



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	130.4272	114.2664	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	0.2253	0.2039	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1120.3253	1129.6039	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	158.0138	162.4799	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	2,586	11.7039	11.6528	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,953	11.7057	11.6546	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.7075	11.6565	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.7320	11.6808	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,964	11.7603	11.7090	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	116	11.7697	11.7184	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,709	11.8210	11.7696	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	6,000	11.8499	11.7986	0.0000	0.0000	8,000	94,796,000.00		
May 2015	DAUS	Future	1,625	11.8774	11.8260	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.9035	11.8517	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.9375	11.8853	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.0037	11.9504	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0618	12.0077	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0899	12.0354	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1260	12.0710	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1862	12.1303	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2423	12.1854	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2681	12.2106	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	250	12.2939	12.2359	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.4560	12.3958	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.6415	12.5814	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8434	12.7834	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0289	12.9690	0.0000	0.0000	0	0.00		
			<u>26,964</u>					<u>8,000.00</u>	<u>94,796,000.00</u>	<u>2 800 706.00</u>	<u>26 966 802 438.40</u>

Option

Feb 2015	DAUS	11.20 Call	2,500	501.8603	451.8951	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	0.0995	0.1863	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	1.5450	2.7380	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	154.4955	121.3028	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.0245	0.0288	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	10,000	167.5609	135.4002	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.95 Call	10,000	36.5855	30.2028	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.57 Call	5,000	234.3075	201.3435	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	5.2946	6.6295	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	13.7138	16.8621	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	20.8677	27.1169	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	282.0184	254.3690	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	182.8096	166.7092	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	4.2921	5.1461	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	30.6402	38.8560	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	87.8735	82.3973	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	14.4866	16.9252	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	42.5508	49.4037	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	215.6580	203.3400	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	19.7921	20.8687	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	24.0573	27.1324	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	35.3770	40.2614	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	60.7324	69.5487	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	328.7492	311.7158	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	233.3659	223.2041	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	37.9063	37.4475	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	34.3331	38.0860	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	79.7066	87.6103	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	246.1590	236.8185	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	48.6915	45.8413	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	44.0310	48.0225	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	94.6121	102.2459	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	265.4079	256.2625	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	65.0489	64.0572	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	52.8010	55.1134	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	11.15 Put	250	105.1882	112.9610	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	274.6716	266.5139	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	72.5566	71.5386	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	60.3986	62.1850	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	112.7425	122.0119	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	177.1527	188.2352	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	283.7815	276.6524	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	201.3148	197.8438	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	86.0324	82.6140	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	66.6281	69.8345	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	118.3552	128.4407	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	292.0555	285.1133	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	102.5103	100.7837	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	71.5103	75.5084	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	121.4850	132.7591	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	298.6870	291.9836	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	104.0089	98.7815	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	73.7049	80.6681	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	124.3835	135.8855	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	302.4665	296.7136	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	102.6628	100.7811	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	270.2180	295.8761	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	303.8394	306.6346	0.0000	0.0000	0	0.00		
				<u>99,450</u>				<u>0.00</u>	<u>0.00</u>	<u>4 808 669.00</u>	<u>379 736 996.43</u>
			Total	126,414				8,000.00	94,796,000.00	7 609 375.00	27 346 539 434.83
Future											
Mar 2015	EUUS	Future	337	1.1360	1.1402	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	300	1.1374	1.1416	0.0000	0.0000	0	0.00		
				<u>637</u>				<u>0.00</u>	<u>0.00</u>	<u>14 919.00</u>	<u>200 287 531.00</u>
			Total	637				0.00	0.00	14 919.00	200 287 531.00
Future											
Mar 2015	ZAAD	Future	8,180	9.1287	9.1122	9.1988	9.1289	41	374,354.80		
Jun 2015	ZAAD	Future	11,496	9.2107	9.1940	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	777	9.3108	9.2933	9.3485	9.3485	10	93,485.00		
				<u>20,453</u>				<u>51.00</u>	<u>467,839.80</u>	<u>2 486 877.00</u>	<u>19 655 845 634.90</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	99.3860	113.9122	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	337.7662	358.2850	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	22.6481	25.9171	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	3.3916	4.8179	0.0000	0.0000	0	0.00		

