



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	213.6084	189.0405	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>	20 000.00	2 614 800.00
<b>Future</b>											
Mar 2015	CAGE	Future	30	1897.8000	4500.0000	0.0000	0.0000	30	450,000.00		
			<u>30</u>					<u>30.00</u>	<u>450,000.00</u>	<u>30.00</u>	<u>450 000.00</u>
		<b>Total</b>	<b>30</b>					<b>30.00</b>	<b>450,000.00</b>	30.00	450 000.00
<b>Option</b>											
Jan 2015	DAEU	13.90 Call	10,000	2.5681	3.7010	0.0000	0.0000	0	0.00		
Jan 2015	DAEU	13.57 Call	5,000	68.5538	46.0790	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	45.6643	33.7349	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	862.4643	1003.3349	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	278.5254	242.8536	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>
		<b>Total</b>	<b>21,000</b>					<b>0.00</b>	<b>0.00</b>	10 000.00	1 300 000.00
<b>Option</b>											
Jan 2015	DAGB	18.22 Put	9,605	590.7873	695.9253	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	862.5075	967.0634	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	990.7664	1095.4187	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.0183	0.0141	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.0585	0.0846	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.0608	0.0883	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>	27 697.00	22 161 429.96
<b>Future</b>											
Jan 2015	DAUS	Future	3,432	11.6417	11.5884	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	11.6454	11.5918	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,405	11.6770	11.6205	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.6937	11.6360	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	974	11.6975	11.6398	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.7220	11.6643	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.7504	11.6930	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.8110	11.7565	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8671	11.8121	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8923	11.8370	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.9252	11.8696	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9892	11.9330	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0458	11.9890	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0731	12.0160	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1082	12.0508	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1667	12.1086	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2212	12.1623	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2465	12.1872	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.2717	12.2121	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.4371	12.3769	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.6262	12.5665	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8321	12.7729	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0212	12.9625	0.0000	0.0000	0	0.00		
			<u>21,299</u>					<u>0.00</u>	<u>0.00</u>	<u>2 750 502.00</u>	<u>26 379 917 067.00</u>

**Option**

Jan 2015	DAUS	11.63 Call	5,000	58.7629	48.3989	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.66 Put	4,000	91.7471	0.0000	0.0000	0.0000	8,000	610,400.00
Jan 2015	DAUS	10.80 Put	300	0.4629	1.1641	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.15 Put	250	5.0431	9.2993	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.45 Call	250	225.1957	187.5035	0.0000	0.0000	0	0.00
Jan 2015	DAUS	14.27 Call	300	0.0344	0.0911	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.62 Call	10,000	119.2412	98.3708	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.64 Call	10,000	108.0045	90.6093	0.0000	0.0000	0	0.00
Feb 2015	DAUS	10.80 Put	300	6.2426	7.3945	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	20.3044	27.5415	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	239.0329	207.0303	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	0.6548	0.6386	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	14.6351	17.9962	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	32.9095	39.5329	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	46.4307	57.3861	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.61 Call	2,083	334.2801	301.7906	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.81 Call	250	242.7418	218.4621	0.0000	0.0000	0	0.00
