



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	194.8663	260.7795	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											
Feb 2015	DAEU	Future	0	13.3764	13.4056	0.0000	0.0000	1,000	13,380,000.00		
			<u>0</u>					<u>1,000.00</u>	<u>13,380,000.00</u>	<u>98 500.00</u>	<u>1 231 487 600.00</u>
Option											
Feb 2015	DAEU	14.41 Call	2,000	2.2630	3.5154	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1022.1630	994.4154	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	201.1394	214.6815	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>260 000.00</u>	<u>23 152 019.10</u>
		Total	6,000					1,000.00	13,380,000.00	358 500.00	1 254 639 619.10
Future											
Feb 2015	DAUS	Future	0	11.7490	11.8664	0.0000	0.0000	5,000	58,745,000.00		
Feb 2015	DAUS	Future	1,405	11.7565	11.8706	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	681	11.7565	11.8720	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.7641	11.8821	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,248	11.7660	11.8844	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.7679	11.8867	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.7930	11.9163	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,964	11.8218	11.9462	0.0000	0.0000	111	1,326,125.80		
Apr 2015	DAUS	Future	2,700	11.8838	12.0092	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.9410	12.0669	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.9670	12.0932	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	12.0010	12.1276	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.0671	12.1944	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.1265	12.2533	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.1565	12.2818	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	DAUS	Future	250	12.1951	12.3184	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.2594	12.3795	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.3169	12.4361	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.3407	12.4622	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.3645	12.4882	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.5153	12.6485	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.6899	12.8219	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8801	13.0107	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0548	13.1840	0.0000	0.0000	0	0.00		
			<u>23,305</u>					<u>5,111.00</u>	<u>60,071,125.80</u>	<u>2 777 579.00</u>	<u>26 693 720 518.80</u>

Option

Feb 2015	DAUS	11.20 Call	2,500	564.5115	679.9138	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	0.7391	0.5936	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	3.3230	2.2792	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	226.4709	319.0966	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.0726	0.0551	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	10,000	237.6587	329.3285	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.95 Call	10,000	79.0813	122.1938	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.57 Call	5,000	300.8295	393.2460	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	6.5963	4.3679	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	16.6874	11.4916	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	24.8815	17.4126	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	345.2684	431.3612	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	237.8129	307.6661	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	7.4481	7.6994	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	34.2926	23.8747	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	123.9731	158.3973	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	15.3429	10.5665	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	45.9358	33.4036	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	263.9238	317.2997	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	23.7798	25.2758	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	22.9527	17.8978	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	34.7021	26.1036	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	61.1536	47.0714	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	381.5643	446.1065	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	277.0105	321.9462	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	46.4737	48.3356	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	32.1213	27.1679	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	77.0306	60.3426	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	285.8776	323.2437	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	61.0227	69.8588	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	42.0937	36.2568	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	11.15 Put	250	90.0264	71.6950	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	303.2197	335.8937	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	79.9611	90.5537	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	51.0103	43.9682	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	99.3325	80.0057	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	311.0910	339.6382	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	90.3077	102.0863	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	58.0774	49.9547	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	106.5619	88.0269	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	170.4954	142.1861	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	319.2509	343.1641	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	229.3704	245.3024	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	102.4891	114.8242	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	64.6686	56.0466	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	112.2051	93.2522	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	327.5912	348.6844	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	123.2720	132.8243	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	68.8394	62.6638	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	117.4318	99.1787	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	332.4484	353.3302	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	120.0918	132.8052	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	73.3576	67.6994	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	119.5982	106.0249	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	334.1898	356.5135	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	118.2176	132.0318	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	266.2013	0.0000	0.0000	0.0000	1,000	238,710.00		
Feb 2016	DAUS	15.40 Call	1,000	326.9558	0.0000	0.0000	0.0000	1,000	240,780.00		
			<u>99,450</u>					<u>2,000.00</u>	<u>479,490.00</u>	<u>4 808 669.00</u>	<u>379 736 996.43</u>
Total			122,755					7,111.00	60,550,615.80	7 586 248.00	27 073 457 515.23
Future											
Mar 2015	EUUS	Future	338	1.1388	1.1301	1.1386	1.1334	19	215,626.00		
Jun 2015	EUUS	Future	300	1.1401	1.1314	0.0000	0.0000	0	0.00		
			<u>638</u>					<u>19.00</u>	<u>215,626.00</u>	<u>14 904.00</u>	<u>200 116 358.00</u>
Total			638					19.00	215,626.00	14 904.00	200 116 358.00
Future											
Mar 2015	ZAAD	Future	8,105	9.0892	9.1747	9.0757	9.0757	30	272,271.00		
Jun 2015	ZAAD	Future	11,446	9.1723	9.2609	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	767	9.2750	9.3605	9.3126	9.3126	265	2,478,133.20		
			<u>20,318</u>					<u>295.00</u>	<u>2,750,404.20</u>	<u>2 486 438.00</u>	<u>19 651 842 660.50</u>
Option											

