



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-January-2015

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	184.0211	196.8818	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>Option</b>											
Jan 2015	DAEU	13.90 Call	10,000	28.7427	33.1499	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	60.9782	56.9559	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	734.1782	803.7559	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	304.3058	285.0792	0.0000	0.0000	0	0.00		
			<u>16,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>1 300 000.00</u>
		<b>Total</b>	<b>16,000</b>					<b>0.00</b>	<b>0.00</b>	<b>10 000.00</b>	<b>1 300 000.00</b>
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	732.9874	804.2757	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1007.1944	1078.1674	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	1136.0360	1206.8542	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.0230	0.0271	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.1180	0.1474	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.1227	0.1534	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>											
Jan 2015	DAUS	Future	0	11.5200	11.5188	11.5120	11.5120	4,344	50,041,504.00		
Jan 2015	DAUS	Future	3,432	11.5432	11.5427	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.5469	11.5465	11.5400	11.5400	154	1,777,160.00		
Feb 2015	DAUS	Future	2,671	11.5958	11.5963	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.5996	11.6001	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.6243	11.6248	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.6531	11.6540	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>
Apr 2015	DAUS	Future	2,700	11.7150	11.7164	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.7714	11.7731	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.7966	11.7985	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.8297	11.8318	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.8941	11.8965	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.9511	11.9536	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.9786	11.9811	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.0139	12.0166	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.0733	12.0764	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.1292	12.1330	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.1551	12.1592	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.1810	12.1855	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.3490	12.3539	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.5387	12.5430	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.7453	12.7489	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.9349	12.9380	0.0000	0.0000	0	0.00		
			<u>20,183</u>					<u>4,498.00</u>	<u>51,818,664.00</u>	<u>2 748 135.00</u>	<u>26 352 616 812.20</u>

Option

Jan 2015	DAUS	11.53 Put	4,000	71.6399	0.0000	0.0000	0.0000	8,000	513,280.00		
Jan 2015	DAUS	11.63 Call	5,000	53.4711	68.1518	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	2.8136	3.2036	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	16.7990	19.4401	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	170.1173	181.1826	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	0.1294	0.2388	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	93.2456	107.2556	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	86.3065	100.3851	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	9.4942	11.0418	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	37.7612	43.6488	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	195.4954	206.9366	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.9878	1.2124	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	20.6405	21.9859	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	45.1057	48.6963	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	67.4897	72.2369	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	285.9836	295.7472	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	210.5068	220.4682	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	1.6525	1.8840	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	84.0639	89.1739	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	123.2075	131.7445	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	35.2200	37.1486	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	90.9677	94.7952	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	236.4562	245.5785	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	31.5337	34.8228	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>
May 2015	DAUS	10.80 Put	300	49.5421	50.9927	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	68.5606	70.5470	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	107.7612	110.6979	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	335.2261	344.0218	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	249.4353	258.1408	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	48.8110	52.4208	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	62.9678	63.8806	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	125.8393	128.1106	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	257.1768	265.7654	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	58.3829	62.0242	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	74.7067	75.3770	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	141.6010	143.7867	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	273.1588	281.9513	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	71.9027	76.0955	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	82.8623	83.6293	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	153.4314	155.7475	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	281.9694	290.7849	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	81.9307	86.4136	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	89.1280	90.0225	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	162.5106	165.0628	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	235.9922	240.0410	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	291.1441	300.0436	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	212.5575	220.3165	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	93.7617	98.4213	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	98.0091	99.1629	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	171.8595	174.4528	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	299.8554	308.4752	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	109.7012	114.5192	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	108.1885	109.1240	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	179.5877	181.5774	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	307.0141	315.4275	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	109.6228	114.2297	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	115.9777	116.6292	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	184.9538	186.4355	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	311.6178	319.8784	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	107.7061	112.1143	0.0000	0.0000	0	0.00		
			<u>100,050</u>					<u>8,000.00</u>	<u>513,280.00</u>	<u>4 763 669.00</u>	<u>372 878 906.43</u>
		<b>Total</b>	<b>120,233</b>					<b>12,498.00</b>	<b>52,331,944.00</b>	<b>7 511 804.00</b>	<b>26 725 495 718.63</b>