Mar 2015	DAUS	14.85 Call	300	2.2366	1.7403	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	11.20 Put	22,187	59.6694	72.9845	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	139.3330	125.0107	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	23.2360	31.0145	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	66.8050	80.3095	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	263.3257	246.2465	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	31.3615	29.4374	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	34.4843	44.3498	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	50.2185	61.9511	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	84.0075	98.5691	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	367.5999	347.8267	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	273.5174	257.9339	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	51.7820	49.5557	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	45.0257	56.4431	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	99.4724	114.1336	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	279.0151	264.7955	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	62.8448	59.5767	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	56.5272	67.2393	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	114.8086	130.6466	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	294.5028	281.6703	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	81.6688	78.2773	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	70.1256	76.3138	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	129.9565	144.4809	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	303.3881	292.4094	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	92.2176	87.0088	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	80.5172	85.3152	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	142.3606	155.2825	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	209.3216	227.8501	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	312.8044	303.6063	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	228.8962	222.0143	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	109.3551	100.1243	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	91.1286	94.5861	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	153.0523	165.0439	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	321.6352	313.2318	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	125.3580	121.5991	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	100.7296	103.5878	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	161.3716	173.0432	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	329.4738	320.3627	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	122.7335	116.3325	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	108.8120	111.3494	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	167.2642	178.6600	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	335.1977	325.2959	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	125.4784	114.7138	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
			100,050					8,000.00	610,400.00	4 771 669.00	373 489 306.43
	<b>Total</b>		<b>121,349</b>					<b>8,000.00</b>	<b>610,400.00</b>	7 522 171.00	26 753 406 373.43
<b>Future</b>											
	Mar 2015 EUUS	Future	203	1.1630	1.1557	1.1615	1.1615	13	150,995.00		
	Jun 2015 EUUS	Future	150	1.1643	1.1570	0.0000	0.0000	0	0.00		
			353					13.00	150,995.00	13 999.00	189 842 613.00
	<b>Total</b>		<b>353</b>					<b>13.00</b>	<b>150,995.00</b>	13 999.00	189 842 613.00
<b>Future</b>											
	Mar 2015 ZAAD	Future	23,076	9.6069	9.5047	9.5426	9.5344	2	19,077.00		
	Jun 2015 ZAAD	Future	9,770	9.6848	9.5844	9.6476	9.6406	2,000	19,291,200.00		
	Sep 2015 ZAAD	Future	750	9.7737	9.6718	0.0000	0.0000	0	0.00		
			33,596					2,002.00	19,310,277.00	2 460 048.00	19 406 645 572.60
<b>Option</b>											
	Mar 2015 ZAAD	9.40 Put	201	102.4645	139.2876	0.0000	0.0000	0	0.00		
	Mar 2015 ZAAD	9.70 Call	201	153.1820	115.7409	0.0000	0.0000	0	0.00		
	Mar 2015 ZAAD	10.20 Call	201	42.2736	29.1910	0.0000	0.0000	0	0.00		
			603					0.00	0.00	4 118.00	654 052.66
	<b>Total</b>		<b>34,199</b>					<b>2,002.00</b>	<b>19,310,277.00</b>	2 464 166.00	19 407 299 625.26
<b>Future</b>											
	Mar 2015 ZAEU	Future	92,352	13.6420	13.4887	13.6500	13.6200	4,241	56,829,231.60		
	Jun 2015 ZAEU	Future	19,930	13.8531	13.7018	0.0000	0.0000	0	0.00		
	Sep 2015 ZAEU	Future	6,707	14.0877	13.9332	0.0000	0.0000	0	0.00		
			118,989					4,241.00	56,829,231.60	5 741 833.00	71 627 668 106.00
<b>Option</b>											
	Mar 2015 ZAEU	13.40 Put	35,000	174.0857	234.5890	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	13.80 Put	15,000	385.6843	485.6322	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	14.00 Put	12,800	527.1474	639.9011	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	14.02 Put	8,500	542.1907	656.0681	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	14.25 Put	20,000	724.8476	850.0943	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.00 Call	713	43.7065	33.6470	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.05 Call	14,500	41.0178	31.6242	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.25 Call	7,000	32.0386	24.8691	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.28 Call	5,700	30.9036	24.0142	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.31 Call	8,500	29.8166	23.1952	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.32 Call	20,000	29.4645	22.9294	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.36 Call	32,000	28.1047	21.9051	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.50 Call	7,100	23.9097	18.7396	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	13.40 Put	7,300	243.6976	307.0322	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	15.35 Call	7,300	161.5337	143.1989	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	525.9175	612.3720	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	352.2235	331.6861	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>
