



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	60.2316	95.1916	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											
Jun 2015	DAEU	14.41 Call	2,000	111.2666	131.3272	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2,000.00</u>	<u>795,000.00</u>
		Total	2,000					0.00	0.00	2,000.00	795,000.00
Future											
Feb 2015	DAUS	Future	2,586	11.5634	11.6513	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,953	11.5634	11.6504	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.5625	11.6522	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.5868	11.6764	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,964	11.6150	11.7046	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	116	11.6245	11.7139	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,709	11.6754	11.7639	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	6,000	11.7041	11.7939	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.7309	11.8219	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.7568	11.8482	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.7906	11.8826	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.8563	11.9494	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.9140	12.0080	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.9420	12.0357	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.9780	12.0713	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.0379	12.1306	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.0938	12.1859	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.1196	12.2121	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.1453	12.2382	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.3064	12.4015	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 2016	DAUS	Future	264	12.4896	12.5848	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.6891	12.7845	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.8723	12.9678	0.0000	0.0000	0	0.00		
			<u>26,964</u>					<u>0.00</u>	<u>0.00</u>	<u>2,803,206.00</u>	<u>26,995,923,688.40</u>

Option

Feb 2015	DAUS	10.80 Put	300	0.0001	0.0349	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	0.1235	0.5462	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	25.6889	88.9043	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	0.0000	0.0313	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	10,000	47.1714	107.8272	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.95 Call	10,000	2.4755	10.3597	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.63 Call	5,000	75.3453	128.1903	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.57 Call	5,000	121.6934	185.2431	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	7.2685	5.9288	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	19.6513	15.0384	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	33.0923	24.2437	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.61 Call	2,083	181.7135	239.3464	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.81 Call	250	112.6997	150.4517	0.0000	0.0000	0	0.00
Mar 2015	DAUS	14.85 Call	300	0.0302	1.9036	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.20 Put	22,187	46.8345	35.4730	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.24 Call	22,187	49.7021	68.3633	0.0000	0.0000	0	0.00
Apr 2015	DAUS	10.80 Put	300	20.8853	17.1508	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.15 Put	250	60.3428	48.2787	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.00 Call	250	150.9307	184.9634	0.0000	0.0000	0	0.00
Apr 2015	DAUS	15.15 Call	300	14.5633	16.9641	0.0000	0.0000	0	0.00
May 2015	DAUS	10.80 Put	300	31.5852	27.3436	0.0000	0.0000	0	0.00
May 2015	DAUS	10.94 Put	3,655	46.0233	39.6212	0.0000	0.0000	0	0.00
May 2015	DAUS	11.15 Put	250	78.0028	66.8373	0.0000	0.0000	0	0.00
May 2015	DAUS	11.90 Call	3,655	252.9072	295.2053	0.0000	0.0000	0	0.00
May 2015	DAUS	12.21 Call	250	174.4000	205.3811	0.0000	0.0000	0	0.00
May 2015	DAUS	15.48 Call	300	25.8447	31.2591	0.0000	0.0000	0	0.00
Jun 2015	DAUS	10.80 Put	300	45.2266	38.6832	0.0000	0.0000	0	0.00
Jun 2015	DAUS	11.15 Put	250	98.9676	86.8578	0.0000	0.0000	0	0.00
Jun 2015	DAUS	12.46 Call	250	191.9870	220.5082	0.0000	0.0000	0	0.00
Jun 2015	DAUS	15.88 Call	300	33.2407	39.2827	0.0000	0.0000	0	0.00
Jul 2015	DAUS	10.80 Put	300	56.9849	49.0096	0.0000	0.0000	0	0.00
Jul 2015	DAUS	11.15 Put	250	115.5266	102.1536	0.0000	0.0000	0	0.00
Jul 2015	DAUS	12.71 Call	250	213.7208	241.4674	0.0000	0.0000	0	0.00
Jul 2015	DAUS	16.15 Call	300	46.5656	56.4454	0.0000	0.0000	0	0.00
Aug 2015	DAUS	10.80 Put	300	65.6111	56.6066	0.0000	0.0000	0	0.00
Aug 2015	DAUS	11.15 Put	250	126.9550	113.0860	0.0000	0.0000	0	0.00
Aug 2015	DAUS	12.97 Call	250	226.1804	252.5974	0.0000	0.0000	0	0.00

