



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-February-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	84.2564	91.7683	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	360.5600	425.1000	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	167.5457	226.1144	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	13.17 Call	4,000	51.7156	77.0962	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	2.2812	4.8747	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1351.4812	1294.6747	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	142.7974	161.1963	0.0000	0.0000	0	0.00		
			<u>15,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>1 064 000.00</u>
		Total	15,000					0.00	0.00	5 000.00	1 064 000.00
Future											
Feb 2015	DAUS	Future	1,405	11.4338	11.4534	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	681	11.4356	11.4553	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.4507	11.4701	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,248	11.4526	11.4719	0.0000	0.0000	2,248	25,704,306.40		
Feb 2015	DAUS	Future	1,140	11.4545	11.4737	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.4790	11.4977	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.5073	11.5251	0.0000	0.0000	28	321,991.60		
Apr 2015	DAUS	Future	2,700	11.5668	11.5836	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.6216	11.6375	0.0000	0.0000	14	162,321.60		
Jun 2015	DAUS	Future	288	11.6464	11.6618	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.6788	11.6935	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>
Jul 2015	DAUS	Future	250	11.7418	11.7551	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.7971	11.8095	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.8238	11.8358	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.8581	11.8696	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	11.9154	11.9259	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	11.9678	11.9779	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	11.9919	12.0020	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.0160	12.0260	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.1684	12.1791	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.3412	12.3540	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.5294	12.5444	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.7022	12.7193	0.0000	0.0000	0	0.00		
			<u>20,694</u>					<u>2,290.00</u>	<u>26,188,619.60</u>	<u>2 764 968.00</u>	<u>26 546 048 143.00</u>

Option

Feb 2015	DAUS	11.61 Call	5,000	32.2557	39.9400	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	3.8206	3.5972	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	31.1371	29.3892	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	81.2987	91.7841	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.5664	0.8621	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	16.6847	15.6523	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	41.4828	39.8334	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	66.8372	64.6720	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	175.6890	185.7507	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	121.1333	129.7834	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.4569	0.4734	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	85.7701	83.1370	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	66.6329	72.8015	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	28.7024	27.6759	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	94.7015	90.9773	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	157.3683	165.5275	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	11.9943	19.0343	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	42.1594	43.8284	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	62.2750	63.4363	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	115.9993	113.2101	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	247.5120	256.8661	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	181.4512	190.1411	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	27.8121	33.2343	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	56.9684	59.0300	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	132.5277	130.3129	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	199.2378	207.8739	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	37.5576	43.5153	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	69.3242	72.0823	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	11.15 Put	250	141.0786	142.2254	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	221.9925	230.4271	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	55.8413	61.3559	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	80.2820	84.5763	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	155.1759	158.5494	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	235.3580	244.1248	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	63.6612	69.0775	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	88.7415	94.7839	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	167.3726	172.9269	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	264.4329	269.0003	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	246.5366	255.5320	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	182.3806	190.0162	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	74.6961	80.1286	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	95.6210	102.0900	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	177.3779	186.3036	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	257.6381	266.8109	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	87.6610	97.6997	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	102.0413	109.0304	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	187.1031	196.5316	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	268.7667	278.1105	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	90.3087	97.0438	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	106.8480	117.5376	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	194.7262	204.1346	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	277.7218	287.3878	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	90.5843	97.2831	0.0000	0.0000	0	0.00		
			<u>74,950</u>					<u>0.00</u>	<u>0.00</u>	<u>4 776 669.00</u>	<u>374 206 306.43</u>
Total			95,644					2,290.00	26,188,619.60	7 541 637.00	26 920 254 449.43
Future											
Mar 2015	EUUS	Future	358	1.1413	1.1445	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	250	1.1424	1.1456	0.0000	0.0000	0	0.00		
			<u>608</u>					<u>0.00</u>	<u>0.00</u>	<u>14 595.00</u>	<u>196 597 652.00</u>
Total			608					0.00	0.00	14 595.00	196 597 652.00
Future											
Mar 2015	ZAAD	Future	8,469	8.8929	8.8419	8.9636	8.9016	572	5,120,683.70		
Jun 2015	ZAAD	Future	11,135	8.9735	8.9202	0.0000	0.0000	890	8,018,900.00		
Sep 2015	ZAAD	Future	750	9.0641	9.0082	0.0000	0.0000	0	0.00		
			<u>20,354</u>					<u>1,462.00</u>	<u>13,139,583.70</u>	<u>2 483 753.00</u>	<u>19 627 469 157.40</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	252.3428	292.1729	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	554.1493	603.1593	0.0000	0.0000	0	0.00		