	<b>Total</b>		<b>332,554</b>					<b>4,241.00</b>	<b>56,829,231.60</b>	<b>8 480 878.00</b>	<b>72 012 485 524.74</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	3,169	13.4930	13.6543	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,502	13.7347	13.9044	0.0000	0.0000	0	0.00		
			<u>9,671</u>					<i>0.00</i>	<i>0.00</i>	<i>432 622.00</i>	<i>3 933 313 339.80</i>
	<b>Total</b>		<b>9,671</b>					<b>0.00</b>	<b>0.00</b>	<b>432 622.00</b>	<b>3 933 313 339.80</b>
<b>Future</b>											
Mar 2015	ZAGB	Future	33,399	17.7780	17.6705	17.8205	17.6572	1,624	28,787,528.70		
Jun 2015	ZAGB	Future	6,072	18.0210	17.9169	18.0740	17.9045	515	9,223,360.00		
Sep 2015	ZAGB	Future	1,020	18.2872	18.1803	0.0000	0.0000	0	0.00		
			<u>40,491</u>					<i>2,139.00</i>	<i>38,010,888.70</i>	<i>4 538 620.00</i>	<i>66 213 390 279.20</i>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	44.7443	48.5510	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	80.5137	97.1002	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	61.7430	47.5560	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	38.8095	29.5105	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	19.5071	16.9293	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>
	<b>Total</b>		<b>97,653</b>					<b>2,139.00</b>	<b>38,010,888.70</b>	<b>5 419 834.00</b>	<b>66 411 642 485.63</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	3,831	0.0999	0.0998	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1015	0.1013	0.0000	0.0000	0	0.00		
			<u>17,829</u>					<i>0.00</i>	<i>0.00</i>	<i>650 590.00</i>	<i>6 657 460 730.20</i>
	<b>Total</b>		<b>17,829</b>					<b>0.00</b>	<b>0.00</b>	<b>650 590.00</b>	<b>6 657 460 730.20</b>
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1267	0.1259	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>
	<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	3,620	0.0577	0.0583	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	60,754	0.0547	0.0551	0.0000	0.0000	0	0.00		
			<u>64,374</u>					<i>0.00</i>	<i>0.00</i>	<i>182 545.00</i>	<i>1 137 472 100.00</i>

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<b>Total</b>			<b>64,374</b>					<b>0.00</b>	<b>0.00</b>	182 545.00	1 137 472 100.00
<b>Future</b>											
Mar 2015	ZAUM	Future	1,576	11.7296	11.6718	11.7642	11.6631	49	57,349,220.00		
Jun 2015	ZAUM	Future	173	11.8981	11.8428	11.8927	11.8345	20	23,729,610.00		
Sep 2015	ZAUM	Future	60	12.0809	12.0237	12.0684	12.0109	17	20,461,450.00		
			<b>1,809</b>					<b>86.00</b>	<b>101,540,280.00</b>	<b>80 180.00</b>	<b>77 029 432 480.00</b>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	51276.9832	46742.4214	0.0000	0.0000	0	0.00		
			<b>420</b>					<b>0.00</b>	<b>0.00</b>	<b>4 103.00</b>	<b>137 198 464.38</b>
<b>Total</b>			<b>2,229</b>					<b>86.00</b>	<b>101,540,280.00</b>	<b>84 283.00</b>	<b>77 166 630 944.38</b>
<b>Future</b>											
Mar 2015	ZAUS	Future	1,138,640	11.7296	11.6718	11.7635	11.6537	22,680	265,225,991.90		
Jun 2015	ZAUS	Future	67,585	11.8981	11.8428	11.9100	11.8345	1,100	13,037,950.00		
Sep 2015	ZAUS	Future	26,419	12.0809	12.0237	12.0900	12.0023	865	10,418,374.80		
Dec 2015	ZAUS	Future	36,332	12.2523	12.1930	0.0000	0.0000	0	0.00		
			<b>1,268,976</b>					<b>24,645.00</b>	<b>288,682,316.70</b>	<b>77 147 977.00</b>	<b>732 866 171 653.90</b>
<b>Option</b>											
Mar 2015	ZAUS	10.10 Put	69,965	1.9734	2.3233	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	3.0756	3.7105	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	4.6175	5.7294	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	8.0972	10.3208	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	9.6678	12.0412	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	11.1252	13.6183	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	11.5203	14.0436	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	16.2585	19.0743	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	752.3489	697.6432	0.0000	0.0000	10,000	6,834,300.00		
Mar 2015	ZAUS	11.25 Call	10,000	535.8399	489.7087	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	12,500	68.1043	81.0917	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	81.5818	0.0000	0.0000	0.0000	100	7,500.00		
