



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-February-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Mar 2015	CAFZ	Future	10,000	128.6101	167.5333	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>
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	<b>20 000.00</b>	<b>2 614 800.00</b>
<b>Option</b>											
Feb 2015	DAEU	14.41 Call	2,000	0.4296	1.3615	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1110.3296	1047.2615	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	172.3360	191.7551	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2 000.00</u>	<u>1 064 000.00</u>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>2 000.00</b>	<b>1 064 000.00</b>
<b>Future</b>											
Feb 2015	DAUS	Future	0	11.6435	11.7098	0.0000	0.0000	2,248	26,164,472.00		
Feb 2015	DAUS	Future	681	11.6453	11.7098	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.6566	11.7212	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,248	11.6585	11.7231	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.6604	11.7250	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.6850	11.7498	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,964	11.7136	11.7776	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	116	11.7231	11.7866	0.0000	0.0000	116	1,359,705.60		
Apr 2015	DAUS	Future	2,709	11.7748	11.8384	0.0000	0.0000	259	3,047,368.10		
May 2015	DAUS	Future	1,625	11.8310	11.8993	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8567	11.9249	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.8902	11.9583	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9553	12.0231	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0124	12.0802	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0400	12.1078	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.0753	12.1434	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1343	12.2027	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.1892	12.2579	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>
Dec 2015	DAUS	Future	276	12.2145	12.2834	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.2399	12.3090	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.3999	12.4674	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.5844	12.6413	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.7853	12.8306	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.9698	13.0045	0.0000	0.0000	0	0.00		
			<u>22,025</u>					<u>2,623.00</u>	<u>30,571,545.70</u>	<u>2 782 702.00</u>	<u>26 754 210 814.50</u>

Option

Feb 2015	DAUS	11.20 Call	2,500	456.7452	521.1327	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	0.4549	0.4817	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	4.2768	3.0472	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	135.6554	188.3915	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.0361	0.0455	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	10,000	149.0836	201.6646	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.95 Call	10,000	38.9715	61.5864	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.57 Call	5,000	214.3428	265.6378	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	7.7884	6.4964	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	19.7385	16.9322	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	31.2006	25.5668	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	267.5178	312.7869	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	179.2970	213.9933	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	5.8599	6.9309	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	43.6933	35.6698	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	90.8038	110.9712	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	19.1860	16.7196	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	54.9230	49.6103	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	215.4845	245.1015	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	22.1541	24.3363	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	30.1648	25.9222	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	44.4720	38.6567	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	75.9163	66.9739	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	325.3861	361.9511	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	234.6297	263.8995	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	39.4721	46.2425	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	41.0154	35.8129	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	93.4722	83.6806	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	247.6288	274.2502	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	48.3898	58.7396	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	50.5265	44.6862	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	107.4485	97.3878	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	267.2671	292.1690	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	67.5486	76.7005	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	10.80 Put	300	57.2291	53.8831	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	117.7484	107.7450	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	276.8232	300.4629	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	74.9497	88.1445	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	64.0752	61.1409	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	126.1777	115.9121	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	194.5755	183.6806	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	285.2703	308.5303	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	204.4240	221.9421	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	85.5689	97.5909	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	71.6489	67.7687	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	132.1101	122.1351	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	292.3954	315.5950	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	103.3666	113.8303	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	76.9949	73.1226	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	135.8283	125.7470	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	298.2632	321.1036	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	100.8848	114.4050	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	81.3637	75.6570	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	137.6939	128.7444	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	302.6119	324.1448	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	103.0893	113.0598	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	297.0771	280.8343	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	312.2932	323.9893	0.0000	0.0000	0	0.00		
			<u>99,450</u>					<i>0.00</i>	<i>0.00</i>	<i>4 808 669.00</i>	<i>379 736 996.43</i>
<b>Total</b>			<b>121,475</b>					<b>2,623.00</b>	<b>30,571,545.70</b>	<b>7 591 371.00</b>	<b>27 133 947 810.93</b>
<b>Future</b>											
Mar 2015	EUUS	Future	337	1.1415	1.1407	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	300	1.1429	1.1420	0.0000	0.0000	0	0.00		
			<u>637</u>					<i>0.00</i>	<i>0.00</i>	<i>14 919.00</i>	<i>200 287 531.00</i>
<b>Total</b>			<b>637</b>					<b>0.00</b>	<b>0.00</b>	<b>14 919.00</b>	<b>200 287 531.00</b>
<b>Future</b>											
Mar 2015	ZAAD	Future	8,180	9.0812	9.1125	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	11,446	9.1637	9.1967	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	767	9.2627	9.2941	0.0000	0.0000	0	0.00		
			<u>20,393</u>					<i>0.00</i>	<i>0.00</i>	<i>2 486 523.00</i>	<i>19 652 618 023.00</i>
<b>Option</b>											
Mar 2015	ZAAD	9.00 Put	5,000	135.7503	134.0494	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	388.9113	375.0091	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	26.9114	36.2758	0.0000	0.0000	0	0.00		