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Jun 2015	ZAAD	8.40 Put	201	49.9377	54.6933	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	94.8949	103.0239	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	209.3905	223.3651	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	339.7177	339.3897	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	206.9044	209.2906	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	166.8220	169.6996	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		27,262					51.00	467,839.80	2 512 201.00	19 659 491 929.56
Future											
Mar 2015	ZACA	Future	140	9.4232	9.4109	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.5508	9.5380	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	1.8275	1.8266	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	13.3367	13.3274	13.3985	13.3985	7	93,789.50		
Jun 2015	ZAEU	Future	99,711	13.5464	13.5367	13.6128	13.6128	1,007	13,682,289.60		
Sep 2015	ZAEU	Future	10,707	13.7838	13.7719	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	1,550	14.0152	14.0005	0.0000	0.0000	0	0.00		
			<u>196,767</u>					<u>1,014.00</u>	<u>13,776,079.10</u>	<u>6 120 917.00</u>	<u>76 659 783 647.60</u>
Option											
Mar 2015	ZAEU	12.45 Put	15,500	4.9469	5.4924	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	515.0569	508.1847	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	56.4720	60.5123	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	220.1375	228.8304	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	522.3256	532.8414	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	699.6280	710.2554	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	717.9913	728.6112	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	934.0625	944.5207	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	3.3972	3.6894	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	2.9101	3.1550	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	1.5539	1.6678	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	1.4129	1.5135	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	1.2844	1.3730	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	1.2441	1.3290	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.36 Call	32,000	1.0950	1.1663	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	69.9663	71.8067	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	321.0824	329.2881	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	320.6092	322.1534	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	89.8754	93.9408	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	627.9567	637.9062	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	276.2538	275.4506	0.0000	0.0000	0	0.00		
			285,965					0.00	0.00	2 922 525.00	431 735 009.88
	Total		482,732					1,014.00	13,776,079.10	9 043 442.00	77 091 518 657.48
Future											
Mar 2015	ZAFR	Future	3,067	12.4649	12.5537	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,502	12.7048	12.7953	0.0000	0.0000	0	0.00		
			9,569					0.00	0.00	435 268.00	3 967 646 431.50
	Total		9,569					0.00	0.00	435 268.00	3 967 646 431.50
Future											
Mar 2015	ZAGB	Future	36,004	18.1070	17.9320	18.1358	18.1358	5	90,679.00		
Jun 2015	ZAGB	Future	6,961	18.3575	18.1801	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,051	18.6407	18.4591	18.6772	18.6772	12	224,126.40		
			44,016					17.00	314,805.40	4 569 647.00	66 763 962 098.60
Option											
Mar 2015	ZAGB	16.72 Put	25,000	5.7583	8.1042	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	9.5665	13.8452	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	41.6258	72.7530	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	107.5219	72.7720	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	25.1952	19.1164	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	15.7623	12.2889	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	8.2815	6.6914	0.0000	0.0000	0	0.00		
			68,162					0.00	0.00	922 214.00	201 041 431.43
	Total		112,178					17.00	314,805.40	5 491 861.00	66 965 003 530.03
Future											
Mar 2015	ZAJY	Future	555	0.0984	0.0983	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1000	0.0999	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	0.1281	0.1272	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1263	0.1258	0.0000	0.0000	0	0.00		

