



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	161.8645	169.3732	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
Option											
Jan 2015	DAEU	13.90 Call	10,000	12.0305	8.5491	0.0000	0.0000	0	0.00		
Jan 2015	DAEU	13.57 Call	5,000	67.8041	92.5850	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	35.3164	51.5952	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	982.1164	819.5952	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	234.9649	284.1854	0.0000	0.0000	0	0.00		
			<u>21,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>1 300 000.00</u>
		Total	21,000					0.00	0.00	10 000.00	1 300 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	733.8194	715.0647	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1011.5176	991.5085	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	1141.0773	1120.8246	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.0199	0.0215	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.0638	0.0909	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.0657	0.0942	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	3,432	11.5205	11.5140	0.0000	0.0000	673	7,718,637.00		
Jan 2015	DAUS	Future	268	11.5241	11.5181	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,405	11.5546	11.5523	0.0000	0.0000	562	6,469,519.20		
Feb 2015	DAUS	Future	2,671	11.5711	11.5693	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	974	11.5748	11.5730	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.5991	11.5973	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	11.6272	11.6257	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.6880	11.6866	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.7438	11.7424	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.7688	11.7674	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.8015	11.8000	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.8653	11.8638	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.9219	11.9203	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.9493	11.9475	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.9844	11.9826	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.0430	12.0414	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.0975	12.0969	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.1227	12.1227	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.1480	12.1484	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.3150	12.3172	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.5066	12.5099	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.7152	12.7197	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.9068	12.9123	0.0000	0.0000	0	0.00		
			<u>21,299</u>					<u>1,235.00</u>	<u>14,188,156.20</u>	<u>2 750 502.00</u>	<u>26 379 917 067.00</u>

Option

Jan 2015	DAUS	11.53 Put	4,000	59.8529	74.3106	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.63 Call	5,000	32.9211	37.7699	0.0000	0.0000	0	0.00
Jan 2015	DAUS	10.80 Put	300	1.5774	1.7783	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.15 Put	250	13.0469	14.6131	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.45 Call	250	140.5498	142.6133	0.0000	0.0000	0	0.00
Jan 2015	DAUS	14.27 Call	300	0.0983	0.1046	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.62 Call	10,000	73.8147	78.5825	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.64 Call	10,000	67.7423	72.5645	0.0000	0.0000	0	0.00
Feb 2015	DAUS	10.80 Put	300	7.3957	8.4884	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	36.6670	41.1444	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	174.5926	181.7475	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	0.7675	0.7268	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	19.8712	19.5383	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	44.2744	46.0436	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	66.7728	69.7172	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.61 Call	2,083	262.4751	269.6116	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.81 Call	250	189.4826	197.8370	0.0000	0.0000	0	0.00
Mar 2015	DAUS	14.85 Call	300	1.4173	8.0835	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.20 Put	22,187	83.4920	86.9834	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.24 Call	22,187	107.5843	115.5193	0.0000	0.0000	0	0.00
Apr 2015	DAUS	10.80 Put	300	33.3778	36.1175	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.15 Put	250	89.3277	93.4363	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.00 Call	250	216.9480	224.6840	0.0000	0.0000	0	0.00

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Apr 2015	DAUS	15.15 Call	300	25.7810	32.1555	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	47.2829	50.5896	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	66.3154	70.4148	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	105.9969	111.3565	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	314.2630	322.9624	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	232.3493	240.7398	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	43.4742	48.4614	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	60.2211	64.5142	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	122.0551	128.8987	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	242.5679	251.0617	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	53.2906	57.3117	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	72.0981	76.9911	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	137.6667	145.5235	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	259.9676	268.2300	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	68.7449	72.3021	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	81.8239	86.6782	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	151.6064	159.2555	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	269.7809	277.3820	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	73.8979	77.1024	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	88.4057	93.2062	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	163.4594	170.9226	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	238.8867	248.3376	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	279.0160	286.0476	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	203.1934	208.8812	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	88.7706	91.9926	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	97.4707	102.9831	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	172.8825	180.6125	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	288.0542	295.2990	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	104.5180	107.9814	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	105.6830	111.5988	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	179.8683	188.0745	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	296.1791	304.2534	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	106.1420	109.7701	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	112.6823	118.7923	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	184.5409	193.0475	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	302.0093	310.6844	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	103.2421	106.9768	0.0000	0.0000	0	0.00		
			<u>100,050</u>					<u>0.00</u>	<u>0.00</u>	<u>4 763 669.00</u>	<u>372 878 906.43</u>
		Total	121,349					1,235.00	14,188,156.20	7 514 171.00	26 752 795 973.43

