



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	260.7795	165.0540	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	0	1556.7400	747.2700	0.0000	0.0000	30	330,000.00		
			<u>0</u>					<u>30.00</u>	<u>330,000.00</u>	<u>60.00</u>	<u>780 000.00</u>
		Total	0					30.00	330,000.00	60.00	780 000.00
Option											
Feb 2015	DAEU	13.17 Call	4,000	238.2854	92.7616	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	13.33 Call	5,000	95.4817	0.0000	0.0000	0.0000	5,000	260,500.00		
Feb 2015	DAEU	14.41 Call	2,000	3.5154	1.4173	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	994.4154	1165.6173	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	214.6815	171.6740	0.0000	0.0000	0	0.00		
			<u>15,000</u>					<u>5,000.00</u>	<u>260,500.00</u>	<u>5 000.00</u>	<u>1 064 000.00</u>
		Total	15,000					5,000.00	260,500.00	5 000.00	1 064 000.00
Future											
Feb 2015	DAUS	Future	5,000	11.8664	11.6957	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,405	11.8706	11.7002	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	681	11.8720	11.7017	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.8821	11.7163	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,248	11.8844	11.7183	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.8867	11.7204	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.9163	11.7466	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.9462	11.7757	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	12.0092	11.8376	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	12.0669	11.8945	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	12.0932	11.9203	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>
Jun 2015	DAUS	Future	4,136	12.1276	11.9541	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.1944	12.0197	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.2533	12.0774	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.2818	12.1054	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.3184	12.1413	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.3795	12.2012	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.4361	12.2567	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.4622	12.2823	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.4882	12.3079	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.6485	12.4664	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.8219	12.6400	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.0107	12.8291	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.1840	13.0028	0.0000	0.0000	0	0.00		
			<u>28,194</u>					<u>0.00</u>	<u>0.00</u>	<u>2 772 468.00</u>	<u>26 633 649 393.00</u>

Option

Feb 2015	DAUS	11.61 Call	5,000	258.1032	111.2097	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.20 Call	2,500	679.9138	518.4299	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	0.5936	0.6976	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	2.2792	4.5340	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	319.0966	194.7558	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.0551	0.0663	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	10,000	329.3285	204.3664	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.95 Call	10,000	122.1938	0.0000	0.0000	0.0000	10,000	726,000.00		
Mar 2015	DAUS	11.57 Call	5,000	393.2460	264.1901	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	4.3679	5.9777	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	11.4916	15.6879	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	17.4126	23.8125	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	431.3612	307.9884	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	307.6661	209.2463	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	7.6994	4.7630	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	23.8747	33.0646	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	158.3973	105.6571	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	10.5665	14.9508	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	33.4036	45.6851	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	317.2997	236.3965	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	25.2758	21.2143	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	17.8978	24.8245	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	26.1036	36.7568	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	47.0714	63.3780	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	446.1065	347.2367	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	321.9462	249.9544	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	48.3356	41.9361	0.0000	0.0000	0	0.00		

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Jun 2015	DAUS	10.80 Put	300	27.1679	34.9535	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	60.3426	79.1168	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	323.2437	258.2059	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	69.8588	55.0212	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	36.2568	44.5381	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	71.6950	92.2174	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	335.8937	274.9807	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	90.5537	73.4892	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	43.9682	53.3424	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	80.0057	102.9715	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	339.6382	283.4604	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	102.0863	81.1996	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	49.9547	61.6888	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	88.0269	111.6516	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	142.1861	172.8407	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	343.1641	292.1110	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	245.3024	210.0426	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	114.8242	94.6203	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	56.0466	68.8963	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	93.2522	118.5183	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	348.6844	299.8712	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	132.8243	110.7947	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	62.6638	75.3810	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	99.1787	123.7360	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	353.3302	307.5928	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	132.8052	112.3784	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	67.6994	79.7192	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	106.0249	129.0271	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	356.5135	313.7264	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	132.0318	112.2024	0.0000	0.0000	0	0.00		
			<u>102,450</u>					<u>10,000.00</u>	<u>726,000.00</u>	<u>4 806 669.00</u>	<u>379 257 506.43</u>
	Total		130,644					10,000.00	726,000.00	7 579 137.00	27 012 906 899.43
Future											
Mar 2015	EUUS	Future	338	1.1301	1.1312	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	300	1.1314	1.1325	0.0000	0.0000	0	0.00		
			<u>638</u>					<u>0.00</u>	<u>0.00</u>	<u>14 885.00</u>	<u>199 900 732.00</u>
	Total		638					0.00	0.00	14 885.00	199 900 732.00
Future											
Mar 2015	ZAAD	Future	8,105	9.1747	9.1068	9.1500	9.1450	505	4,619,480.00		
Jun 2015	ZAAD	Future	11,446	9.2609	9.1908	0.0000	0.0000	2	17,840.00		