Mar 2015	ZAUS	11.40 Call	150	426.3346	384.2630	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Put	1,500	96.7346	112.4630	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	103.2776	119.5675	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	117.2000	134.6227	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.50 Put	1,000	132.2505	150.8167	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	338.0365	299.9558	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	332.2602	294.4691	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	152.6602	172.6691	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	304.4458	268.1008	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	235.2125	263.5091	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	231.4324	204.2161	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	195.1899	171.1669	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	179.2742	0.0000	0.0000	0.0000	100	11,800.00		
Mar 2015	ZAUS	11.91 Put	7,500	356.6555	392.1913	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	151.3605	131.5055	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	421.7605	459.7055	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	139.1676	120.5384	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	68.0540	57.9416	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	838.4540	886.1416	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	60.5936	51.4665	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	58.0587	49.2708	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	43.5963	36.5739	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	31.6843	25.3079	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	6.1803	4.3586	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	33.7673	43.4852	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	35.6089	45.5833	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	40.5742	51.1935	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	63.2622	76.2503	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	66.3008	79.5541	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	4,800	161.6583	185.1369	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	599.5187	570.0049	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	201.4187	227.2049	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	544.1788	516.8151	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	518.2980	491.9504	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	286.0466	270.6397	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	232.0515	218.7426	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	219.7826	207.0161	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	168.1371	157.6156	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	144.6610	135.1305	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	123.4865	115.3180	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	55.2771	57.2089	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1539.2749	1484.3892	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	101.5020	112.8146	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1186.1767	1140.5299	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	49,545	105.2767	116.8299	0.0000	0.0000	5,000	642,950.00		
Sep 2015	ZAUS	11.29 Put	50,000	172.2024	187.4479	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	236.2497	264.3962	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	254.0188	283.0060	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	583.7301	563.3511	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	430.8715	416.7382	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	320.1731	309.8008	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	105,000	209.5376	202.3467	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	186.9953	180.6359	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	14.58 Call	22,320	173.6543	172.7090	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1428.4823	1373.6433	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	126.1823	130.6433	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1385.6964	1331.5503	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1230.4448	1183.7720	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1089.3842	1047.3469	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	311.0561	334.6223	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	486.8971	473.1752	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	467.5421	454.4102	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	449.4928	436.9055	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	410.9416	399.0579	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	299.8798	290.9624	0.0000	0.0000	0	0.00		
			<u>1,390,802</u>					<u>15,200.00</u>	<u>7,496,550.00</u>	<u>15 223 663.00</u>	<u>3 889 131 879.13</u>
	<b>Total</b>		<b><u>2,659,778</u></b>					<b><u>39,845.00</u></b>	<b><u>296,178,866.70</u></b>	<b><u>92 371 640.00</u></b>	<b><u>736 755 303 533.03</u></b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.7715	1.7381	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>3,404,481</u></b>					<b><u>56,356.00</u></b>	<b><u>513 080 939.00</u></b>	<b><u>124,660,755</u></b>	<b><u>1,041,349,121,550.17</u></b>