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Mar 2015	ZAAD	9.00 Put	5,000	151.6191	112.1343	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	398.7121	331.5253	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	37.5749	45.3652	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	8.7771	10.2257	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	68.2965	50.2157	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	121.9210	94.3512	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	250.3573	204.0417	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	346.6639	382.1503	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	219.8641	239.2821	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	180.4285	195.4073	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		27,127					295.00	2,750,404.20	2 511 762.00	19 655 488 955.16
Future											
Mar 2015	ZACA	Future	140	9.4654	9.4212	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.5945	9.5512	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	84,802	13.4382	13.4757	13.5008	13.4218	43	578,400.60		
Jun 2015	ZAEU	Future	69,525	13.6503	13.6890	13.6623	13.6119	319	4,344,919.60		
Sep 2015	ZAEU	Future	10,707	13.8926	13.9286	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	1,550	14.1299	14.1615	0.0000	0.0000	0	0.00		
			<u>166,584</u>					<u>362.00</u>	<u>4,923,320.20</u>	<u>6 058 337.00</u>	<u>75 802 443 221.40</u>
Option											
Mar 2015	ZAEU	12.45 Put	15,500	6.5986	7.4984	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	615.7249	654.6862	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	53.2409	53.7566	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	195.8143	187.9571	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	465.4528	445.8710	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	630.8672	606.4863	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	648.1421	623.3403	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	854.3490	825.7305	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	11.2188	14.2919	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	10.2096	13.0994	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	7.0551	9.3201	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	6.6818	8.8664	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	6.3302	8.4373	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	6.2175	8.2998	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	5.7885	7.7735	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	67.5463	67.5669	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	13.40 Put	7,300	296.5308	286.8928	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	384.3270	406.4777	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	117.1321	124.8589	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	592.4305	580.2559	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	312.5367	319.7769	0.0000	0.0000	0	0.00		
			285,965					0.00	0.00	2 922 525.00	431 735 009.88
	Total		452,549					362.00	4,923,320.20	8 980 862.00	76 234 178 231.28
Future											
Mar 2015	ZAFR	Future	3,031	12.7067	12.8792	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,502	12.9557	13.1298	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	35,997	18.1243	18.1889	18.2006	17.9835	8,344	150,830,254.10		
Jun 2015	ZAGB	Future	6,961	18.3771	18.4444	18.4517	18.2610	80	1,469,280.50		
Sep 2015	ZAGB	Future	1,039	18.6653	18.7270	0.0000	0.0000	0	0.00		
			43,997					8,424.00	152,299,534.60	4 569 568.00	66 762 532 877.70
Option											
Mar 2015	ZAGB	16.72 Put	25,000	9.8327	12.9240	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	14.6538	18.6087	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	57.2552	0.0000	0.0000	0.0000	3,500	308,000.00		
Mar 2015	ZAGB	18.43 Call	7,500	160.6493	208.0290	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	57.2381	82.6176	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	37.3665	54.2858	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	19.7468	28.0543	0.0000	0.0000	0	0.00		
			68,162					3,500.00	308,000.00	922 214.00	201 041 431.43
	Total		112,159					11,924.00	152,607,534.60	5 491 782.00	66 963 574 309.13
Future											
Mar 2015	ZAJY	Future	555	0.0991	0.0992	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1007	0.1008	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
Future											
Mar 2015	ZAKS	Future	8	0.1283	0.1294	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1263	0.1273	0.0000	0.0000	0	0.00		
			1,878					0.00	0.00	3 791.00	46 803 110.00
	Total		1,878					0.00	0.00	3 791.00	46 803 110.00