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Sep 2015	ZAAD	Future	1,018	9.3605	9.2886	9.3285	9.3285	268	2,506,230.00		
			<u>20,569</u>					<u>775.00</u>	<u>7,143,550.00</u>	<u>2 486 143.00</u>	<u>19 649 092 256.30</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	112.1343	137.6089	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	331.5253	379.1628	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	45.3652	34.8398	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	10.2257	7.4602	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	50.2157	59.2287	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	94.3512	108.0774	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	204.0417	228.2826	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	382.1503	340.7272	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	239.2821	210.5126	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	195.4073	170.8426	0.0000	0.0000	0	0.00		
			<u>6,809</u>					<u>0.00</u>	<u>0.00</u>	<u>25 324.00</u>	<u>3 646 294.66</u>
	Total		27,378					775.00	7,143,550.00	2 511 467.00	19 652 738 550.96
Future											
Mar 2015	ZACA	Future	140	9.4212	9.3758	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.5512	9.5037	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	84,783	13.4757	13.2966	13.5020	13.3763	21,878	292,026,517.10		
Jun 2015	ZAEU	Future	69,326	13.6890	13.5061	13.6837	13.5741	567	7,746,266.60		
Sep 2015	ZAEU	Future	10,707	13.9286	13.7407	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	1,550	14.1615	13.9692	0.0000	0.0000	0	0.00		
			<u>166,366</u>					<u>22,445.00</u>	<u>299,772,783.70</u>	<u>6 057 975.00</u>	<u>75 797 519 901.20</u>
Option											
Mar 2015	ZAEU	12.45 Put	15,500	7.4984	11.8878	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	654.6862	500.8907	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	53.7566	92.8053	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	187.9571	278.9072	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	445.8710	580.4857	0.0000	0.0000	3,052	1,533,804.96		
Mar 2015	ZAEU	14.00 Put	12,800	606.4863	754.8647	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	623.3403	772.9357	0.0000	0.0000	719	495,692.17		
Mar 2015	ZAEU	14.25 Put	20,000	825.7305	985.7465	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	14.2919	8.6751	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	13.0994	7.9463	0.0000	0.0000	1,700	24,038.00		
Mar 2015	ZAEU	15.25 Call	7,000	9.3201	5.6462	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	8.8664	5.3711	0.0000	0.0000	5,700	66,120.00		

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Mar 2015	ZAEU	15.31 Call	8,500	8.4373	5.1113	0.0000	0.0000	3,500	38,815.00		
Mar 2015	ZAEU	15.32 Call	20,000	8.2998	5.0278	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	7.7735	4.7095	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	0	6.2087	3.7640	0.0000	0.0000	7,100	71,142.00		
Jun 2015	ZAEU	12.65 Put	200	67.5669	88.4372	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	286.8928	362.6011	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	406.4777	330.0874	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	124.8589	100.3124	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	580.2559	665.2353	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	319.7769	277.0887	0.0000	0.0000	0	0.00		
			285,965					21,771.00	2,229,612.13	2 922 525.00	431 735 009.88
	Total		452,331					44,216.00	302,002,395.83	8 980 500.00	76 229 254 911.08
Future											
Mar 2015	ZAFR	Future	3,031	12.8792	12.7345	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,502	13.1298	12.9800	0.0000	0.0000	0	0.00		
			9,533					0.00	0.00	435 232.00	3 967 192 596.00
	Total		9,533					0.00	0.00	435 232.00	3 967 192 596.00
Future											
Mar 2015	ZAGB	Future	35,028	18.1889	17.8976	18.2200	17.9935	2,298	41,636,158.30		
Jun 2015	ZAGB	Future	6,911	18.4444	18.1483	18.4469	18.3943	50	920,973.00		
Sep 2015	ZAGB	Future	1,039	18.7270	18.4256	18.7054	18.7054	5	93,527.00		
			42,978					2,353.00	42,650,658.30	4 561 144.00	66 610 233 343.10
Option											
Mar 2015	ZAGB	16.72 Put	25,000	12.9240	15.2239	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	18.6087	23.1990	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	208.0290	112.4615	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	82.6176	41.1181	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	54.2858	27.5047	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	28.0543	15.1898	0.0000	0.0000	0	0.00		
			64,662					0.00	0.00	918 714.00	200 733 431.43
	Total		107,640					2,353.00	42,650,658.30	5 479 858.00	66 810 966 774.53
Future											
Mar 2015	ZAJY	Future	555	0.0992	0.0985	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1008	0.1000	0.0000	0.0000	0	0.00		
			14,553					0.00	0.00	653 866.00	6 689 953 408.60
	Total		14,553					0.00	0.00	653 866.00	6 689 953 408.60