**Future**

Mar 2015	EUUS	Future	216	1.1848	1.1785	1.1878	1.1878	100	1,187,800.00		
Jun 2015	EUUS	Future	300	1.1859	1.1795	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>
		516					100.00	1,187,800.00	13 822.00	187 745 511.00
	<b>Total</b>	<b>516</b>					<b>100.00</b>	<b>1,187,800.00</b>	13 822.00	187 745 511.00
<b>Future</b>										
Mar 2015	ZAAD	Future	22,569	9.4448	9.4645	9.4766	9.4324	29	273,806.80	
Jun 2015	ZAAD	Future	7,870	9.5246	9.5455	0.0000	0.0000	0	0.00	
Sep 2015	ZAAD	Future	750	9.6150	9.6370	0.0000	0.0000	0	0.00	
			31,189					29.00	273,806.80	2 455 974.00
										19 367 651 871.50
<b>Option</b>										
Mar 2015	ZAAD	9.40 Put	201	156.0446	161.3271	0.0000	0.0000	0	0.00	
Mar 2015	ZAAD	9.70 Call	201	92.6730	111.4670	0.0000	0.0000	0	0.00	
Mar 2015	ZAAD	10.20 Call	201	22.7197	31.5061	0.0000	0.0000	0	0.00	
			603					0.00	0.00	4 118.00
	<b>Total</b>	<b>31,792</b>					<b>29.00</b>	<b>273,806.80</b>	2 460 092.00	19 368 305 924.16
<b>Future</b>										
Mar 2015	ZACA	Future	75	9.7570	9.7861	0.0000	0.0000	0	0.00	
			75					0.00	0.00	28 281.00
	<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>	28 281.00	216 715 558.10
<b>Future</b>										
Mar 2015	ZAEU	Future	78,847	13.7821	13.7085	13.7536	13.7500	253	3,479,650.00	
Jun 2015	ZAEU	Future	11,254	13.9970	13.9238	0.0000	0.0000	0	0.00	
Sep 2015	ZAEU	Future	6,707	14.2344	14.1615	14.2160	14.2160	100	1,421,600.00	
			96,808					353.00	4,901,250.00	5 705 358.00
										71 130 236 059.40
<b>Option</b>										
Mar 2015	ZAEU	13.40 Put	35,000	112.9716	139.9236	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	13.80 Put	15,000	283.6908	332.9908	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	14.00 Put	12,800	415.1075	471.6546	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	14.02 Put	8,500	429.3302	486.4943	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	14.25 Put	20,000	604.4580	667.4440	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	15.00 Call	713	52.5984	50.3683	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	15.05 Call	14,500	49.7991	47.7879	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	15.25 Call	7,000	39.9409	38.1644	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	15.28 Call	5,700	38.6210	36.9401	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	15.31 Call	8,500	37.3562	35.7667	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	15.32 Call	20,000	36.9464	35.3862	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	15.36 Call	32,000	35.3635	33.9147	0.0000	0.0000	0	0.00	
Mar 2015	ZAEU	15.50 Call	7,100	30.4673	29.3524	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	13.40 Put	7,300	180.3926	205.4476	0.0000	0.0000	0	0.00	
Jun 2015	ZAEU	15.35 Call	7,300	171.7249	163.5228	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Dec 2015	ZAEU	13.90 Put	6,076	433.3184	459.9285	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	355.0254	343.0370	0.0000	0.0000	0	0.00		
			213,565					0.00	0.00	2 739 045.00	384 817 418.74
		<b>Total</b>	<b>310,373</b>					<b>353.00</b>	<b>4,901,250.00</b>	<b>8 444 403.00</b>	<b>71 515 053 478.14</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	2,308	11.4807	11.4240	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	11.6767	11.6202	0.0000	0.0000	0	0.00		
			8,760					0.00	0.00	431 296.00	3 916 456 268.30
		<b>Total</b>	<b>8,760</b>					<b>0.00</b>	<b>0.00</b>	<b>431 296.00</b>	<b>3 916 456 268.30</b>
<b>Future</b>											
Mar 2015	ZAGB	Future	32,875	17.6374	17.5697	17.5986	17.5522	588	10,338,124.70		
Jun 2015	ZAGB	Future	6,057	17.8836	17.8169	17.8815	17.8409	262	4,684,465.80		
Sep 2015	ZAGB	Future	1,020	18.1530	18.0867	18.1431	18.1327	1,200	21,762,535.00		
			39,952					2,050.00	36,785,125.50	4 533 999.00	66 131 501 067.00
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	51.7469	62.2804	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	104.2311	125.3569	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	50.7560	49.1977	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	32.3129	31.9786	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	18.9987	20.6233	0.0000	0.0000	0	0.00		
			57,162					0.00	0.00	881 214.00	198 252 206.43
		<b>Total</b>	<b>97,114</b>					<b>2,050.00</b>	<b>36,785,125.50</b>	<b>5 415 213.00</b>	<b>66 329 753 273.43</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	3,826	0.0984	0.0976	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0999	0.0992	0.0000	0.0000	0	0.00		
			17,824					0.00	0.00	650 460.00	6 656 144 380.20
		<b>Total</b>	<b>17,824</b>					<b>0.00</b>	<b>0.00</b>	<b>650 460.00</b>	<b>6 656 144 380.20</b>
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1269	0.1260	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>	<b>51.00</b>	<b>648 570.00</b>
<b>Future</b>											
Mar 2015	ZANN	Future	332	0.0578	0.0579	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,554	0.0523	0.0594	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>	<b>170 645.00</b>	<b>1 073 030 100.00</b>

