



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	148.5163	113.7720	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	998.2600	759.3300	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											
Feb 2015	DAEU	12.87 Call	5,000	332.1363	150.1244	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	11.8974	6.4916	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1214.2974	1464.2916	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	183.9579	143.3512	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
Future											
Jan 2015	DAUS	Future	2,449	11.5641	11.4459	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.5641	11.4478	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,405	11.5947	11.4781	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.6109	11.4941	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.6145	11.4977	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.6381	11.5211	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.6653	11.5481	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.7245	11.6065	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.7788	11.6600	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8032	11.6840	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.8351	11.7153	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.8970	11.7762	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>
Aug 2015	DAUS	Future	250	11.9515	11.8302	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.9778	11.8562	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.0116	11.8897	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.0679	11.9455	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.1198	11.9969	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.1439	12.0208	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.1680	12.0446	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.3213	12.1970	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.4949	12.3698	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.6840	12.5580	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.8577	12.7309	0.0000	0.0000	0	0.00		
			<u>20,482</u>					<u>0.00</u>	<u>0.00</u>	<u>2 757 757.00</u>	<u>26 463 073 755.40</u>

Option

Jan 2015	DAUS	10.80 Put	300	0.0000	0.0012	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	0.0742	0.9887	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	120.7793	42.5865	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	0.0000	0.0166	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	39.0864	18.2481	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	33.3787	15.6011	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	5.1645	5.8617	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	21.9901	36.1240	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	165.5846	120.2641	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	1.1534	0.6008	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	14.8900	18.7364	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	25.2311	44.8910	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	42.0694	70.1309	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	259.9265	209.0899	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	183.3988	148.1767	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	3.8951	0.6738	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	57.1397	88.6623	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	99.8564	82.5453	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	21.1706	30.7489	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	65.6556	94.8436	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	209.1270	177.9977	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	20.1503	18.8824	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	34.3029	46.0922	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	50.3541	65.9658	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	85.2952	115.0103	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	308.9771	269.1253	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	225.5569	197.9658	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	38.2298	32.9027	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	47.4235	60.4119	0.0000	0.0000	0	0.00		

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Jun 2015	DAUS	11.15 Put	250	103.3254	130.0278	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	235.8863	211.8982	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	48.6712	42.9215	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	59.4384	72.9597	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	118.9080	140.7686	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	252.4878	231.6251	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	62.6320	59.7930	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	69.4956	83.0611	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	134.1789	157.1856	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	262.0529	242.5016	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	72.1622	67.1894	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	78.0308	90.5521	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	146.8033	168.3346	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	217.2306	257.6916	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	271.0208	252.3615	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	195.3767	185.2796	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	82.7752	75.5006	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	87.3054	96.9359	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	157.5808	177.9521	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	279.1508	262.1354	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	97.6811	92.8857	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	93.6296	103.1413	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	163.7550	187.6207	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	289.4824	272.5611	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	101.3921	91.9305	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	98.7722	110.3082	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	167.3434	194.3604	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	297.5967	280.5609	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	100.6218	91.7435	0.0000	0.0000	0	0.00		
			<u>91,050</u>					<u>0.00</u>	<u>0.00</u>	<u>4 771 669.00</u>	<u>373 489 306.43</u>
	Total		111,532					0.00	0.00	7 529 426.00	26 836 563 061.83
Future											
Mar 2015	EUUS	Future	358	1.1381	1.1274	1.1330	1.1326	58	657,108.00		
Jun 2015	EUUS	Future	200	1.1391	1.1285	0.0000	0.0000	0	0.00		
			<u>558</u>					<u>58.00</u>	<u>657,108.00</u>	<u>14 545.00</u>	<u>196 032 652.00</u>
	Total		558					58.00	657,108.00	14 545.00	196 032 652.00
Future											
Mar 2015	ZAAD	Future	9,162	9.2467	9.1051	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	10,245	9.3221	9.1786	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	750	9.4076	9.2629	9.3555	9.2915	25	233,247.50		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
			20,157					25.00	233,247.50	2 477 897.00	19 574 999 470.60
Option											
	Mar 2015	ZAAD	9.00 Put	5,000	95.6315	144.9358	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	9.40 Put	201	288.5934	385.3952	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	9.70 Call	201	60.9389	37.8946	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	10.20 Call	201	13.3112	8.8422	0.0000	0.0000	0	0.00	
			5,603					0.00	0.00	9 118.00	881 902.66
	Total		25,760					25.00	233,247.50	2 487 015.00	19 575 881 373.26
Future											
	Mar 2015	ZACA	Future	140	9.3827	9.2739	0.0000	0.0000	140	1,304,240.00	
			140					140.00	1,304,240.00	28 496.00	218 747 673.10
	Total		140					140.00	1,304,240.00	28 496.00	218 747 673.10
Future											
	Mar 2015	ZAEU	Future	106,796	13.2538	12.9974	13.2753	12.9912	62,645	825,756,487.10	
	Jun 2015	ZAEU	Future	69,181	13.4520	13.1918	13.4468	13.2036	2,172	29,047,982.80	
	Sep 2015	ZAEU	Future	6,707	13.6735	13.4092	0.0000	0.0000	0	0.00	
			182,684					64,817.00	854,804,469.90	5 940 421.00	74 242 478 391.50
Option											
	Mar 2015	ZAEU	12.45 Put	15,500	22.6872	56.1856	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	12.85 Call	35,000	492.8855	325.0223	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.00 Put	10,000	137.4706	249.0159	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.40 Put	35,000	343.9304	526.5656	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.80 Put	15,000	647.2173	866.9124	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.00 Put	12,800	819.6001	1050.5636	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.02 Put	8,500	837.3993	1069.2234	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.25 Put	20,000	1046.9394	1286.7090	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.00 Call	713	18.4194	13.4105	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.05 Call	14,500	17.2841	12.6980	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.25 Call	7,000	13.5207	10.3046	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.28 Call	5,700	13.0479	9.9998	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.31 Call	8,500	12.5954	9.7070	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.32 Call	20,000	12.4489	9.6123	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.36 Call	32,000	11.8841	9.2449	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.50 Call	7,100	10.1462	8.1034	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	12.65 Put	200	114.1825	176.4870	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	13.40 Put	7,300	416.4681	567.9837	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	13.78 Call	35,000	338.2484	261.2004	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	15.35 Call	7,300	110.7969	89.6756	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	13.90 Put	6,076	739.9801	903.8345	0.0000	0.0000	0	0.00	