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Aug 2015	DAUS	16.50 Call	300	51.9390	63.8531	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	70.6550	64.2145	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	138.2555	122.9014	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	208.8889	187.3536	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	237.9276	263.0232	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	166.9109	184.8203	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	64.8876	74.0277	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	77.6439	71.1253	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	146.0691	130.5835	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	248.1098	271.5637	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	78.9846	91.8140	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	83.1767	77.9397	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	150.9234	134.6585	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	256.7933	278.6811	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	81.2385	89.6389	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	87.5001	82.1766	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	153.6707	136.8356	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	263.0448	284.0029	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	79.5245	92.2182	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	313.7772	289.4338	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	284.7577	294.6244	0.0000	0.0000	0	0.00		
				<u>101,950</u>				<u>0.00</u>	<u>0.00</u>	<u>4,813,669.00</u>	<u>380,440,496.43</u>
Total			128,914					0.00	0.00	7,616,875.00	27,376,364,184.83
Future											
Mar 2015	EUUS	Future	320	1.1326	1.1329	1.1319	1.1319	3	33,957.00		
Jun 2015	EUUS	Future	300	1.1339	1.1342	0.0000	0.0000	0	0.00		
			<u>620</u>					<u>3.00</u>	<u>33,957.00</u>	<u>14,942.00</u>	<u>200,549,488.00</u>
Total			620					3.00	33,957.00	14,942.00	200,549,488.00
Future											
Mar 2015	ZAAD	Future	8,460	8.9986	9.1051	9.0691	9.0604	750	6,799,150.00		
Jun 2015	ZAAD	Future	11,748	9.0815	9.1897	0.0000	0.0000	152	1,384,340.00		
Sep 2015	ZAAD	Future	777	9.1818	9.2916	0.0000	0.0000	0	0.00		
			<u>20,985</u>					<u>902.00</u>	<u>8,183,490.00</u>	<u>2,489,909.00</u>	<u>19,683,398,524.90</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	134.5996	94.4692	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	428.2154	343.3350	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	8.0770	14.9220	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	1.5040	2.6563	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	63.2788	51.0795	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	117.3655	96.0032	0.0000	0.0000	0	0.00		

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Jun 2015	ZAAD	9.00 Put	201	252.5534	211.0233	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	264.4711	320.9300	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	154.1302	191.0772	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	122.0298	152.4635	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		27,794					902.00	8,183,490.00	2,515,233.00	19,687,044,819.56
Future											
Mar 2015	ZACA	Future	140	9.1824	9.2894	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.3080	9.4171	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	1.7935	1.8058	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	83,740	13.1320	13.2368	13.2486	13.1610	3,157	41,717,644.40		
Jun 2015	ZAEU	Future	102,048	13.3378	13.4457	0.0000	0.0000	500	6,728,525.00		
Sep 2015	ZAEU	Future	10,705	13.5721	13.6832	13.7091	13.6845	102	1,395,868.20		
Dec 2015	ZAEU	Future	1,550	13.7997	13.9104	0.0000	0.0000	0	0.00		
			<u>198,043</u>					<u>3,759.00</u>	<u>49,842,037.60</u>	<u>6,134,614.00</u>	<u>76,842,550,842.90</u>
Option											
Mar 2015	ZAEU	12.45 Put	15,500	6.7080	5.6324	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	334.7100	425.5134	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	97.5831	72.7471	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	336.5943	269.8011	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	687.1738	595.7961	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	878.5167	781.6362	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	897.9178	800.6522	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1123.1663	1022.6613	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	0.5859	1.1368	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	0.5084	0.9825	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	0.2927	0.5536	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	0.2699	0.5087	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	0.2491	0.4676	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	0.2426	0.4547	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	0.2182	0.4067	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	98.7235	86.4109	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	13.40 Put	7,300	413.4023	362.1875	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.48 Call	2,424	322.9601	374.0567	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	237.2301	276.4906	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	63.5461	73.9758	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	737.4643	677.7286	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	233.5866	249.6926	0.0000	0.0000	0	0.00		