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Mar 2015	ZAAD	9.70 Call	201	18.1663	18.3019	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	4.6091	5.0140	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	165.0540	191.5877	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	240.0836	229.8463	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	116.8558	114.7707	0.0000	0.0000	0	0.00		
			<u>6,206</u>					<u>0.00</u>	<u>0.00</u>	<u>24 721.00</u>	<u>3 565 090.66</u>
	Total		26,560					1,462.00	13,139,583.70	2 508 474.00	19 631 034 248.06
Future											
Mar 2015	ZACA	Future	140	9.1807	9.1851	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.3040	9.3058	0.0000	0.0000	0	0.00		
			<u>1,771</u>					<u>0.00</u>	<u>0.00</u>	<u>28 496.00</u>	<u>218 747 673.10</u>
	Total		1,771					0.00	0.00	28 496.00	218 747 673.10
Future											
Mar 2015	ZAEU	Future	80,081	13.1092	13.1675	13.1763	13.1093	14,949	196,583,547.10		
Jun 2015	ZAEU	Future	69,181	13.3111	13.3664	13.3700	13.3184	31	413,529.30		
Sep 2015	ZAEU	Future	10,707	13.5356	13.5873	0.0000	0.0000	4,000	54,213,600.00		
			<u>159,969</u>					<u>18,980.00</u>	<u>251,210,676.40</u>	<u>5 980 037.00</u>	<u>74 766 789 042.40</u>
Option											
Mar 2015	ZAEU	12.45 Put	15,500	19.4966	15.8513	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	359.6041	402.1245	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	158.4261	137.6306	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	409.3019	372.4786	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	744.9978	699.2560	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	928.8793	880.1124	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	947.6033	898.5837	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1166.0911	1114.6753	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	7.5383	10.0836	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	6.9927	9.3673	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	5.2328	7.0447	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	5.0173	6.7589	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	4.8125	6.4872	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	4.7466	6.3995	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	4.4935	6.0627	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	3.7289	5.0423	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	116.1353	111.0983	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	464.2043	443.9231	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	267.8585	296.2006	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	88.1413	100.0235	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	803.5687	787.0741	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	261.2783	276.3015	0.0000	0.0000	0	0.00		

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			309,265					0.00	0.00	2 835 245.00	406 095 828.74
		Total	469,234					18,980.00	251,210,676.40	8 815 282.00	75 172 884 871.14
Future											
	Mar 2015	ZAFR	Future	3,031	12.4292	12.4571	0.0000	0.0000	0	0.00	
	Jun 2015	ZAFR	Future	6,502	12.6586	12.6815	0.0000	0.0000	0	0.00	
				9,533					0.00	0.00	435 232.00
		Total	9,533					0.00	0.00	435 232.00	3 967 192 596.00
Future											
	Mar 2015	ZAGB	Future	33,811	17.4813	17.3615	17.4005	17.3912	102	1,774,832.40	
	Jun 2015	ZAGB	Future	7,362	17.7218	17.5954	17.7427	17.6367	1,002	17,777,223.40	
	Sep 2015	ZAGB	Future	1,037	17.9856	17.8514	18.0284	18.0284	8	144,227.20	
				42,210					1,112.00	19,696,283.00	4 554 668.00
		Total	42,210						1,112.00	19,696,283.00	66 494 878 370.70
Option											
	Mar 2015	ZAGB	16.72 Put	25,000	31.3781	48.8469	0.0000	0.0000	0	0.00	
	Mar 2015	ZAGB	17.00 Put	5,592	80.0450	114.8573	0.0000	0.0000	0	0.00	
	Mar 2015	ZAGB	18.43 Call	7,500	46.6855	42.8539	0.0000	0.0000	0	0.00	
	Mar 2015	ZAGB	19.00 Call	570	19.0500	17.7943	0.0000	0.0000	0	0.00	
	Mar 2015	ZAGB	19.25 Call	5,000	13.3503	12.3398	0.0000	0.0000	0	0.00	
	Mar 2015	ZAGB	19.64 Call	21,000	7.5422	7.1407	0.0000	0.0000	0	0.00	
				64,662					0.00	0.00	918 714.00
		Total	106,872						1,112.00	19,696,283.00	66 695 611 802.13
Future											
	Mar 2015	ZAJY	Future	555	0.0979	0.0978	0.0000	0.0000	0	0.00	
	Jun 2015	ZAJY	Future	13,998	0.0994	0.0993	0.0000	0.0000	0	0.00	
				14,553					0.00	0.00	653 866.00
		Total	14,553						0.00	0.00	6 689 953 408.60
Future											
	Mar 2015	ZAKS	Future	8	0.1245	0.1245	0.0000	0.0000	0	0.00	
	Dec 2015	ZAKS	Future	144	0.1227	0.1228	0.0000	0.0000	0	0.00	
				152					0.00	0.00	339.00
		Total	152						0.00	0.00	4 257 210.00
Future											
	Mar 2015	ZANN	Future	10,840	0.0560	0.0581	0.0000	0.0000	0	0.00	
	Dec 2015	ZANN	Future	70,294	0.0485	0.0491	0.0000	0.0000	0	0.00	
				81,134					0.00	0.00	205 746.00
		Total	81,134						0.00	0.00	1 253 491 560.00

