



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	140.6274	159.8313	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											
Mar 2015	CAGE	Future	30	1113.1400	1317.8100	0.0000	0.0000	0	0.00		
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>30.00</u>	<u>450 000.00</u>
		Total	30					0.00	0.00	30.00	450 000.00
Option											
Jan 2015	DAEU	13.57 Call	5,000	0.3507	37.5835	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	19.2570	35.3218	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1207.6570	966.5218	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	189.8487	245.8666	0.0000	0.0000	0	0.00		
			<u>11,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>1 064 000.00</u>
		Total	11,000					0.00	0.00	5 000.00	1 064 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	835.8684	801.5861	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1115.7770	1080.4787	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	1245.7613	1210.3088	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.0000	0.0012	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.0000	0.0000	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	566	11.4902	11.5265	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,432	11.4885	11.5336	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	11.4921	11.5372	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,405	11.5224	11.5677	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.5385	11.5840	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	974	11.5421	11.5876	0.0000	0.0000	562	6,470,306.00		
Mar 2015	DAUS	Future	340	11.5658	11.6114	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.5933	11.6389	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.6520	11.6984	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.7058	11.7523	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.7299	11.7765	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.7615	11.8081	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.8228	11.8696	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.8775	11.9242	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.9039	11.9506	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.9379	11.9846	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	11.9944	12.0410	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.0461	12.0932	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.0702	12.1175	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.0942	12.1418	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.2480	12.3041	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.4226	12.4941	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.6126	12.7009	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.7872	12.8908	0.0000	0.0000	0	0.00		
			<u>21,865</u>					<u>562.00</u>	<u>6,470,306.00</u>	<u>2 751 630.00</u>	<u>26 392 998 705.80</u>

Option

Jan 2015	DAUS	11.66 Put	4,000	185.4392	155.4772	0.0000	0.0000	0	0.00
Jan 2015	DAUS	10.80 Put	300	0.2373	0.3675	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.15 Put	250	5.7533	5.8610	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.45 Call	250	98.4549	131.5181	0.0000	0.0000	0	0.00
Jan 2015	DAUS	14.27 Call	300	0.0813	0.0581	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.62 Call	10,000	45.4702	59.7815	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.64 Call	10,000	40.7863	53.8725	0.0000	0.0000	0	0.00
Feb 2015	DAUS	10.80 Put	300	5.2694	6.5824	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	33.5401	30.9697	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	151.2348	175.3152	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	0.7337	0.6801	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	17.5660	18.2917	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	41.9870	40.3816	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	66.3697	62.1810	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.61 Call	2,083	242.1834	268.5240	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.81 Call	250	175.6438	195.2413	0.0000	0.0000	0	0.00
Mar 2015	DAUS	14.85 Call	300	1.1640	1.2750	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.20 Put	22,187	83.8373	78.7772	0.0000	0.0000	0	0.00

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Apr 2015	DAUS	12.24 Call	22,187	100.1601	112.7791	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	27.3533	30.3859	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	87.9160	84.9871	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	201.8731	222.5594	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	19.1729	28.6516	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	43.3076	45.6346	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	62.9458	64.4283	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	108.1080	103.7811	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	297.9499	320.8909	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	221.0475	238.9358	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	36.0818	46.9894	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	57.4106	60.0806	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	123.4107	122.0687	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	233.9550	249.6864	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	49.0154	57.1995	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	70.7142	73.2909	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	139.8727	139.0418	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	253.2509	267.4775	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	65.2353	73.4146	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	79.7085	84.2543	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	154.3149	154.7592	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	264.7413	278.7640	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	72.2349	79.5809	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	85.2812	92.0315	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	166.5401	168.3687	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	253.3206	244.5728	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	275.5091	289.4723	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	201.9603	213.0125	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	85.4777	96.0650	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	90.5155	102.4035	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	175.4813	179.2976	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	285.3817	299.7984	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	101.4667	113.2097	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	98.2361	111.9498	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	182.7489	188.1168	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	293.7238	309.7490	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	99.6772	115.7510	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	104.2546	119.9656	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	187.4298	194.1991	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	300.0078	317.2815	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	102.3661	113.3648	0.0000	0.0000	0	0.00		
			<u>95,050</u>					<u>0.00</u>	<u>0.00</u>	<u>4 771 669.00</u>	<u>373 489 306.43</u>

