



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	308.8996	334.8268	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	0	0.0000	78.0243	0.0000	0.0000	5,000	0.00		
			<u>0</u>					<u>5,000.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>643 500.00</u>
		Total	0					5,000.00	0.00	10 000.00	643 500.00
Option											
Feb 2015	DAEU	14.41 Call	2,000	155.4672	209.8840	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	496.7672	410.5840	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	460.6459	534.8519	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	454.5352	302.5223	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	688.5624	497.4867	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	806.3223	601.5524	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.1969	0.5337	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.1341	0.1807	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.1359	0.1817	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	0	11.6913	11.7247	0.0000	0.0000	5,000	58,456,500.00		
Jan 2015	DAUS	Future	172	11.7000	11.7334	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,432	11.7306	11.7640	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	11.7345	11.7678	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.7855	11.8187	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.7895	11.8226	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.8154	11.8485	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,685	11.8459	11.8788	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.9117	11.9446	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.9718	12.0047	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.9987	12.0317	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	12.0339	12.0669	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.1031	12.1359	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.1645	12.1967	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.1941	12.2261	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.2321	12.2639	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.2960	12.3276	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.3558	12.3874	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.3836	12.4151	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.4114	12.4429	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.5845	12.6170	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.7769	12.8109	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.9864	13.0219	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.1788	13.2158	0.0000	0.0000	0	0.00		
			<u>20,187</u>					<u>5,000.00</u>	<u>58,456,500.00</u>	<u>2 743 469.00</u>	<u>26 298 797 553.80</u>

Option

Jan 2015	DAUS	11.75 Put	4,000	124.7262	0.0000	0.0000	0.0000	8,000	658,672.00		
Jan 2015	DAUS	10.80 Put	300	3.3066	3.3434	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	7.9741	7.5862	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	334.1504	363.7232	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	0.4221	0.5766	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	232.2795	256.9080	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	221.2426	245.3368	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	10.5365	10.0151	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	31.9522	29.8268	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	339.4795	363.8177	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	3.2942	4.0669	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	16.7174	16.0121	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	38.9692	37.0304	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	54.9551	52.1243	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	431.1158	454.7712	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	330.3185	350.4401	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	21.8784	24.2976	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	67.2085	64.5455	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	204.6273	218.2119	0.0000	0.0000	0	0.00		

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Apr 2015	DAUS	10.80 Put	300	31.4955	29.9806	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	76.7132	73.8448	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	342.9195	361.0637	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	47.8494	49.6093	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	43.0922	40.8351	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	59.4220	56.7390	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	92.8476	89.4427	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	454.6524	475.9336	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	344.9739	362.1654	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	74.4317	77.3256	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	55.0153	52.7639	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	107.5230	103.1586	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	342.2575	358.8644	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	87.3253	92.9862	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	65.6929	64.2056	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	120.5022	116.6278	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	351.5387	368.2962	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	107.4741	113.0778	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	73.5782	72.1578	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	129.6596	126.4767	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	353.0634	369.4457	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	111.9481	119.4787	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	83.0931	81.8758	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	136.0375	134.3900	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	201.0279	198.4245	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	356.0208	371.7907	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	259.8512	271.9208	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	129.1993	135.2053	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	90.3397	90.1029	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	143.4010	140.4403	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	361.1408	376.1827	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	146.9835	155.1883	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	96.8548	96.5415	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	147.3404	143.8467	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	363.4138	378.0867	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	141.6602	147.1193	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	102.3317	101.9154	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	149.5762	149.5131	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	363.9523	378.0020	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	135.9862	148.1136	0.0000	0.0000	0	0.00		
			<u>95,050</u>					<u>8,000.00</u>	<u>658,672.00</u>	<u>4 750 669.00</u>	<u>371 667 626.43</u>