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Dec 2015	ZAEU	16.50 Call	6,076	281.1298	260.1194	0.0000	0.0000	0	0.00		
			309,265					0.00	0.00	2 835 245.00	406 095 828.74
		Total	491,949					64,817.00	854,804,469.90	8 775 666.00	74 648 574 220.24
Future											
Mar 2015	ZAFR	Future	3,031	12.9889	12.9430	12.9850	12.9850	1,546	20,084,086.00		
Jun 2015	ZAFR	Future	6,502	13.2174	13.1744	0.0000	0.0000	0	0.00		
			9,533					1,546.00	20,084,086.00	434 989.00	3 964 078 186.50
		Total	9,533					1,546.00	20,084,086.00	434 989.00	3 964 078 186.50
Future											
Mar 2015	ZAGB	Future	33,732	17.6772	17.3490	17.7000	17.4082	5,939	103,570,710.60		
Jun 2015	ZAGB	Future	6,350	17.9144	17.5808	17.7400	17.6582	45	796,664.00		
Sep 2015	ZAGB	Future	1,045	18.1731	17.8341	0.0000	0.0000	0	0.00		
			41,127					5,984.00	104,367,374.60	4 552 262.00	66 452 432 709.90
Option											
Mar 2015	ZAGB	16.72 Put	25,000	26.1989	66.1914	0.0000	0.0000	15,000	1,007,925.00		
Mar 2015	ZAGB	17.00 Put	5,592	63.8829	145.0836	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.31 Call	0	119.7561	0.0000	0.0000	0.0000	7,500	453,300.00		
Mar 2015	ZAGB	18.43 Call	7,500	99.0941	0.0000	0.0000	0.0000	15,000	1,020,000.00		
Mar 2015	ZAGB	19.00 Call	570	38.4164	20.2483	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	25.1125	13.9792	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	14.3209	8.6473	0.0000	0.0000	0	0.00		
			64,662					37,500.00	2,481,225.00	918 714.00	200 733 431.43
		Total	105,789					43,484.00	106,848,599.60	5 470 976.00	66 653 166 141.33
Future											
Mar 2015	ZAJY	Future	3,831	0.0992	0.0976	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1008	0.0991	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	0.1257	0.1243	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	144	0.1227	0.1231	0.0000	0.0000	0	0.00		
			152					0.00	0.00	339.00	4 257 210.00
		Total	152					0.00	0.00	339.00	4 257 210.00
Future											
Mar 2015	ZANN	Future	9,605	0.0597	0.0595	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	68,489	0.0494	0.0569	0.0000	0.0000	0	0.00		