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Mar 2015	ZAAD	10.20 Call	201	5.3585	8.0579	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	62.7420	61.8425	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	114.3585	111.7069	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	240.6365	233.4798	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	328.0281	352.2939	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	203.1940	221.3532	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	164.9852	181.0168	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>
	<b>Total</b>		<b>27,202</b>					<b>0.00</b>	<b>0.00</b>	<b>2 511 847.00</b>	<b>19 656 264 317.66</b>
<b>Future</b>											
Mar 2015	ZACA	Future	140	9.3713	9.4381	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.4986	9.5682	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>
	<b>Total</b>		<b>1,771</b>					<b>0.00</b>	<b>0.00</b>	<b>28 496.00</b>	<b>218 747 673.10</b>
<b>Future</b>											
Jun 2015	ZADK	Future	138	1.8295	1.8389	0.0000	0.0000	0	0.00		
			<u>138</u>					<u>0.00</u>	<u>0.00</u>	<u>138.00</u>	<u>2 555 484.00</u>
	<b>Total</b>		<b>138</b>					<b>0.00</b>	<b>0.00</b>	<b>138.00</b>	<b>2 555 484.00</b>
<b>Future</b>											
Mar 2015	ZAEU	Future	84,802	13.3476	13.4120	13.3824	13.3824	10	133,824.00		
Jun 2015	ZAEU	Future	99,711	13.5574	13.6252	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	10,707	13.7924	13.8588	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	1,550	14.0191	14.0874	0.0000	0.0000	0	0.00		
			<u>196,770</u>					<u>10.00</u>	<u>133,824.00</u>	<u>6 119 866.00</u>	<u>76 645 512 869.30</u>
<b>Option</b>											
Mar 2015	ZAEU	12.45 Put	15,500	6.0828	5.7248	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	530.3121	589.7665	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	62.1279	53.8953	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	225.1032	200.0325	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	521.8430	479.7303	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	696.5333	648.3366	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	714.6951	665.8897	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	928.7580	874.9226	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	5.7788	9.3153	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	5.1607	8.4439	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	3.3019	5.7439	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	3.0906	5.4272	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	2.8936	5.1295	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.32 Call	20,000	2.8309	5.0343	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	2.5941	4.6724	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	72.7833	66.4041	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	327.6423	302.9577	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	337.8360	370.3047	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	99.3929	110.7508	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	636.3331	608.8350	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	279.4800	298.9938	0.0000	0.0000	0	0.00		
			285,965					0.00	0.00	2 922 525.00	431 735 009.88
	<b>Total</b>		<b>482,735</b>					<b>10.00</b>	<b>133,824.00</b>	9 042 391.00	77 077 247 879.18
<b>Future</b>											
Mar 2015	ZAFR	Future	3,056	12.5758	12.6471	12.5635	12.5326	10	125,480.50		
Jun 2015	ZAFR	Future	6,502	12.8179	12.8934	0.0000	0.0000	0	0.00		
			9,558					10.00	125,480.50	435 257.00	3 967 508 216.50
	<b>Total</b>		<b>9,558</b>					<b>10.00</b>	<b>125,480.50</b>	435 257.00	3 967 508 216.50
<b>Future</b>											
Mar 2015	ZAGB	Future	35,991	17.9853	18.1043	18.0460	17.9483	32	574,921.00		
Jun 2015	ZAGB	Future	6,961	18.2352	18.3593	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,039	18.5138	18.6376	0.0000	0.0000	0	0.00		
			43,991					32.00	574,921.00	4 569 602.00	66 763 143 975.70
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	8.0308	8.4866	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	13.2321	13.0175	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	66.0717	54.7191	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	92.7481	144.7782	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	26.6698	47.7618	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	16.9986	31.1582	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	8.9743	16.6942	0.0000	0.0000	0	0.00		
			68,162					0.00	0.00	922 214.00	201 041 431.43
	<b>Total</b>		<b>112,153</b>					<b>32.00</b>	<b>574,921.00</b>	5 491 816.00	66 964 185 407.13
<b>Future</b>											
Mar 2015	ZAJY	Future	555	0.0987	0.0988	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1002	0.1004	0.0000	0.0000	0	0.00		
			14,553					0.00	0.00	653 866.00	6 689 953 408.60
	<b>Total</b>		<b>14,553</b>					<b>0.00</b>	<b>0.00</b>	653 866.00	6 689 953 408.60
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1271	0.1278	0.0000	0.0000	0	0.00		