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Total			115,237					13,000.00	59,115,172.00	7 494 138.00	26 670 465 180.23
Future											
Mar 2015	EUUS	Future	61	1.1940	1.2025	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.1951	1.2036	0.0000	0.0000	0	0.00		
			<u>261</u>					<u>0.00</u>	<u>0.00</u>	13 397.00	182 702 911.00
Total			261					0.00	0.00	13 397.00	182 702 911.00
Future											
Mar 2015	ZAAD	Future	22,040	9.5180	9.5653	9.5156	9.5077	85	808,510.00		
Jun 2015	ZAAD	Future	7,620	9.6056	9.6524	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.7081	9.7545	0.0000	0.0000	0	0.00		
			<u>30,260</u>					<u>85.00</u>	<u>808,510.00</u>	2 454 257.00	19 351 260 312.40
Option											
Mar 2015	ZAAD	9.40 Put	201	160.8534	133.2051	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	149.0116	156.3104	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	49.6853	50.9345	0.0000	0.0000	0	0.00		
			<u>603</u>					<u>0.00</u>	<u>0.00</u>	4 118.00	654 052.66
Total			30,863					85.00	808,510.00	2 458 375.00	19 351 914 365.06
Future											
Mar 2015	ZACA	Future	75	10.0254	10.1115	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	28 281.00	216 715 558.10
Total			75					0.00	0.00	28 281.00	216 715 558.10
Future											
Mar 2015	ZAEU	Future	78,888	14.1167	14.2575	14.1836	14.1500	160	2,265,820.00		
Jun 2015	ZAEU	Future	11,094	14.3468	14.4883	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	6,707	14.6048	14.7463	0.0000	0.0000	0	0.00		
			<u>96,689</u>					<u>160.00</u>	<u>2,265,820.00</u>	5 702 295.00	71 087 303 305.00
Option											
Mar 2015	ZAEU	13.40 Put	35,000	59.3343	49.4343	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	174.2735	138.3100	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	263.0674	213.8149	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	273.1059	222.4810	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	407.9124	336.4734	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	109.4566	142.0568	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	103.4436	134.4845	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	83.0479	108.6313	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	80.4302	105.2941	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	77.9139	102.0818	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.32 Call	20,000	77.0965	101.0374	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	73.9330	96.9911	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	64.0706	84.3310	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	125.2349	110.9021	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	256.7858	299.6408	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	311.4031	286.0742	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	443.7788	490.1921	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>
	Total		310,254					160.00	2,265,820.00	8 441 340.00	71 472 120 723.74
Future											
Mar 2015	ZAFR	Future	2,308	11.7564	11.8659	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	11.9618	12.0705	0.0000	0.0000	0	0.00		
			<u>8,760</u>					<i>0.00</i>	<i>0.00</i>	<i>431 196.00</i>	<i>3 915 282 138.30</i>
	Total		8,760					0.00	0.00	431 196.00	3 915 282 138.30
Future											
Mar 2015	ZAGB	Future	33,383	17.9965	18.2427	18.1200	18.0390	15,024	271,664,582.20		
Jun 2015	ZAGB	Future	5,582	18.2595	18.5085	18.4100	18.3355	12	220,622.00		
Sep 2015	ZAGB	Future	1,620	18.5520	18.8015	0.0000	0.0000	0	0.00		
			<u>40,585</u>					<i>15,036.00</i>	<i>271,885,204.20</i>	<i>4 522 289.00</i>	<i>65 921 157 165.80</i>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	47.6552	35.6199	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	72.4952	55.6419	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	147.8482	205.4196	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	112.0174	158.9050	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	72.6938	104.1581	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>
	Total		97,747					15,036.00	271,885,204.20	5 403 503.00	66 119 409 372.23
Future											
Mar 2015	ZAJY	Future	3,826	0.0990	0.0983	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	11,837	0.1006	0.0999	0.0000	0.0000	0	0.00		
			<u>15,663</u>					<i>0.00</i>	<i>0.00</i>	<i>643 602.00</i>	<i>6 587 823 841.20</i>
	Total		15,663					0.00	0.00	643 602.00	6 587 823 841.20
Future											
Mar 2015	ZAKS	Future	8	0.1284	0.1284	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>
	Total		8					0.00	0.00	51.00	648 570.00

