



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	114.2664	128.6101	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
Option											
Feb 2015	DAEU	14.41 Call	2,000	0.2039	0.4296	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1129.6039	1110.3296	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	162.4799	172.3360	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>
		Total	6,000					0.00	0.00	2 000.00	1 064 000.00
Future											
Feb 2015	DAUS	Future	0	11.6419	11.6453	0.0000	0.0000	891	10,372,932.90		
Feb 2015	DAUS	Future	2,586	11.6528	11.6566	0.0000	0.0000	85	988,439.50		
Feb 2015	DAUS	Future	1,953	11.6546	11.6585	0.0000	0.0000	1,028	11,958,251.50		
Feb 2015	DAUS	Future	1,140	11.6565	11.6604	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.6808	11.6850	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,964	11.7090	11.7136	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	116	11.7184	11.7231	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,709	11.7696	11.7748	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	8,000	11.7986	11.8250	0.0000	0.0000	8,000	94,476,000.00		
May 2015	DAUS	Future	1,625	11.8260	11.8310	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8517	11.8567	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.8853	11.8902	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9504	11.9553	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0077	12.0124	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0354	12.0400	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.0710	12.0753	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1303	12.1343	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.1854	12.1892	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	12.2106	12.2145	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.2359	12.2399	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.3958	12.3999	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.5814	12.5844	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.7834	12.7853	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.9690	12.9698	0.0000	0.0000	0	0.00		
			<u>28,964</u>					<u>10,004.00</u>	<u>117,795,623.90</u>	<u>2 792 706.00</u>	<u>26 872 006 438.40</u>

Option

Feb 2015	DAUS	11.20 Call	2,500	451.8951	456.7452	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	0.1863	0.4549	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	2.7380	4.2768	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	121.3028	135.6554	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.0288	0.0361	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	10,000	135.4002	149.0836	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.95 Call	10,000	30.2028	38.9715	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.57 Call	5,000	201.3435	214.3428	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	6.6295	7.7884	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	16.8621	19.7385	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	27.1169	31.2006	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	254.3690	267.5178	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	166.7092	179.2970	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	5.1461	5.8599	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	38.8560	43.6933	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	82.3973	90.8038	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	16.9252	19.1860	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	49.4037	54.9230	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	203.3400	215.4845	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	20.8687	22.1541	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	27.1324	30.1648	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	40.2614	44.4720	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	69.5487	75.9163	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	311.7158	325.3861	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	223.2041	234.6297	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	37.4475	39.4721	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	38.0860	41.0154	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	87.6103	93.4722	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	236.8185	247.6288	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	45.8413	48.3898	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	48.0225	50.5265	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	102.2459	107.4485	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	256.2625	267.2671	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	64.0572	67.5486	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	10.80 Put	300	55.1134	57.2291	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	112.9610	117.7484	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	266.5139	276.8232	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	71.5386	74.9497	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	62.1850	64.0752	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	122.0119	126.1777	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	188.2352	194.5755	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	276.6524	285.2703	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	197.8438	204.4240	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	82.6140	85.5689	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	69.8345	71.6489	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	128.4407	132.1101	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	285.1133	292.3954	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	100.7837	103.3666	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	75.5084	76.9949	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	132.7591	135.8283	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	291.9836	298.2632	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	98.7815	100.8848	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	80.6681	81.3637	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	135.8855	137.6939	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	296.7136	302.6119	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	100.7811	103.0893	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	295.8761	297.0771	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	306.6346	312.2932	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>
Total			128,414					10,004.00	117,795,623.90	7 601 375.00	27 251 743 434.83
Future											
Mar 2015	EUUS	Future	337	1.1402	1.1415	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	300	1.1416	1.1429	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>
Total			637					0.00	0.00	14 919.00	200 287 531.00
Future											
Mar 2015	ZAAD	Future	8,180	9.1122	9.0812	9.0899	9.0899	250	2,272,475.00		
Jun 2015	ZAAD	Future	11,496	9.1940	9.1637	9.1945	9.1907	53	487,297.10		
Sep 2015	ZAAD	Future	767	9.2933	9.2627	0.0000	0.0000	0	0.00		
			<u>20,443</u>					<i>303.00</i>	<i>2,759,772.10</i>	<i>2 486 826.00</i>	<i>19 655 377 795.10</i>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	113.9122	135.7503	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	358.2850	388.9113	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	25.9171	26.9114	0.0000	0.0000	0	0.00		