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Future											
Mar 2015	ZANN	Future	19,706	0.0536	0.0540	0.0000	0.0000	4,000	21,442,500.00		
Dec 2015	ZANN	Future	81,294	0.0450	0.0467	0.0000	0.0000	9,840	43,927,200.00		
			<u>101,000</u>					<u>13,840.00</u>	<u>65,369,700.00</u>	<u>236 672.00</u>	<u>1 403 143 940.00</u>
		Total	101,000					13,840.00	65,369,700.00	236 672.00	1 403 143 940.00
Future											
Mar 2015	ZAUM	Future	1,965	11.8007	11.9245	11.9251	11.7900	21	24,867,220.00		
Jun 2015	ZAUM	Future	169	11.9730	12.0993	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	156	12.1651	12.2899	0.0000	0.0000	0	0.00		
			<u>2,290</u>					<u>21.00</u>	<u>24,867,220.00</u>	<u>82 136.00</u>	<u>79 308 690 840.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	54964.4207	66219.6586	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	2,710					21.00	24,867,220.00	86 659.00	79 461 901 804.38
Future											
Mar 2015	ZAUS	Future	1,187,632	11.8007	11.9245	11.9260	11.7844	30,273	357,490,882.30		
Jun 2015	ZAUS	Future	102,247	11.9730	12.0993	12.0989	11.9600	8,466	101,960,519.00		
Sep 2015	ZAUS	Future	30,148	12.1651	12.2899	12.2150	12.1804	2,420	29,679,954.80		
Dec 2015	ZAUS	Future	39,563	12.3462	12.4682	12.3804	12.3804	212	2,638,031.40		
			<u>1,359,590</u>					<u>41,371.00</u>	<u>491,769,387.50</u>	<u>78 276 508.00</u>	<u>745 994 438 577.40</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.2529	0.1786	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.5888	0.4163	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	1.2262	0.8658	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	2.6207	1.8004	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	3.2149	2.2061	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	3.7832	2.5941	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	3.9399	2.7012	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	5.8984	4.0372	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	809.4855	930.5060	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	8.7855	6.0060	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	575.5797	690.3038	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	31.9228	19.0747	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	40.3787	24.6780	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	451.0917	555.9895	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	435.5615	539.0825	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	54.8615	34.5825	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	64.6440	41.4478	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	397.9700	497.8127	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	11.54 Call	9,300	348.4588	442.6346	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	341.6952	435.0173	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	90.9952	60.5173	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	309.0722	397.9763	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	278.4751	362.7505	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	158.3972	112.1332	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	223.4561	298.0434	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	218.4069	292.0067	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	179.1871	241.2716	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	161.2392	215.8864	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	267.1642	197.0668	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	130.4584	176.1512	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	329.7584	251.6512	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	117.3528	158.9925	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	46.9820	63.7971	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	746.2820	639.2971	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	40.5212	54.9461	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	38.3754	52.0016	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	26.6650	35.9060	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	18.3070	24.7112	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	3.5274	4.5608	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	23.8329	20.1673	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	24.7852	20.9591	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	28.5440	23.0754	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	46.2083	35.0353	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	48.6226	37.0094	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	771.4778	878.0839	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	646.2202	736.5188	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	633.7007	721.5251	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	160.7007	122.2251	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	574.1893	656.1465	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	546.3343	625.3712	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	292.5643	334.8823	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	233.7782	266.2411	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	220.5395	250.8788	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	165.2185	186.1000	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	140.8874	158.0729	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	118.9644	133.0518	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	38.0173	33.0619	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1605.4750	1725.0090	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	72.5313	61.5414	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1240.8972	1353.2550	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	11.00 Put	59,545	75.7972	63.3550	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	114.5940	93.8916	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	135.9406	112.3758	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	195.9605	165.0946	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	209.0775	176.7403	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	799.3971	885.1049	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	611.1438	669.1738	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	447.6994	488.4922	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	328.2566	355.5942	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	277.2476	299.0536	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	209.7389	225.2169	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	185.6319	198.2429	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	167.2960	177.7410	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1484.5142	1597.8153	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	88.3142	79.6153	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1440.4504	1553.0744	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1277.1017	1377.3588	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1134.0936	1227.0893	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	261.7986	224.4919	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	500.1515	535.7767	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	478.9647	512.9586	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	459.2042	491.3532	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	416.9779	445.1705	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	297.4640	315.9069	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	2,884,082					41,371.00	491,769,387.50	93 757 372.00	749 915 723 101.03
Future											
Mar 2015	ZAZW	Future	12	1.7360	1.7574	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	3,746,767					75,943.00	816 433 808.30	126,699,021	1,062,778,442,666.61