<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>
<b>Future</b>											
Mar 2015	ZAUM	Future	1,513	11.6320	11.6326	11.6373	11.5959	17	19,749,270.00		
Jun 2015	ZAUM	Future	116	11.8025	11.8044	11.7701	11.7701	7	8,239,070.00		
Sep 2015	ZAUM	Future	20	11.9864	11.9890	11.9869	11.9869	10	11,986,900.00		
			<u>1,649</u>					<u>34.00</u>	<u>39,975,240.00</u>	<u>79 771.00</u>	<u>76 549 247 840.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	44175.1234	44913.1330	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>
		<b>Total</b>	<b>2,069</b>					<b>34.00</b>	<b>39,975,240.00</b>	<b>83 874.00</b>	<b>76 686 446 304.38</b>
<b>Future</b>											
Mar 2015	ZAUS	Future	1,174,629	11.6320	11.6326	11.6505	11.5879	51,060	593,626,295.50		
Jun 2015	ZAUS	Future	80,490	11.8025	11.8044	11.7882	11.7701	508	5,979,317.80		
Sep 2015	ZAUS	Future	26,783	11.9864	11.9890	11.9869	11.9869	200	2,397,380.00		
Dec 2015	ZAUS	Future	36,332	12.1611	12.1653	12.1784	12.1634	300	3,650,510.00		
			<u>1,318,234</u>					<u>52,068.00</u>	<u>605,653,503.30</u>	<u>76 956 595.00</u>	<u>730 634 432 848.30</u>
<b>Option</b>											
Mar 2015	ZAUS	10.10 Put	69,965	2.4118	2.5565	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	3.7874	3.9404	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	5.8160	5.9780	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	11.4666	12.2823	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	13.6439	14.7320	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	15.6555	16.9990	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	16.1993	17.6128	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	22.6834	24.9244	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	663.4624	667.3939	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	463.3628	470.4205	0.0000	0.0000	20,000	8,778,100.00		
Mar 2015	ZAUS	11.30 Put	12,500	96.4743	103.5410	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	363.8967	372.6883	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Put	1,500	131.8967	140.0883	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	139.8275	148.2237	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	156.5383	165.3217	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.50 Put	1,000	174.3831	183.5192	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	285.3505	295.4016	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	280.2661	290.3913	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	198.2661	207.7913	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	255.8800	266.3297	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	1,070	229.2082	239.1146	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	295.2459	305.3576	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	197.0443	0.0000	0.0000	0.0000	20,000	3,935,000.00		
Mar 2015	ZAUS	11.85 Call	500	166.6468	177.0888	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	11.91 Put	7,500	428.8270	438.4533	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.99 Call	1,070	132.2161	142.0889	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	130.0731	139.8981	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	498.0731	507.2981	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	119.9213	129.4931	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	60.8438	67.8010	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	928.8438	935.2010	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	54.5443	61.0636	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	52.3974	58.7592	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	39.8455	45.2045	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	28.3649	32.8153	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	5.3525	6.6331	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	49.1396	50.0923	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	51.4082	52.4194	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	57.4585	58.6280	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	84.2596	86.0918	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	87.7708	89.6866	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	4,800	202.9703	207.2293	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	246.8432	251.8174	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	497.8651	505.4307	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	473.8101	481.7105	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	408.0666	416.8749	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	262.4158	271.3795	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	212.4937	221.0495	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	201.2305	209.6318	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	153.7141	161.2866	0.0000	0.0000	5,000	846,000.00		
Jun 2015	ZAUS	13.22 Call	22,850	131.7680	138.7562	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	112.6608	119.0589	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	60.1401	60.4537	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1450.0997	1453.0513	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	119.7113	121.2494	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1110.1128	1114.3441	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	123.7128	125.3441	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	193.6962	196.8732	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	280.7768	285.3508	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	299.5423	304.3905	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	544.6690	554.5283	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	401.9793	411.8333	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	298.2822	307.5213	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	105,000	193.9909	201.7235	0.0000	0.0000	15,000	2,679,050.00		
Sep 2015	ZAUS	14.30 Call	50,000	173.1927	180.4987	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	170.9460	178.1249	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	ZAUS	10.95 Call	4,331	1345.3425	1350.3823	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	134.2425	135.0823	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1306.7637	1312.0090	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1159.0699	1165.2532	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1022.4507	1029.7207	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	345.9998	350.1753	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	456.3127	466.2332	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	437.9741	447.7795	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	420.8723	430.5589	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	383.4302	392.8133	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	278.4257	286.6185	0.0000	0.0000	0	0.00		
			<u>1,379,100</u>					<u>60,000.00</u>	<u>16,238,150.00</u>	<u>15 176 479.00</u>	<u>3 873 082 203.47</u>
	<b>Total</b>		<b><u>2,697,334</u></b>					<b><u>112,068.00</u></b>	<b><u>621,891,653.30</u></b>	<b><u>92 133 074.00</u></b>	<b><u>734 507 515 051.77</u></b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.7216	1.7388	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><u>12</u></b>					<b><u>0.00</u></b>	<b><u>0.00</u></b>	<b><u>51.00</u></b>	<b><u>451 622.00</u></b>
	<b>Grand Total</b>		<b><u>3,402,438</u></b>					<b><u>127,132.00</u></b>	<b><u>757 346 819.60</u></b>	<b><u>124,347,605</u></b>	<b><u>1,037,888,353,915.71</u></b>