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Mar 2015	ZAAD	10.20 Call	201	4.8179	5.3585	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	54.6933	62.7420	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	103.0239	114.3585	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	223.3651	240.6365	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	339.3897	328.0281	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	209.2906	203.1940	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	169.6996	164.9852	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		27,252					303.00	2,759,772.10	2 512 150.00	19 659 024 089.76
Future											
Mar 2015	ZACA	Future	140	9.4109	9.3713	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.5380	9.4986	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											
Jun 2015	ZADK	Future	138	1.8266	1.8295	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>
	Total		138					0.00	0.00	138.00	2 555 484.00
Future											
Mar 2015	ZAEU	Future	84,799	13.3274	13.3476	13.3316	13.3054	27	359,474.20		
Jun 2015	ZAEU	Future	99,711	13.5367	13.5574	13.5225	13.5225	10	135,225.00		
Sep 2015	ZAEU	Future	10,707	13.7719	13.7924	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	1,550	14.0005	14.0191	0.0000	0.0000	0	0.00		
			<u>196,767</u>					<u>37.00</u>	<u>494,699.20</u>	<u>6 119 903.00</u>	<u>76 646 007 568.50</u>
Option											
Mar 2015	ZAEU	12.45 Put	15,500	5.4924	6.0828	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	508.1847	530.3121	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	60.5123	62.1279	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	228.8304	225.1032	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	532.8414	521.8430	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	710.2554	696.5333	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	728.6112	714.6951	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	944.5207	928.7580	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	3.6894	5.7788	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	3.1550	5.1607	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	1.6678	3.3019	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	1.5135	3.0906	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	1.3730	2.8936	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.32 Call	20,000	1.3290	2.8309	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	1.1663	2.5941	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	71.8067	72.7833	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	329.2881	327.6423	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	322.1534	337.8360	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	93.9408	99.3929	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	637.9062	636.3331	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	275.4506	279.4800	0.0000	0.0000	0	0.00		
			<u>285,965</u>					<u>0.00</u>	<u>0.00</u>	<u>2 922 525.00</u>	<u>431 735 009.88</u>
	Total		482,732					37.00	494,699.20	9 042 428.00	77 077 742 578.38
Future											
Mar 2015	ZAFR	Future	3,067	12.5537	12.5758	12.5650	12.5650	11	138,215.00		
Jun 2015	ZAFR	Future	6,502	12.7953	12.8179	0.0000	0.0000	0	0.00		
			<u>9,569</u>					<u>11.00</u>	<u>138,215.00</u>	<u>435 268.00</u>	<u>3 967 646 431.50</u>
	Total		9,569					11.00	138,215.00	435 268.00	3 967 646 431.50
Future											
Mar 2015	ZAGB	Future	36,004	17.9320	17.9853	18.0000	17.9475	28	503,317.50		
Jun 2015	ZAGB	Future	6,961	18.1801	18.2352	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,039	18.4591	18.5138	0.0000	0.0000	0	0.00		
			<u>44,004</u>					<u>28.00</u>	<u>503,317.50</u>	<u>4 569 630.00</u>	<u>66 763 647 293.20</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	8.1042	8.0308	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	13.8452	13.2321	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	72.7530	66.0717	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	72.7720	92.7481	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	19.1164	26.6698	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	12.2889	16.9986	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	6.6914	8.9743	0.0000	0.0000	0	0.00		
			<u>68,162</u>					<u>0.00</u>	<u>0.00</u>	<u>922 214.00</u>	<u>201 041 431.43</u>
	Total		112,166					28.00	503,317.50	5 491 844.00	66 964 688 724.63
Future											
Mar 2015	ZAJY	Future	555	0.0983	0.0987	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0999	0.1002	0.0000	0.0000	0	0.00		
			<u>14,553</u>					<u>0.00</u>	<u>0.00</u>	<u>653 866.00</u>	<u>6 689 953 408.60</u>
	Total		14,553					0.00	0.00	653 866.00	6 689 953 408.60
Future											
Mar 2015	ZAKS	Future	8	0.1272	0.1271	0.0000	0.0000	0	0.00		