			<u>288,389</u>					<i>0.00</i>	<i>0.00</i>	<i>2,924,949.00</i>	<i>432,732,001.08</i>
	Total		486,432					3,759.00	49,842,037.60	9,059,563.00	77,275,282,843.98
Future											
Mar 2015	ZAFR	Future	3,082	12.1973	12.3405	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,542	12.4209	12.5734	0.0000	0.0000	30	367,650.00		
			<u>9,624</u>					<i>30.00</i>	<i>367,650.00</i>	<i>435,323.00</i>	<i>3,968,323,381.50</i>
	Total		9,624					30.00	367,650.00	435,323.00	3,968,323,381.50
Future											
Mar 2015	ZAGB	Future	35,904	17.8910	18.0136	17.9349	17.9349	175	3,136,817.50		
Jun 2015	ZAGB	Future	6,961	18.1397	18.2650	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,051	18.4207	18.5491	0.0000	0.0000	0	0.00		
			<u>43,916</u>					<i>175.00</i>	<i>3,136,817.50</i>	<i>4,571,899.00</i>	<i>66,804,588,850.90</i>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	6.4046	5.5714	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	12.0696	9.8252	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	66.6379	50.7639	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	45.1651	72.3845	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	9.2511	13.6761	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	5.7019	8.7849	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	2.9933	4.9586	0.0000	0.0000	0	0.00		
			<u>68,162</u>					<i>0.00</i>	<i>0.00</i>	<i>922,214.00</i>	<i>201,041,431.43</i>
	Total		112,078					175.00	3,136,817.50	5,494,113.00	67,005,630,282.33
Future											
Mar 2015	ZAJY	Future	555	0.0970	0.0983	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0985	0.0998	0.0000	0.0000	0	0.00		
			<u>14,553</u>					<i>0.00</i>	<i>0.00</i>	<i>653,866.00</i>	<i>6,689,953,408.60</i>
	Total		14,553					0.00	0.00	653,866.00	6,689,953,408.60
Future											
Mar 2015	ZAKS	Future	8	0.1265	0.1273	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1251	0.1260	0.0000	0.0000	0	0.00		
			<u>1,878</u>					<i>0.00</i>	<i>0.00</i>	<i>3,791.00</i>	<i>46,803,110.00</i>

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Total			1,878					0.00	0.00	3,791.00	46,803,110.00
Future											
Mar 2015	ZANN	Future	5,506	0.0576	0.0579	0.0000	0.0000	0	0.00		
Jun 2015	ZANN	Future	14,200	0.0527	0.0530	0.0000	0.0000	14,000	74,340,000.00		
Dec 2015	ZANN	Future	81,701	0.0482	0.0470	0.0000	0.0000	200	988,000.00		
			<u>101,407</u>					<u>14,200.00</u>	<u>75,328,000.00</u>	<u>294,566.00</u>	<u>1,722,917,410.00</u>
Total			101,407					14,200.00	75,328,000.00	294,566.00	1,722,917,410.00
Future											
Mar 2015	ZAUM	Future	2,077	11.5943	11.6840	11.6886	11.5963	104	121,325,770.00		
Jun 2015	ZAUM	Future	180	11.7627	11.8543	11.8620	11.8212	13	15,397,220.00		
Sep 2015	ZAUM	Future	161	11.9500	12.0436	12.0446	12.0446	7	8,431,220.00		
			<u>2,418</u>					<u>124.00</u>	<u>145,154,210.00</u>	<u>82,542.00</u>	<u>79,785,464,820.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	35319.1197	43244.4446	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			2,838					124.00	145,154,210.00	87,065.00	79,938,675,784.38
Future											
Mar 2015	ZAUS	Future	1,169,154	11.5943	11.6840	11.7022	11.5933	34,283	399,294,910.90		
Jun 2015	ZAUS	Future	191,095	11.7627	11.8543	11.8673	11.7880	8,462	100,284,793.40		
Sep 2015	ZAUS	Future	26,407	11.9500	12.0436	12.0031	11.9488	1,055	12,692,884.00		
Dec 2015	ZAUS	Future	50,153	12.1255	12.2181	0.0000	0.0000	2,000	24,399,600.00		
Mar 2016	ZAUS	Future	1,000	12.3125	12.4076	0.0000	0.0000	1,000	11,645,100.00		
			<u>1,437,809</u>					<u>46,800.00</u>	<u>548,317,288.30</u>	<u>78,602,845.00</u>	<u>749,859,235,891.60</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.1187	0.0836	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.3221	0.2317	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.7819	0.5654	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	1.9509	1.4453	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	2.4832	1.8531	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	3.0118	2.2592	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	3.1607	2.3737	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	5.1168	3.8820	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	602.5637	690.3123	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	8.2637	6.3123	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	377.8489	458.2799	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	42.8155	31.5239	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	54.0026	40.3808	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	261.6268	335.0544	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	247.6016	319.8763	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	73.3016	55.8763	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	86.4199	66.5329	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	214.2511	283.4151	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	171.9078	236.1814	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	166.2888	229.8151	