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Future											
Mar 2015	ZANN	Future	332	0.0578	0.0579	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,554	0.0541	0.0546	0.0000	0.0000	0	0.00		
			<u>56,886</u>					<u>0.00</u>	<u>0.00</u>	<u>170 645.00</u>	<u>1 073 030 100.00</u>
		Total	56,886					0.00	0.00	170 645.00	1 073 030 100.00
Future											
Mar 2015	ZAUM	Future	1,429	11.8235	11.8566	11.8401	11.8144	35	41,390,450.00		
Jun 2015	ZAUM	Future	89	12.0049	12.0379	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	12.2025	12.2345	0.0000	0.0000	0	0.00		
			<u>1,533</u>					<u>35.00</u>	<u>41,390,450.00</u>	<u>79 486.00</u>	<u>76 212 255 380.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	61544.0632	64436.9707	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	1,953					35.00	41,390,450.00	83 589.00	76 349 453 844.38
Future											
Mar 2015	ZAUS	Future	1,193,025	11.8235	11.8566	11.8832	11.8237	7,087	83,836,744.80		
Jun 2015	ZAUS	Future	88,381	12.0049	12.0379	12.0452	12.0222	1,355	16,291,311.00		
Sep 2015	ZAUS	Future	26,884	12.2025	12.2345	12.2717	12.2454	20	245,171.00		
Dec 2015	ZAUS	Future	36,132	12.3900	12.4215	0.0000	0.0000	0	0.00		
			<u>1,344,422</u>					<u>8,462.00</u>	<u>100,373,226.80</u>	<u>76 790 743.00</u>	<u>728 682 649 504.70</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	3.1242	3.0017	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	4.5021	4.2368	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	6.2921	5.8161	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	10.7003	9.0984	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	12.7743	11.0507	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	14.6807	12.8634	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	15.1947	13.3547	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	21.2679	19.2206	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	852.8432	883.7375	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	637.4576	665.8956	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	12,500	75.7790	70.5796	0.0000	0.0000	2,000	105,900.00		
Mar 2015	ZAUS	11.40 Call	150	527.1637	553.9635	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	109.9426	103.4136	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	123.2208	116.2264	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.50 Put	1,000	137.4640	129.9951	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	436.1806	461.3307	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	430.1372	455.1654	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	156.6372	148.5654	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	400.8367	425.2487	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	11.61 Put	1,070	181.6587	172.8463	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	233.1758	222.9746	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	278.5505	297.8959	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	342.7545	328.0104	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.99 Call	1,070	229.3503	246.4373	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	226.2016	243.1335	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	402.7016	386.5335	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	116.3754	126.7625	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	792.8754	770.1625	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	105.4966	115.1000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	101.7417	111.0697	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	79.6654	87.2938	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	61.7117	68.2676	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	19.2965	22.0469	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	44.2759	43.3304	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	45.5997	44.6540	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	49.0895	48.1424	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	72.2338	68.9496	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	75.2639	71.9215	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	133.7816	129.5089	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	8,300	159.4014	154.7913	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.45 Put	2,500	177.4651	168.7040	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	4,750	196.6611	187.5286	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	643.3313	666.4843	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	539.9321	561.7910	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	290.3607	305.3536	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	275.6380	290.1594	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	70,000	212.3457	224.2238	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	183.9826	194.6739	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	157.7675	167.3289	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	55.9652	55.3870	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1661.7660	1693.1794	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	100.3590	99.6573	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1305.6102	1336.8780	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	103.1102	102.3780	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	166.8717	164.1182	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	227.5104	225.2346	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	240.5339	238.3614	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	668.6578	692.3979	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	495.9015	516.3049	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	368.0145	384.4641	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	100,000	239.6466	251.4728	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	14.30 Call	50,000	213.0160	223.4551	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	192.5942	201.9146	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1559.4431	1589.3858	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	119.4431	117.8858	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1516.2064	1546.0764	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1350.5655	1380.0403	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1205.0397	1233.8315	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	283.8185	280.2682	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	536.9906	556.2463	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	515.0126	533.6663	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	494.4708	512.5420	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	450.4509	467.2060	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	325.7035	338.4104	0.0000	0.0000	0	0.00		
			<u>1,366,200</u>					<u>2,000.00</u>	<u>105,900.00</u>	<u>15 086 579.00</u>	<u>3 851 624 915.47</u>
	Total		<u>2,710,622</u>					<u>10,462.00</u>	<u>100,479,126.80</u>	<u>91 877 322.00</u>	<u>732 534 274 420.17</u>
Future											
Mar 2015	ZAZW	Future	12	1.7809	1.7918	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>3,397,783</u>					<u>43,778.00</u>	<u>475 944 283.00</u>	<u>124,040,029</u>	<u>1,035,177,584,802.01</u>