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Total			116,915					562.00	6,470,306.00	7 523 299.00	26 766 488 012.23
Future											
Mar 2015	EUUS	Future	108	1.1465	1.1641	1.1481	1.1481	120	1,377,720.00		
Jun 2015	EUUS	Future	150	1.1477	1.1654	0.0000	0.0000	0	0.00		
			<u>258</u>					<u>120.00</u>	<u>1,377,720.00</u>	<u>14 144.00</u>	<u>191 510 678.00</u>
Total			258					120.00	1,377,720.00	14 144.00	191 510 678.00
Future											
Mar 2015	ZAAD	Future	9,070	9.3600	9.5186	9.3615	9.3506	15,101	142,285,861.50		
Jun 2015	ZAAD	Future	10,270	9.4355	9.5945	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	750	9.5217	9.6805	0.0000	0.0000	0	0.00		
			<u>20,090</u>					<u>15,101.00</u>	<u>142,285,861.50</u>	<u>2 477 404.00</u>	<u>19 570 484 747.60</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	57.4257	0.0000	0.0000	0.0000	5,000	227,850.00		
Mar 2015	ZAAD	9.40 Put	201	212.3174	133.6097	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	79.6542	122.6686	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	17.3217	32.3256	0.0000	0.0000	0	0.00		
			<u>5,603</u>					<u>5,000.00</u>	<u>227,850.00</u>	<u>9 118.00</u>	<u>881 902.66</u>
Total			25,693					20,101.00	142,513,711.50	2 486 522.00	19 571 366 650.26
Future											
Mar 2015	ZAEU	Future	92,829	13.2683	13.5259	13.5157	13.2697	329	4,403,547.80		
Jun 2015	ZAEU	Future	20,998	13.4683	13.7305	13.7119	13.5000	1,106	15,177,249.90		
Sep 2015	ZAEU	Future	6,707	13.6923	13.9576	0.0000	0.0000	0	0.00		
			<u>120,534</u>					<u>1,435.00</u>	<u>19,580,797.70</u>	<u>5 753 735.00</u>	<u>71 789 445 999.60</u>
Option											
Mar 2015	ZAEU	13.00 Put	10,000	138.2225	74.4204	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	343.4988	213.0436	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	645.1151	456.6729	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	816.2821	609.9340	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	833.9534	626.0235	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1042.0619	818.9801	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	24.2445	37.9514	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	22.9093	35.7745	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	18.4239	28.4719	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	17.8524	27.5431	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	17.3044	26.6529	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	17.1266	26.3641	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	16.4388	25.2484	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	14.3027	21.7893	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	405.0818	287.5947	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	15.35 Call	7,300	115.4323	145.0527	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	730.1059	592.1303	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	287.4056	327.8370	0.0000	0.0000	0	0.00		
			223,565					0.00	0.00	2 749 545.00	385 877 418.74
	Total		344,099					1,435.00	19,580,797.70	8 503 280.00	72 175 323 418.34
Future											
Mar 2015	ZAFR	Future	3,156	13.4734	13.6326	13.6998	13.6000	6	81,853.00		
Jun 2015	ZAFR	Future	6,502	13.7203	13.8775	0.0000	0.0000	0	0.00		
			9,658					6.00	81,853.00	432 635.00	3 933 490 643.60
	Total		9,658					6.00	81,853.00	432 635.00	3 933 490 643.60
Future											
Mar 2015	ZAGB	Future	33,782	17.5040	17.5527	17.5730	17.5312	115	2,018,019.00		
Jun 2015	ZAGB	Future	6,375	17.7387	17.7880	17.7441	17.7200	10	177,344.60		
Sep 2015	ZAGB	Future	1,020	17.9964	18.0456	0.0000	0.0000	0	0.00		
			41,177					125.00	2,195,363.60	4 543 329.00	66 297 149 672.50
Option											
Mar 2015	ZAGB	16.72 Put	25,000	58.4679	56.0057	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	123.0577	117.4573	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	36.7947	38.7728	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	24.9515	24.0826	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	15.6542	15.0436	0.0000	0.0000	0	0.00		
			57,162					0.00	0.00	881 214.00	198 252 206.43
	Total		98,339					125.00	2,195,363.60	5 424 543.00	66 495 401 878.93
Future											
Mar 2015	ZAJY	Future	3,831	0.0986	0.0990	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1001	0.1005	0.0000	0.0000	0	0.00		
			17,829					0.00	0.00	650 590.00	6 657 460 730.20
	Total		17,829					0.00	0.00	650 590.00	6 657 460 730.20
Future											
Mar 2015	ZAKS	Future	8	0.1247	0.1258	0.0000	0.0000	0	0.00		
			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	3,620	0.0595	0.0577	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	60,754	0.0519	0.0566	0.0000	0.0000	0	0.00		
			64,374					0.00	0.00	182 545.00	1 137 472 100.00

