,824					0.00	0.00	2 458 289.00	19 351 096 303.76
Future											
Mar 2015	ZACA	Future	75	10.0974	10.1803	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>
	Total		75					0.00	0.00	28 281.00	216 715 558.10
Future											
Mar 2015	ZAEU	Future	75,588	14.3500	14.4587	14.3638	14.3574	12	172,301.60		
Jun 2015	ZAEU	Future	11,094	14.5839	14.6927	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	6,707	14.8418	14.9528	0.0000	0.0000	0	0.00		
			<u>93,389</u>					<u>12.00</u>	<u>172,301.60</u>	<u>5 694 555.00</u>	<u>70 977 439 182.00</u>
Option											
Mar 2015	ZAEU	13.40 Put	35,000	41.9800	25.3619	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	115.4811	85.0010	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	183.3918	144.4577	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	191.2773	151.5205	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	296.2791	247.4991	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	167.1909	192.2697	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	158.2950	181.7347	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	ZAEU	15.25 Call	7,000	128.6790	145.7615	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	124.8427	141.1289	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	121.1448	136.6627	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	119.9430	135.2125	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	115.2781	129.5790	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	100.6506	111.9153	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	95.0472	70.4759	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	324.4884	352.0082	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	259.7185	219.8189	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	513.1456	529.1724	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>
	Total		306,954					12.00	172,301.60	8 393 600.00	71 349 431 800.74
Future											
Mar 2015	ZAFR	Future	2,308	11.9361	12.0360	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	12.1457	12.2463	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>
	Total		8,760					0.00	0.00	431 196.00	3 915 282 138.30
Future											
Mar 2015	ZAGB	Future	33,393	18.2618	18.3962	18.2755	18.2755	5	91,377.50		
Jun 2015	ZAGB	Future	5,582	18.5301	18.6645	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,620	18.8222	18.9583	0.0000	0.0000	0	0.00		
			<u>40,595</u>					<u>5.00</u>	<u>91,377.50</u>	<u>4 507 039.00</u>	<u>65 645 369 551.00</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	37.3096	33.1445	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	58.3286	52.4529	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	221.8116	270.9862	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	173.8061	216.4573	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	116.8968	149.5707	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		97,757					5.00	91,377.50	5 388 253.00	65 843 621 757.43
Future											
Mar 2015	ZAJY	Future	3,826	0.0975	0.0984	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	11,837	0.0991	0.1000	0.0000	0.0000	6,538	64,847,153.00		
			<u>15,663</u>					<u>6,538.00</u>	<u>64,847,153.00</u>	<u>643 602.00</u>	<u>6 587 823 841.20</u>
	Total		15,663					6,538.00	64,847,153.00	643 602.00	6 587 823 841.20
Future											
Mar 2015	ZAKS	Future	8	0.1278	0.1285	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>
			8					0.00	0.00	51.00	648 570.00
		Total	8					0.00	0.00	51.00	648 570.00
Future											
Mar 2015	ZANN	Future	332	1.6632	0.0620	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,554	0.2745	0.0542	0.0000	0.0000	0	0.00		
			56,886					0.00	0.00	170 645.00	1 073 030 100.00
		Total	56,886					0.00	0.00	170 645.00	1 073 030 100.00
Future											
Mar 2015	ZAUM	Future	1,469	11.7581	11.8406	0.0000	0.0000	0	0.00		
Jun 2015	ZAUM	Future	89	11.9394	12.0221	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	12.1334	12.2177	0.0000	0.0000	0	0.00		
			1,573					0.00	0.00	79 401.00	76 111 824 930.00
Option											
Mar 2015	ZAUM	11.28 Call	420	57240.6692	63511.2718	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		Total	1,993					0.00	0.00	83 504.00	76 249 023 394.38
Future											
Mar 2015	ZAUS	Future	1,187,838	11.7581	11.8406	11.7767	11.7342	22,767	266,259,217.80		
Jun 2015	ZAUS	Future	88,178	11.9394	12.0221	11.9351	11.9350	2,726	32,587,772.10		
Sep 2015	ZAUS	Future	26,864	12.1334	12.2177	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	36,132	12.3204	12.4040	0.0000	0.0000	0	0.00		
			1,339,012					25,493.00	298,846,989.90	76 755 550.00	728 267 576 438.10
Option											
Mar 2015	ZAUS	10.10 Put	69,965	3.6742	4.2554	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	5.1501	5.7868	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	7.0428	7.6862	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	12.5681	11.5734	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	15.3631	13.8764	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	17.9550	15.9937	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	18.6568	16.5639	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	26.9996	23.2930	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	796.2360	872.7968	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	593.9569	657.8485	0.0000	0.0000	3,000	975,000.00		
Mar 2015	ZAUS	11.30 Put	12,500	100.2295	79.6481	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	491.4820	549.3872	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	140.7288	115.3222	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	156.1428	129.1048	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.50 Put	1,000	172.5163	143.8462	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	11.54 Call	9,300	407.9453	460.1495	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	402.4260	454.2256	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	194.3260	163.6256	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	375.7121	425.4961	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	1,070	222.4424	189.3269	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	279.3632	241.9264	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	266.5315	303.4376	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	398.2278	350.3833	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.99 Call	1,070	221.9054	253.7604	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	219.0420	250.5639	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	460.9420	409.9639	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	118.2261	136.6493	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	860.1261	796.0493	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	107.9975	124.8872	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	104.4526	120.8063	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	83.4268	96.5453	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	65.6137	76.8418	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	22.9366	26.1016	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	50.5081	44.6722	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	52.0424	45.9312	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	58.1460	49.2422	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	84.9822	72.9015	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	88.4727	75.9992	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	154.9844	135.7246	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	8,300	187.7649	161.7951	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.45 Put	2,500	207.7896	180.1939	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	4,750	228.9413	199.7339	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	613.9758	664.2798	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	517.9321	562.1628	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	286.3633	312.0402	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	272.4008	296.9879	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	70,000	212.2878	231.5598	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	184.8069	201.9467	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	159.4663	174.1839	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	66.3637	50.3490	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1603.4805	1671.2665	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	117.3511	94.2431	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1254.8327	1314.7000	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	121.4327	97.0000	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	192.4772	163.9484	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	258.8258	228.1175	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	272.9604	241.9080	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	12.00 Call	13,700	648.4474	689.5885	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	484.6035	517.1107	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	362.3520	386.1821	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	100,000	238.2890	252.5424	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	212.4649	224.5297	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	192.5993	202.9678	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1505.2688	1571.2202	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	134.8688	117.2202	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1462.5631	1528.3808	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1307.0354	1364.5328	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1165.0121	1221.0312	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	316.8186	288.3607	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	530.8820	557.8282	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	509.9252	535.3979	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	490.3235	514.4054	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	448.2635	469.2942	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	327.4560	340.7060	0.0000	0.0000	0	0.00		
			<u>1,366,200</u>					<u>3,000.00</u>	<u>975,000.00</u>	<u>15 084 579.00</u>	<u>3 851 519 015.47</u>
	Total		<u>2,705,212</u>					<u>28,493.00</u>	<u>299,821,989.90</u>	<u>91 840 129.00</u>	<u>732 119 095 453.57</u>
Future											
Mar 2015	ZAZW	Future	12	1.7849	1.7964	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>3,404,083</u>					<u>35,048.00</u>	<u>364 932 822.00</u>	<u>123,921,674</u>	<u>1,034,203,553,464.31</u>