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Future											
Mar 2015	ZAUM	Future	1,902	11.4866	11.5050	11.5015	11.4500	69	79,260,750.00		
Jun 2015	ZAUM	Future	232	11.6521	11.6674	11.6723	11.6552	32	37,315,440.00		
Sep 2015	ZAUM	Future	197	11.8314	11.8433	11.8792	11.8572	52	61,540,750.00		
			<u>2,331</u>					<u>153.00</u>	<u>178,116,940.00</u>	<u>81 693.00</u>	<u>78 793 292 530.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	29907.2375	31415.4551	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	2,751					153.00	178,116,940.00	85 796.00	78 930 490 994.38
Future											
Mar 2015	ZAUS	Future	1,187,116	11.4866	11.5050	11.5414	11.4488	49,233	565,518,754.90		
Jun 2015	ZAUS	Future	90,326	11.6521	11.6674	11.7109	11.6321	13,529	157,573,389.90		
Sep 2015	ZAUS	Future	26,771	11.8314	11.8433	11.8842	11.7946	4,225	50,095,946.00		
Dec 2015	ZAUS	Future	38,642	11.9975	12.0075	0.0000	0.0000	0	0.00		
			<u>1,342,855</u>					<u>66,987.00</u>	<u>773,188,090.80</u>	<u>77 916 345.00</u>	<u>741 793 208 229.10</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	1.1266	1.2213	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	2.5107	2.5881	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	4.4723	4.5078	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	8.0196	7.9330	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	9.4022	9.2560	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	10.6951	10.4895	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	11.0478	10.8249	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	15.3574	14.9106	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	511.0545	528.6135	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	24.4545	23.6135	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	318.6829	334.1572	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	99.7764	96.2534	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Call	500	256.3078	270.5405	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	119.7078	115.5405	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	228.4958	242.0388	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	151.3989	146.2573	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	171.4749	165.7470	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	193.3131	0.0000	0.0000	0.0000	10,000	1,883,700.00		
Mar 2015	ZAUS	11.54 Call	9,300	164.3160	175.9179	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	224.1105	217.1959	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	143.8365	154.7427	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	343.7467	334.9305	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	103.3286	112.5985	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	101.0974	110.2640	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	83.2051	91.4880	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	74.7927	82.6158	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	496.6260	485.9595	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	60.6803	67.6544	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	574.0803	562.6544	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	54.7799	61.3653	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	23.5401	27.5997	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	1036.9401	1022.5997	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	20.5779	24.3237	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	19.5903	23.2266	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	11.5173	13.8594	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	5.9875	7.2868	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.6898	0.8008	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	42.2885	44.0379	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	44.6189	46.3106	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	50.9103	52.4245	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	79.7196	80.1878	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	65,000	83.5849	83.8952	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	1,800	227.4718	224.9965	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	439.3615	451.5084	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	429.8167	441.7888	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	277.7167	274.3888	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	385.0180	396.0983	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	364.3778	375.0048	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	198.1674	207.0745	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	159.9998	168.2993	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	151.5560	159.7045	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	114.8370	122.2303	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	98.2914	105.2727	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	84.0497	90.6317	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	54.0013	58.3845	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1288.7039	1305.2931	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	120.3903	125.5546	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	956.3320	973.3573	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	49,545	124.9320	130.0573	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	177.3579	181.7862	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	209.5867	213.6307	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	311.2804	314.3969	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	332.8268	335.7185	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	454.4998	466.7545	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	336.5807	347.2101	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	251.3890	260.6458	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	13.40 Call	8,775	212.8756	221.3916	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	165.5458	172.9837	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	152.9874	160.2828	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	151.2861	159.0216	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1185.5478	1204.7886	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	138.0478	147.2886	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1148.0541	1167.2870	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1005.5884	1024.4060	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	875.5536	893.3728	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	387.9886	395.0943	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	398.0600	410.0547	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	382.8107	394.5570	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	368.6461	380.1488	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	335.7126	346.6828	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	248.2952	257.5073	0.0000	0.0000	0	0.00		
			<u>1,503,702</u>					<u>10,000.00</u>	<u>1,883,700.00</u>	<u>15 415 314.00</u>	<u>3 910 889 001.63</u>
	Total		<u>2,846,557</u>					<u>76,987.00</u>	<u>775,071,790.80</u>	<u>93 331 659.00</u>	<u>745 704 097 230.73</u>
Future											
Mar 2015	ZAZW	Future	12	1.7042	1.7102	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>3,680,411</u>					<u>100,984.00</u>	<u>1 263 423 893.50</u>	<u>125,994,849</u>	<u>1,056,253,831,360.27</u>