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Total			64,374					0.00	0.00	182 545.00	1 137 472 100.00
Future											
Mar 2015	ZAUM	Future	1,578	11.5731	11.6187	11.6464	11.5866	76	88,437,400.00		
Jun 2015	ZAUM	Future	187	11.7355	11.7820	11.8186	11.8148	26	30,722,850.00		
Sep 2015	ZAUM	Future	40	11.9114	11.9582	11.9909	11.9909	15	17,986,200.00		
			<u>1,805</u>					<u>117.00</u>	<u>137,146,450.00</u>	<u>80 521.00</u>	<u>77 431 218 540.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	38547.1670	42345.3329	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			2,225					117.00	137,146,450.00	84 624.00	77 568 417 004.38
Future											
Mar 2015	ZAUS	Future	1,135,614	11.5731	11.6187	11.6461	11.5400	90,074	1,042,675,692.40		
Jun 2015	ZAUS	Future	66,470	11.7355	11.7820	11.8186	11.7129	3,949	46,600,501.90		
Sep 2015	ZAUS	Future	24,804	11.9114	11.9582	11.9909	11.9656	1,560	18,706,189.00		
Dec 2015	ZAUS	Future	36,332	12.0757	12.1231	0.0000	0.0000	0	0.00		
			<u>1,263,220</u>					<u>95,583.00</u>	<u>1,107,982,383.30</u>	<u>77 293 666.00</u>	<u>734 563 468 778.60</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	1.5288	2.1038	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	2.7572	3.4272	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	4.9160	5.5986	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	9.1518	10.1762	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	10.7864	11.9091	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	12.3041	13.5051	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	12.7161	13.9361	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	17.6767	19.0715	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	600.3799	644.7624	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	405.8411	444.7561	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	12,500	99.1750	90.9038	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	117.5316	107.5414	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	310.9320	344.7086	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Put	1,500	137.8320	126.0086	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	146.4950	133.9125	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	164.7495	150.6126	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.50 Put	1,000	184.2274	168.4988	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	238.0061	266.2633	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	233.3615	261.2115	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	210.2615	192.5115	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	213.0697	237.0363	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	318.1277	293.0199	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	162.1434	181.8274	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	11.76 Call	10,000	159.2271	178.6480	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	135.3397	152.5196	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	123.7503	139.7871	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	458.4638	428.6810	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	103.6918	117.6536	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	530.5918	498.9536	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	95.0394	108.0664	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	45.7264	53.4538	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	972.6264	934.7538	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	40.5919	47.7431	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	38.8540	45.8051	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	26.1272	33.9518	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	15.3724	23.7028	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	1.7824	3.7640	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	42.7601	45.7181	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	45.0810	47.9604	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	51.3272	53.9654	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	79.6852	80.8280	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	65,000	83.4630	84.3726	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	4,800	212.8718	202.2969	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	496.0412	529.5009	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	260.5412	247.5009	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	448.5749	479.5015	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	426.5763	456.2300	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	236.2472	253.4074	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	191.4399	205.8531	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	181.3789	195.1137	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	138.7557	149.9253	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	118.8187	128.8172	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	101.5110	110.4512	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	55.0574	61.1124	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1369.6817	1423.0835	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	118.7721	122.7099	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1034.7113	1085.1785	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	49,545	123.3113	126.9785	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	203.4046	201.6263	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	299.0806	287.8241	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	319.5889	307.4001	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	508.6377	532.8846	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	377.6867	395.6573	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	281.6445	295.6386	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	105,000	184.0505	194.5890	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	164.5802	174.2845	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	161.7050	169.6334	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1256.9300	1314.7329	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	131.2300	141.6329	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1219.5373	1276.5087	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1077.7198	1130.2654	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	948.6097	995.1360	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	374.8729	364.0813	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	435.2362	455.4500	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	418.2582	437.9661	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	402.4354	421.6670	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	366.5560	385.3348	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	268.6257	284.5369	0.0000	0.0000	0	0.00		
			<u>1,390,802</u>					<u>0.00</u>	<u>0.00</u>	<u>15 253 663.00</u>	<u>3 893 713 379.13</u>
	Total		<u>2,654,022</u>					<u>95,583.00</u>	<u>1,107,982,383.30</u>	<u>92 547 329.00</u>	<u>738 457 182 157.73</u>
Future											
Mar 2015	ZAZW	Future	12	1.7397	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>
	Total		<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>	<u>451 622.00</u>
	Grand Total		<u>3,387,904</u>					<u>118,049.00</u>	<u>1 417 348 585.10</u>	<u>124,887,538</u>	<u>1,043,878,377,554.37</u>