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Dec 2015	ZAKS	Future	1,870	0.1256	0.1264	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>
		<b>Total</b>	<b>1,878</b>					<b>0.00</b>	<b>0.00</b>	<b>3 791.00</b>	<b>46 803 110.00</b>
<b>Future</b>											
Mar 2015	ZANN	Future	19,706	0.0559	0.0559	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	81,573	0.0461	0.0455	0.0000	0.0000	0	0.00		
			<u>101,279</u>					<u>0.00</u>	<u>0.00</u>	<u>237 230.00</u>	<u>1 405 601 930.00</u>
		<b>Total</b>	<b>101,279</b>					<b>0.00</b>	<b>0.00</b>	<b>237 230.00</b>	<b>1 405 601 930.00</b>
<b>Future</b>											
Mar 2015	ZAUM	Future	1,917	11.6926	11.7575	11.7065	11.6736	56	65,558,500.00		
Jun 2015	ZAUM	Future	169	11.8626	11.9307	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	156	12.0478	12.1157	0.0000	0.0000	0	0.00		
			<u>2,242</u>					<u>56.00</u>	<u>65,558,500.00</u>	<u>82 239.00</u>	<u>79 429 681 700.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	44831.6054	50906.7129	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>
		<b>Total</b>	<b>2,662</b>					<b>56.00</b>	<b>65,558,500.00</b>	<b>86 762.00</b>	<b>79 582 892 664.38</b>
<b>Future</b>											
Mar 2015	ZAUS	Future	1,189,664	11.6926	11.7575	11.7239	11.6674	6,064	70,880,274.10		
Jun 2015	ZAUS	Future	117,248	11.8626	11.9307	11.9025	11.8524	2,021	24,004,495.40		
Sep 2015	ZAUS	Future	28,148	12.0478	12.1157	0.0000	0.0000	2,000	24,103,000.00		
Dec 2015	ZAUS	Future	39,663	12.2204	12.2893	0.0000	0.0000	0	0.00		
			<u>1,374,723</u>					<u>10,085.00</u>	<u>118,987,769.50</u>	<u>78 322 494.00</u>	<u>746 542 733 764.20</u>
<b>Option</b>											
Mar 2015	ZAUS	10.10 Put	69,965	0.1639	0.1940	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.4331	0.4757	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	1.0036	1.0368	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	2.4305	2.3229	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	3.0671	2.8855	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	3.6900	3.4296	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	3.8638	3.5805	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	6.0948	5.4925	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	702.1270	765.8770	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	9.5270	8.3770	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	475.6914	534.5861	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	42.0506	34.8502	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	52.7062	44.1671	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	357.8065	412.6840	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	11.42 Call	10,000	343.3528	397.5962	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	70.7528	60.0962	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	82.8225	70.8307	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	308.6482	361.2083	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	263.6338	313.6089	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	257.5530	307.1381	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	114.9530	99.6381	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	228.4839	276.0483	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	201.6524	247.0852	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	196.4157	172.6288	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	157.5998	195.5609	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	153.9592	191.3982	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	124.6557	157.5352	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	110.8314	141.3180	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	325.6572	290.7806	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	87.6730	113.7394	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	395.0730	356.2394	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	78.0399	102.0897	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	29.4703	40.6605	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	836.8703	783.1605	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	25.2711	35.0621	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	23.8877	33.2054	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	16.4445	23.1042	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	10.8208	15.6980	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	1.3458	2.3026	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	30.3668	26.0421	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	32.0527	27.1147	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	36.6118	31.2650	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	57.6733	50.7266	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	60.5205	53.3826	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	684.3853	738.5571	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	570.2582	617.1388	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	558.6087	605.0779	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	196.0087	174.3779	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	503.3918	547.8685	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	477.6429	521.1673	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	251.2214	279.6031	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	199.6591	223.9150	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	188.1650	211.3443	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	140.3904	158.8290	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	119.0061	135.6728	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	100.3994	114.6806	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	10.56 Put	18,946	42.9958	40.1424	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1493.4494	1558.3175	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	87.5496	79.3148	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1139.0494	1198.5088	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	91.2494	82.8088	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	134.6743	124.1023	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	158.2815	146.6865	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	228.5510	209.8330	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	246.6544	227.1016	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	722.9174	770.0285	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	549.0814	588.6187	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	400.2221	431.5596	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	292.8286	317.0956	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	246.4098	267.7894	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	186.4780	203.1978	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	165.1704	180.1341	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	154.4677	166.0914	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1366.6905	1430.9225	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	96.2905	91.6225	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1323.1624	1387.1393	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1171.9937	1230.5371	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1033.6176	1091.1099	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	292.8693	279.7937	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	451.6641	483.0543	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	432.6372	462.7771	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	414.9236	443.8628	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	376.7496	403.4706	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	268.8239	288.3522	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>
	<b>Total</b>		<b>2,899,215</b>					<b>10,085.00</b>	<b>118,987,769.50</b>	<b>93 803 358.00</b>	<b>750 464 018 287.83</b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.7121	1.7252	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>
	<b>Total</b>		<b>12</b>					<b>0.00</b>	<b>0.00</b>	<b>51.00</b>	<b>451 622.00</b>
	<b>Grand Total</b>		<b>3,791,268</b>					<b>12,816.00</b>	<b>215 952 040.70</b>	<b>126,812,617</b>	<b>1,064,358,175,385.01</b>