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			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
Future											
	Mar 2015	ZANN	Future	19,706	0.0580	0.0568	0.0000	0.0000	0	0.00	
	Dec 2015	ZANN	Future	81,573	0.0471	0.0465	0.0000	0.0000	0	0.00	
				101,279					0.00	0.00	237 230.00
		Total	101,279					0.00	0.00	237 230.00	1 405 601 930.00
Future											
	Mar 2015	ZAUM	Future	1,914	11.7395	11.6883	11.7455	11.7340	17	19,954,400.00	
	Jun 2015	ZAUM	Future	179	11.9095	11.8576	11.9224	11.9110	10	11,914,420.00	
	Sep 2015	ZAUM	Future	161	12.0979	12.0433	0.0000	0.0000	0	0.00	
				2,254					27.00	31,868,820.00	82 271.00
											79 467 557 270.00
Option											
	Mar 2015	ZAUM	11.28 Call	420	48462.5518	44145.9528	0.0000	0.0000	0	0.00	
				420					0.00	0.00	4 523.00
		Total	2,674					27.00	31,868,820.00	86 794.00	79 620 768 234.38
Future											
	Mar 2015	ZAUS	Future	1,183,888	11.7395	11.6883	11.7800	11.7320	15,785	185,846,999.60	
	Jun 2015	ZAUS	Future	180,674	11.9095	11.8576	11.9338	11.9092	68,005	810,736,726.00	
	Sep 2015	ZAUS	Future	28,069	12.0979	12.0433	12.1091	12.1000	414	5,011,780.00	
	Dec 2015	ZAUS	Future	41,363	12.2741	12.2165	0.0000	0.0000	1,700	20,826,700.00	
				1,433,994					85,904.00	1,022,422,205.60	78 427 840.00
											747 796 047 699.50
Option											
	Mar 2015	ZAUS	10.10 Put	69,965	0.0930	0.1120	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.32 Put	24,155	0.2534	0.3164	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.51 Put	23,800	0.6055	0.7754	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.70 Put	50,000	1.4729	1.9018	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.75 Put	5,000	1.8663	2.4052	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.79 Put	1,112	2.2540	2.9004	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.80 Put	9,300	2.3627	3.0391	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.90 Put	46,165	3.7756	4.8360	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.00 Call	20,000	745.5033	695.9526	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.00 Put	76,300	6.0033	7.6526	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.25 Call	10,000	510.8451	466.7095	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.30 Put	9,950	27.9257	36.6487	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.35 Put	100	35.9939	46.5882	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.40 Call	150	385.2367	346.6991	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.42 Call	10,000	369.6422	331.9838	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 Put	500	50.1422	63.6838	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	59.8840	75.2611	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	332.0206	296.6711	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	282.8557	250.9567	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	276.1834	244.7928	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	86.6834	106.4928	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	244.1924	215.3826	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	214.5385	188.3432	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	157.5308	187.4770	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	162.3900	144.6065	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	158.3776	141.0561	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	126.2725	112.7224	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	111.2793	99.5240	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	279.0015	318.7803	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	86.4649	77.6995	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	346.9649	389.3995	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	76.2796	68.7390	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	26.6674	24.9233	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	787.1674	836.6233	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	22.6275	21.2692	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	21.3089	20.0725	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	14.3366	13.7000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	9.4175	8.8831	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	1.2992	1.0983	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	24.8248	27.8251	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	26.2236	29.3806	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	30.0182	33.5939	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	47.7474	53.1943	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	50.1667	55.8597	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	709.6750	671.8404	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	589.1822	556.6995	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	576.8456	544.9674	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	167.3456	187.3674	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	518.2864	489.4382	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	490.9399	463.5950	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	250.3102	239.8791	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	196.9618	190.0583	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	185.1697	179.0023	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	136.5588	133.3256	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	115.2027	112.8771	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	96.4261	95.1207	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	39.9860	41.6531	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	10.60 Call	13,700	1540.3170	1487.5051	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	78.0562	84.4849	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1179.2793	1131.3369	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	81.3793	88.0369	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	120.6107	129.8466	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	142.0976	152.6508	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	202.3959	221.2007	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	219.2852	239.1397	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	743.8520	710.6782	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	559.3171	536.0564	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	402.9164	388.5665	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	291.3937	283.2483	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	244.0651	237.9787	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	182.8513	179.7321	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	161.2367	159.1289	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	148.2140	148.8911	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1413.2741	1361.4433	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	89.1741	94.9433	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1369.2050	1317.7742	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1209.9749	1165.5114	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1066.7237	1025.8505	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	266.0663	287.5857	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	455.5823	443.4870	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	435.9129	424.6926	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	417.6178	407.2068	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	378.6942	369.5792	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	268.1650	263.4206	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		2,958,486					85,904.00	1,022,422,205.60	93 908 704.00	751 717 332 223.13
Future											
Mar 2015	ZAZW	Future	12	1.6468	1.6867	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		3,855,583					95,013.00	1 163 645 749.90	126,937,460	1,065,880,411,242.31