Future

Mar 2015	EUUS	Future	203	1.1641	1.1797	1.1795	1.1795	1	11,795.00		
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Jun 2015	EUUS	Future	150	1.1653	1.1808	0.0000	0.0000	0	0.00		
			353					1.00	11,795.00	13 986.00	189 691 618.00
		Total	353					1.00	11,795.00	13 986.00	189 691 618.00
Future											
Mar 2015	ZAAD	Future	23,055	9.4901	9.4171	9.4641	9.4634	600	5,673,875.00		
Jun 2015	ZAAD	Future	7,770	9.5684	9.4949	9.5518	9.5424	550	5,250,195.00		
Sep 2015	ZAAD	Future	750	9.6575	9.5844	9.6340	9.6170	300	2,887,650.00		
			31,575					1,450.00	13,811,720.00	2 457 961.00	19 386 515 603.10
Option											
Mar 2015	ZAAD	9.40 Put	201	141.2721	175.8296	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	107.6787	90.8552	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	26.0006	22.1723	0.0000	0.0000	0	0.00		
			603					0.00	0.00	4 118.00	654 052.66
		Total	32,178					1,450.00	13,811,720.00	2 462 079.00	19 387 169 655.76
Future											
Mar 2015	ZACA	Future	0	9.7168	9.7056	0.0000	0.0000	75	727,875.00		
			0					75.00	727,875.00	28 356.00	217 443 433.10
		Total	0					75.00	727,875.00	28 356.00	217 443 433.10
Future											
Mar 2015	ZAEU	Future	82,525	13.5113	13.6907	13.6220	13.5224	271	3,686,074.30		
Jun 2015	ZAEU	Future	19,965	13.7210	13.9021	13.8349	13.8000	9,124	126,351,601.90		
Sep 2015	ZAEU	Future	6,707	13.9543	14.1361	0.0000	0.0000	0	0.00		
			109,197					9,395.00	130,037,676.20	5 723 677.00	71 382 460 471.90
Option											
Mar 2015	ZAEU	13.40 Put	35,000	213.9719	145.9365	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	460.5902	344.0027	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	614.2615	483.9359	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	630.4017	498.8840	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	824.4192	680.8994	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	31.8325	47.7787	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	29.8867	45.2683	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	23.4150	35.9720	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	22.5995	34.7921	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	21.8183	33.6608	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	21.5655	33.2939	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	20.5898	31.8768	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	17.5835	27.4893	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	284.1155	218.0458	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	15.35 Call	7,300	136.6671	163.4846	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	569.6080	486.0085	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	317.5114	349.0836	0.0000	0.0000	0	0.00		
			<u>213,565</u>					<u>0.00</u>	<u>0.00</u>	<u>2 739 045.00</u>	<u>384 817 418.74</u>
	Total		322,762					9,395.00	130,037,676.20	8 462 722.00	71 767 277 890.64
Future											
Mar 2015	ZAFR	Future	3,006	13.1314	11.4064	13.0660	11.3364	1,128	14,480,305.50		
Jun 2015	ZAFR	Future	6,502	13.3589	11.5993	11.5657	11.5418	150	1,732,855.00		
			<u>9,508</u>					<u>1,278.00</u>	<u>16,213,160.50</u>	<u>432 574.00</u>	<u>3 932 669 428.80</u>
	Total		9,508					1,278.00	16,213,160.50	432 574.00	3 932 669 428.80
Future											
Mar 2015	ZAGB	Future	32,827	17.6264	17.6510	17.6818	17.5475	412	7,259,086.50		
Jun 2015	ZAGB	Future	6,057	17.8698	17.8947	17.9343	17.9343	50	896,715.00		
Sep 2015	ZAGB	Future	1,020	18.1365	18.1612	0.0000	0.0000	0	0.00		
			<u>39,904</u>					<u>462.00</u>	<u>8,155,801.50</u>	<u>4 536 481.00</u>	<u>66 175 379 390.50</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	45.6145	43.4707	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	94.0124	91.9209	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	41.9398	48.6705	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	28.6583	31.4260	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	17.1987	18.4304	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		97,066					462.00	8,155,801.50	5 417 695.00	66 373 631 596.93
Future											
Mar 2015	ZAJY	Future	3,831	0.0994	0.0996	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1009	0.1011	0.0000	0.0000	125	1,266,250.00		
			<u>17,829</u>					<u>125.00</u>	<u>1,266,250.00</u>	<u>650 590.00</u>	<u>6 657 460 730.20</u>
	Total		17,829					125.00	1,266,250.00	650 590.00	6 657 460 730.20
Future											
Mar 2015	ZAKS	Future	8	0.1255	0.1253	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	0.0586	0.0584	0.0000	0.0000	3,500	20,510,000.00		
Dec 2015	ZANN	Future	60,754	0.0556	0.0522	0.0000	0.0000	8,400	43,932,000.00		
			<u>64,374</u>					<u>11,900.00</u>	<u>64,442,000.00</u>	<u>182 545.00</u>	<u>1 137 472 100.00</u>