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Mar 2015	ZAKS	Future	8	0.1294	0.1277	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1273	0.1248	0.0000	0.0000	0	0.00		
			<u>1,878</u>					<u>0.00</u>	<u>0.00</u>	<u>3 791.00</u>	<u>46 803 110.00</u>
	Total		1,878					0.00	0.00	3 791.00	46 803 110.00
Future											
Mar 2015	ZANN	Future	15,606	0.0540	0.0547	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	76,374	0.0467	0.0477	0.0000	0.0000	0	0.00		
			<u>91,980</u>					<u>0.00</u>	<u>0.00</u>	<u>222 832.00</u>	<u>1 337 774 240.00</u>
	Total		91,980					0.00	0.00	222 832.00	1 337 774 240.00
Future											
Mar 2015	ZAUM	Future	1,946	11.9245	11.7544	11.9100	11.8210	13	15,412,400.00		
Jun 2015	ZAUM	Future	169	12.0993	11.9263	12.0758	12.0294	20	24,096,620.00		
Sep 2015	ZAUM	Future	156	12.2899	12.1134	12.2232	12.2152	17	20,771,590.00		
			<u>2,271</u>					<u>50.00</u>	<u>60,280,610.00</u>	<u>82 115.00</u>	<u>79 283 823 620.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	66219.6586	50560.0989	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4 523.00</u>	<u>153 210 964.38</u>
	Total		2,691					50.00	60,280,610.00	86 638.00	79 437 034 584.38
Future											
Mar 2015	ZAUS	Future	1,178,780	11.9245	11.7544	11.9400	11.7500	54,190	639,719,365.10		
Jun 2015	ZAUS	Future	99,140	12.0993	11.9263	12.1232	11.9415	8,841	106,297,339.10		
Sep 2015	ZAUS	Future	28,137	12.2899	12.1134	12.2850	12.1876	1,204	14,731,883.80		
Dec 2015	ZAUS	Future	39,362	12.4682	12.2882	0.0000	0.0000	0	0.00		
			<u>1,345,419</u>					<u>64,235.00</u>	<u>760,748,588.00</u>	<u>78 235 137.00</u>	<u>745 502 669 189.90</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.1786	0.1811	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.4163	0.4897	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.8658	1.1423	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	1.8004	2.5349	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	2.2061	3.0978	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	2.5941	3.6366	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	2.7012	3.7852	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	4.0372	5.6482	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	930.5060	762.8153	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	6.0060	8.4153	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	690.3038	531.1170	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	19.0747	34.4907	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	24.6780	43.8369	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	11.40 Call	150	555.9895	409.3036	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	539.0825	394.2434	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	34.5825	59.8434	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	41.4478	70.6420	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	497.8127	357.9374	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	442.6346	310.4935	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	435.0173	304.0475	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	60.5173	99.6475	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	397.9763	273.0977	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	362.7505	244.2940	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	112.1332	173.1820	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	298.0434	193.1265	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	292.0067	188.9354	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	241.2716	154.8262	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	215.8864	138.4905	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	197.0668	291.0299	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	176.1512	110.7211	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	251.6512	356.3211	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	158.9925	99.0049	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	63.7971	37.7476	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	639.2971	783.3476	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	54.9461	32.2725	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	52.0016	30.4642	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	35.9060	20.7006	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	24.7112	13.6250	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	4.5608	1.6795	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	20.1673	25.2961	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	20.9591	26.3519	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	23.0754	30.2219	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	35.0353	48.3278	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	37.0094	50.7975	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	878.0839	727.9956	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	736.5188	604.4261	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	721.5251	592.1523	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	122.2251	165.8523	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	656.1465	533.9416	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	625.3712	506.7789	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	334.8823	264.3703	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	266.2411	210.0640	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	250.8788	197.9036	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	186.1000	147.5046	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	158.0729	125.4994	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>
Jun 2015	ZAUS	13.46 Call	22,320	133.0518	105.6567	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	33.0619	41.4850	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1725.0090	1557.2401	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	61.5414	77.9738	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1353.2550	1194.5388	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	63.3550	81.1388	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	93.8916	118.3992	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	112.3758	138.7712	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	165.0946	195.9693	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	176.7403	212.6594	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	885.1049	752.4439	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	669.1738	566.4524	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	488.4922	410.5496	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	355.5942	300.0575	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	299.0536	253.1179	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	225.2169	192.0535	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	198.2429	170.4688	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	177.7410	157.6828	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1597.8153	1432.1939	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	79.6153	93.9939	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1553.0744	1387.9922	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1377.3588	1227.8309	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1227.0893	1083.0280	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	224.4919	265.9763	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	535.7767	465.1567	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	512.9586	445.5713	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	491.3532	427.3549	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	445.1705	388.6175	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	315.9069	278.7401	0.0000	0.0000	0	0.00		
			<u>1,524,492</u>					<u>0.00</u>	<u>0.00</u>	<u>15 480 864.00</u>	<u>3 921 284 523.63</u>
		Total	2,869,911					64,235.00	760,748,588.00	93 716 001.00	749 423 953 713.53
Future											
Mar 2015	ZAZW	Future	12	1.7574	1.7509	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	3,735,960					126,659.00	1 174 142 302.13	126,623,078	1,061,962,008,858.31