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Dec 2015	ZAKS	Future	1,870	0.1258	0.1256	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	19,706	0.0568	0.0559	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	81,573	0.0465	0.0461	0.0492	0.0492	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>
		Total	101,279					0.00	0.00	237 230.00	1 405 601 930.00
Future											
Mar 2015	ZAUM	Future	1,917	11.6883	11.6926	0.0000	0.0000	0	0.00		
Jun 2015	ZAUM	Future	169	11.8576	11.8626	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	161	12.0433	12.0478	12.0135	12.0135	5	6,006,750.00		
			<u>2,247</u>					<u>5.00</u>	<u>6,006,750.00</u>	<u>82 244.00</u>	<u>79 435 688 450.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	44145.9528	44831.6054	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	2,667					5.00	6,006,750.00	86 767.00	79 588 899 414.38
Future											
Mar 2015	ZAUS	Future	1,188,586	11.6883	11.6926	11.7400	11.6329	10,875	127,026,185.20		
Jun 2015	ZAUS	Future	116,363	11.8576	11.8626	11.8887	11.8168	2,820	33,475,554.50		
Sep 2015	ZAUS	Future	28,115	12.0433	12.0478	12.0700	12.0500	47	566,490.00		
Dec 2015	ZAUS	Future	41,363	12.2165	12.2204	0.0000	0.0000	5,700	69,823,500.00		
			<u>1,374,427</u>					<u>19,442.00</u>	<u>230,891,729.70</u>	<u>78 341 936.00</u>	<u>746 773 625 493.90</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.1120	0.1639	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.3164	0.4331	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.7754	1.0036	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	1.9018	2.4305	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	2.4052	3.0671	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	2.9004	3.6900	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	3.0391	3.8638	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	4.8360	6.0948	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	695.9526	702.1270	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	7.6526	9.5270	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	466.7095	475.6914	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	36.6487	42.0506	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	46.5882	52.7062	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	346.6991	357.8065	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	331.9838	343.3528	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	63.6838	70.7528	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	75.2611	82.8225	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	296.6711	308.6482	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	250.9567	263.6338	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	244.7928	257.5530	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	106.4928	114.9530	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	215.3826	228.4839	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	188.3432	201.6524	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	187.4770	196.4157	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	144.6065	157.5998	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	141.0561	153.9592	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	112.7224	124.6557	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	99.5240	110.8314	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	318.7803	325.6572	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	77.6995	87.6730	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	389.3995	395.0730	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	68.7390	78.0399	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	24.9233	29.4703	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	836.6233	836.8703	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	21.2692	25.2711	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	20.0725	23.8877	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	13.7000	16.4445	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	8.8831	10.8208	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	1.0983	1.3458	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	27.8251	30.3668	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	29.3806	32.0527	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	33.5939	36.6118	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	53.1943	57.6733	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	55.8597	60.5205	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	671.8404	684.3853	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	556.6995	570.2582	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	544.9674	558.6087	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	187.3674	196.0087	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	489.4382	503.3918	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	463.5950	477.6429	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	239.8791	251.2214	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	190.0583	199.6591	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	179.0023	188.1650	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	133.3256	140.3904	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	112.8771	119.0061	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	95.1207	100.3994	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	41.6531	42.9958	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1487.5051	1493.4494	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	84.4849	87.5496	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1131.3369	1139.0494	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	88.0369	91.2494	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	129.8466	134.6743	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	152.6508	158.2815	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	221.2007	228.5510	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	239.1397	246.6544	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	710.6782	722.9174	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	536.0564	549.0814	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	388.5665	400.2221	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	283.2483	292.8286	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	237.9787	246.4098	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	179.7321	186.4780	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	159.1289	165.1704	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	148.8911	154.4677	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1361.4433	1366.6905	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	94.9433	96.2905	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1317.7742	1323.1624	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1165.5114	1171.9937	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1025.8505	1033.6176	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	287.5857	292.8693	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	443.4870	451.6641	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	424.6926	432.6372	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	407.2068	414.9236	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	369.5792	376.7496	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	263.4206	268.8239	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		2,898,919					19,442.00	230,891,729.70	93 822 800.00	750 694 910 017.53
Future											
Mar 2015	ZAZW	Future	12	1.6867	1.7121	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		3,797,987					29,830.00	358 590 107.40	126,842,447	1,064,716,765,492.41