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Total			64,374					11,900.00	64,442,000.00	182 545.00	1 137 472 100.00
Future											
Mar 2015	ZAUM	Future	1,569	11.6066	11.6048	11.5797	11.5400	3	3,465,970.00		
Jun 2015	ZAUM	Future	116	11.7746	11.7731	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	20	11.9571	11.9553	0.0000	0.0000	0	0.00		
			<u>1,705</u>					<u>3.00</u>	<u>3,465,970.00</u>	<u>79 957.00</u>	<u>76 766 088 340.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	41612.8650	41885.4937	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			2,125					3.00	3,465,970.00	84 060.00	76 903 286 804.38
Future											
Mar 2015	ZAUS	Future	1,142,198	11.6066	11.6048	11.6400	11.5250	26,953	312,342,819.70		
Jun 2015	ZAUS	Future	69,094	11.7746	11.7731	11.8345	11.6940	15,276	180,222,218.50		
Sep 2015	ZAUS	Future	26,898	11.9571	11.9553	11.9732	11.9034	141	1,686,305.00		
Dec 2015	ZAUS	Future	36,332	12.1286	12.1286	0.0000	0.0000	0	0.00		
			<u>1,274,522</u>					<u>42,370.00</u>	<u>494,251,343.20</u>	<u>77 111 999.00</u>	<u>732 444 634 173.10</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	2.2614	1.8781	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	3.6796	3.0545	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	6.0667	5.2244	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	11.3154	10.7287	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	13.3113	12.8903	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	15.1499	14.9021	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	15.6466	15.4484	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	21.5586	22.0108	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	636.1759	635.8108	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	437.9117	440.4445	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	12,500	96.4219	101.4600	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	338.5500	343.2247	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Put	1,500	131.9500	138.4247	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	139.9229	146.6828	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	156.7471	164.0654	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.50 Put	1,000	174.7382	182.5979	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	260.4944	267.0665	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	255.4636	262.1601	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	198.8636	207.3601	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	231.3821	238.6673	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	0	230.6614	239.8372	0.0000	0.0000	1,070	255,986.80		
Mar 2015	ZAUS	11.72 Put	7,500	299.7603	309.7677	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	176.5273	184.9104	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	11.85 Call	500	147.3970	156.2129	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	435.7530	446.5265	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.99 Call	0	114.7790	123.8571	0.0000	0.0000	1,070	106,582.70		
Mar 2015	ZAUS	12.00 Call	5,000	112.7653	121.8472	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	506.1653	517.0472	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	103.2547	112.3407	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	49.5931	57.3772	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	942.9931	952.5772	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	44.0546	51.5154	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	42.1788	49.5186	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	30.7282	37.4034	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	20.8960	27.0499	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	3.2956	4.3869	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	46.3380	49.6885	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	48.5537	52.0208	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	54.4797	58.2441	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	80.9386	85.8702	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	84.4280	89.4952	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	4,800	204.4138	212.8291	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	523.4993	531.2309	0.0000	0.0000	3,940	2,046,987.60		
Jun 2015	ZAUS	11.50 Put	1,750	248.8993	258.1309	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	472.7102	481.1757	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	449.0304	457.8261	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	0	386.1934	395.6286	0.0000	0.0000	500	174,010.00		
Jun 2015	ZAUS	12.30 Call	1,600	246.3182	255.2324	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	198.9883	207.2017	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	188.3856	196.3920	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	143.5506	150.4896	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	122.9220	129.3042	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	105.0307	110.8477	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	58.9026	63.1059	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1419.6185	1422.0786	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	119.0067	125.2181	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1080.3152	1084.8924	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	44,545	123.2152	129.5924	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	197.1075	205.9872	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	282.3565	292.6248	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	301.7238	312.1927	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	524.1294	534.1036	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	385.9548	395.1337	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	285.8063	293.5935	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	105,000	185.5943	191.4066	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	165.5813	170.8722	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	160.7630	165.9064	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1310.8823	1317.5679	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	132.2823	138.9679	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1272.5510	1279.6768	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1126.1449	1135.0852	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	991.2762	1002.0578	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	349.5477	361.9206	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	441.0148	452.4361	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	423.3290	434.4713	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	406.8519	417.7080	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	370.7658	380.9741	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	269.6332	277.6933	0.0000	0.0000	0	0.00		
			<u>1,390,602</u>					<u>6,580.00</u>	<u>2,583,567.10</u>	<u>15 208 463.00</u>	<u>3 881 635 329.13</u>
	Total		<u>2,665,124</u>					<u>48,950.00</u>	<u>496,834,910.30</u>	<u>92 320 462.00</u>	<u>736 326 269 502.23</u>
Future											
Mar 2015	ZAZW	Future	12	1.7154	1.7039	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>3,397,130</u>					<u>74,874.00</u>	<u>749 155 314.70</u>	<u>124,578,881</u>	<u>1,040,351,539,581.07</u>