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			78,094					0.00	0.00	202 136.00	1 236 019 160.00
	Total		78,094					0.00	0.00	202 136.00	1 236 019 160.00
Future											
Mar 2015	ZAUM	Future	1,889	11.6453	11.5283	11.6800	11.5528	130	151,407,830.00		
Jun 2015	ZAUM	Future	201	11.8088	11.6895	11.8055	11.7667	14	16,500,540.00		
Sep 2015	ZAUM	Future	135	11.9853	11.8636	11.9903	11.9887	105	125,903,380.00		
			2,225					249.00	293,811,750.00	81 237.00	78 261 682 480.00
Option											
Mar 2015	ZAUM	11.28 Call	420	42500.3274	34555.2874	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
	Total		2,645					249.00	293,811,750.00	85 340.00	78 398 880 944.38
Future											
Mar 2015	ZAUS	Future	1,214,953	11.6453	11.5283	11.6851	11.5481	84,834	988,437,567.90		
Jun 2015	ZAUS	Future	98,624	11.8088	11.6895	11.8222	11.7064	1,348	15,813,457.80		
Sep 2015	ZAUS	Future	24,030	11.9853	11.8636	12.0064	11.9692	909	10,898,618.40		
Dec 2015	ZAUS	Future	37,922	12.1495	12.0263	0.0000	0.0000	0	0.00		
			1,375,529					87,091.00	1,015,149,644.10	77 637 569.00	738 555 059 817.60
Option											
Mar 2015	ZAUS	10.10 Put	69,965	2.3270	1.8202	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	4.1416	3.4630	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	6.8060	6.0036	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	9.1942	10.4551	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	10.0165	12.1395	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	10.7512	13.6932	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	10.9464	14.1138	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	13.2082	19.1528	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	661.4835	557.4194	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	16.1835	29.1194	0.0000	0.0000	40,300	1,459,508.00		
Mar 2015	ZAUS	11.25 Call	10,000	447.4967	365.4818	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	65.0921	104.3635	0.0000	0.0000	2,550	193,035.00		
Mar 2015	ZAUS	11.35 Put	100	79.9514	123.5529	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	342.1390	273.0678	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Put	1,000	96.8390	144.7678	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	104.1705	153.8210	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	119.8335	172.8923	0.0000	0.0000	9,500	1,150,640.00		
Mar 2015	ZAUS	11.50 Put	0	136.8248	193.2345	0.0000	0.0000	1,000	124,710.00		
Mar 2015	ZAUS	11.54 Call	9,300	260.4378	203.1260	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	255.2194	198.7139	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	159.9194	220.4139	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	11.60 Call	250	230.3446	179.9560	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	255.4488	333.5315	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	170.3670	133.6640	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	167.0394	131.0507	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	139.9001	109.8262	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	126.8257	99.6543	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	389.0676	479.4446	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	104.3947	82.2638	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	459.0947	553.9638	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	94.8136	74.8574	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	41.1195	34.2215	0.0000	0.0000	11,000	354,530.00		
Mar 2015	ZAUS	12.50 Put	300	895.8195	1005.9215	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	35.7126	30.1672	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	33.9023	28.8034	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	23.6537	18.6700	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	14.7382	10.3247	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	2.2858	1.0919	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	34.9247	45.7814	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	36.7897	48.1202	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	41.8186	54.4002	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	64.8437	82.7561	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	65,000	67.9363	86.5244	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	4,800	175.0076	221.4796	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	537.3248	0.0000	0.0000	0.0000	1,600	810,528.00		
Jun 2015	ZAUS	11.50 Call	3,940	526.2128	459.3514	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	217.4128	269.8514	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	473.6679	412.5952	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	449.2239	390.9573	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	239.8262	213.1066	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	192.1850	172.1375	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	181.5396	163.0409	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	137.2336	124.0095	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	116.7418	106.2758	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	99.0991	90.9694	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	51.7688	57.6186	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1440.2463	1324.4997	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	104.5830	121.9056	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1093.8249	989.8488	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	49,545	108.5249	126.2488	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	154.1609	176.2052	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	178.6214	206.9772	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	255.9572	304.5599	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
Sep 2015	ZAUS	11.54 Put	50,000	274.7185	325.2638	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	520.0961	470.4250	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	379.0616	346.9348	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	277.9059	258.1630	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	233.9478	218.2277	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	105,000	178.0032	169.1102	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	158.1451	156.1683	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	150.7943	154.6502	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1317.8364	1214.6936	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	118.3364	138.3936	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1278.8044	1177.0977	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1129.6209	1034.0910	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	992.0908	903.2974	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	327.0568	379.4928	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	435.3575	405.5426	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	417.6707	389.6749	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	401.2140	374.9247	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	365.2038	341.3977	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	264.6103	250.6086	0.0000	0.0000	0	0.00		
			<u>1,477,702</u>					<u>65,950.00</u>	<u>4,092,951.00</u>	<u>15 380 314.00</u>	<u>3 903 754 811.63</u>
	Total		2,853,231					153,041.00	1,019,242,595.10	93 017 883.00	742 458 814 629.23
Future											
Mar 2015	ZAZW	Future	12	1.7466	1.7620	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		12					0.00	0.00	51.00	451 622.00
	Grand Total		3,718,254					263,360.00	2 296 986 096.10	125,593,746	1,051,717,026,646.77