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	121.9888	95.8151	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	139.8542	199.4754	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	120.1656	171.6705	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	222.5362	174.4704	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	88.2017	127.2544	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	85.4903	123.7055	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	55.1000	82.8833	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	369.0970	306.5312	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	40.2960	62.1482	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	445.9960	378.1482	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	34.5053	53.8389	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	10.2698	16.4326	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	915.9698	832.4326	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	8.5663	13.7083	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	8.0202	12.8311	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	4.5868	8.3061	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	1.8610	3.7797	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.1045	0.0913	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	32.7726	28.2713	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	34.5071	29.7915	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	39.1922	33.9035	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	60.8079	52.9515	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	63.7321	55.5354	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	596.4982	666.1882	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	484.9260	548.2243	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	473.5773	536.1555	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	210.8773	181.8555	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	419.9323	478.9121	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	395.0165	452.2063	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	192.2111	223.0266	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	148.9921	173.2484	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	139.6064	162.3844	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	101.1624	117.9422	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	84.3108	98.5692	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	70.1353	82.0004	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	46.9510	43.2516	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1399.7861	1489.4395	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	10.98 Put	24,142	97.9580	85.8900	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1051.7155	1132.9607	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	101.7155	89.3607	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	145.5041	130.0843	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	169.1686	152.2451	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	249.9611	218.7994	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	268.5793	236.1909	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	647.7778	707.1855	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	478.5272	526.6421	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	340.2785	375.9788	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	243.1581	269.4505	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	201.4188	224.2277	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	149.8319	166.8665	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	131.7956	146.7218	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	126.9329	136.7437	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1282.4484	1365.2088	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	106.9484	97.1088	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1243.0085	1321.5868	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1092.4255	1168.0474	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	953.9549	1026.5569	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	316.7544	284.3001	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	398.8949	431.1333	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	381.4246	412.1738	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	365.1943	394.5440	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	329.3787	356.6570	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	232.2279	250.5623	0.0000	0.0000	0	0.00		
			<u>1,523,992</u>					<u>0.00</u>	<u>0.00</u>	<u>15,481,364.00</u>	<u>3,921,340,883.63</u>
		Total	<u>2,961,801</u>					<u>46,800.00</u>	<u>548,317,288.30</u>	<u>94,084,209.00</u>	<u>753,780,576,775.23</u>
Future											
Mar 2015	ZAZW	Future	12	1.6357	1.6409	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	<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>	<u>451,622.00</u>
		Grand Total	<u>3,861,860</u>					<u>65,993.00</u>	<u>830,363,450.40</u>	<u>127,201,555</u>	<u>1,068,888,096,910.21</u>