



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	62.9915	31.7481	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>											
Jun 2015	DAEU	14.41 Call	2,000	86.5945	69.3678	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>
		<b>Total</b>	<b>2,000</b>					<b>0.00</b>	<b>0.00</b>	<b>2 000.00</b>	<b>795 000.00</b>
<b>Future</b>											
Feb 2015	DAUS	Future	0	11.6725	11.5272	0.0000	0.0000	20,728	241,544,246.80		
Mar 2015	DAUS	Future	340	11.6888	11.5399	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,220	11.6976	11.5490	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,964	11.7154	11.5671	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,157	11.7207	11.5726	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	282	11.7243	11.5762	0.0000	0.0000	166	1,940,241.20		
Apr 2015	DAUS	Future	2,729	11.7769	11.6268	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	6,000	11.8063	11.6552	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8334	11.6818	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8590	11.7071	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.8934	11.7408	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	8,000	11.9015	11.7488	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9601	11.8063	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0188	11.8638	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0469	11.8915	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.0830	11.9270	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1431	11.9861	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.1991	12.0413	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2252	12.0669	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.2513	12.0926	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 2016	DAUS	Future	272	12.4145	12.2535	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.5988	12.4381	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.7996	12.6391	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.9840	12.8236	0.0000	0.0000	0	0.00		
			<u>31,848</u>					<u>20,894.00</u>	<u>243,484,488.00</u>	<u>2 840 256.00</u>	<u>27 426 391 609.60</u>

Option

Mar 2015	DAUS	11.63 Call	5,000	98.7971	40.3793	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.43 Call	5,000	274.8892	157.7231	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	2.6429	4.9282	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	7.9220	15.5109	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	13.9051	28.6639	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	219.1373	142.1210	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	127.3912	83.9397	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0824	0.0331	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	22.1590	42.6189	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	52.4044	36.2127	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	11.8029	17.0187	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	34.8977	55.8656	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	163.0261	121.6245	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	12.8314	11.8847	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	20.2366	28.8790	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	29.9685	42.4030	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	52.3897	76.0206	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	270.8962	214.5261	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	182.3691	143.7989	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	26.2366	18.9182	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	31.1652	41.4119	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	71.7068	93.6683	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	199.7124	162.9475	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	32.9631	26.2250	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	41.8803	52.7343	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	88.4934	109.2198	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	222.3227	186.0618	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	48.7103	37.8766	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	49.9112	60.3485	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	100.0374	119.3067	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	234.4636	199.9877	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	56.1114	44.5187	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	58.3004	66.5306	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	110.2286	132.8477	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	170.8330	208.2046	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	245.7984	214.1556	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	14.00 Call	1,000	170.4371	149.8068	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	69.6969	55.6827	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	65.4875	71.4190	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	118.0988	141.9493	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	254.9005	226.7371	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	82.2808	69.4946	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	71.3848	77.0867	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	123.2835	147.7533	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	261.9710	237.2776	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	80.9568	69.9763	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	75.8630	82.2393	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	126.1704	151.9342	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	267.2444	243.4182	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	83.4148	72.1784	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	270.2629	316.8994	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	277.5230	266.5731	0.0000	0.0000	0	0.00		
			<u>80,850</u>					<i>0.00</i>	<i>0.00</i>	<i>4 823 669.00</i>	<i>381 350 496.43</i>
<b>Total</b>			<b>112,698</b>					<b>20,894.00</b>	<b>243,484,488.00</b>	<b>7 663 925.00</b>	<b>27 807 742 106.03</b>
<b>Future</b>											
Mar 2015	EUUS	Future	317	1.1185	1.1227	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	300	1.1198	1.1239	0.0000	0.0000	0	0.00		
			<u>617</u>					<i>0.00</i>	<i>0.00</i>	<i>14 942.00</i>	<i>200 549 488.00</i>
<b>Total</b>			<b>617</b>					<b>0.00</b>	<b>0.00</b>	<b>14 942.00</b>	<b>200 549 488.00</b>
<b>Future</b>											
Mar 2015	ZAAD	Future	8,460	9.1156	9.0360	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	9,860	9.2016	9.1198	9.2001	9.1517	50	458,795.00		
Sep 2015	ZAAD	Future	777	9.3038	9.2198	0.0000	0.0000	0	0.00		
			<u>19,097</u>					<i>50.00</i>	<i>458,795.00</i>	<i>2 492 921.00</i>	<i>19 710 820 014.90</i>
<b>Option</b>											
Mar 2015	ZAAD	9.00 Put	5,000	66.6192	98.8875	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	315.1182	384.6909	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	7.2607	4.7746	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	1.1979	0.7685	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	39.7107	48.5609	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	79.5469	95.2995	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	185.8010	217.0674	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	304.3276	261.6397	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	172.5335	145.4591	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	134.5354	112.7408	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
			6,809					0.00	0.00	25 324.00	3 646 294.66
		<b>Total</b>	<b>25,906</b>					<b>50.00</b>	<b>458,795.00</b>	2 518 245.00	19 714 466 309.56
<b>Future</b>											
	Mar 2015 ZACA	Future	140	9.3580	9.2445	0.0000	0.0000	0	0.00		
	Jun 2015 ZACA	Future	1,631	9.4826	9.3663	0.0000	0.0000	0	0.00		
			1,771					0.00	0.00	28 496.00	218 747 673.10
		<b>Total</b>	<b>1,771</b>					<b>0.00</b>	<b>0.00</b>	28 496.00	218 747 673.10
<b>Future</b>											
	Jun 2015 ZADK	Future	138	1.7855	1.7685	0.0000	0.0000	0	0.00		
			138					0.00	0.00	138.00	2 555 484.00
		<b>Total</b>	<b>138</b>					<b>0.00</b>	<b>0.00</b>	138.00	2 555 484.00
<b>Future</b>											
	Mar 2015 ZAEU	Future	82,201	13.0824	12.9634	13.1085	12.9495	2,038	26,631,480.00		
	Jun 2015 ZAEU	Future	99,051	13.2868	13.1645	0.0000	0.0000	525	6,950,842.50		
	Sep 2015 ZAEU	Future	6,805	13.5217	13.3955	0.0000	0.0000	1,000	13,470,500.00		
	Dec 2015 ZAEU	Future	1,550	13.7480	13.6186	0.0000	0.0000	0	0.00		
			189,607					3,563.00	47,052,822.50	6 160 650.00	77 187 474 223.10
<b>Option</b>											
	Mar 2015 ZAEU	12.45 Put	15,500	5.1330	9.1892	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	12.85 Call	35,000	282.3361	196.3532	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	13.00 Put	10,000	96.4652	150.3340	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	13.40 Put	35,000	359.7780	458.3597	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	13.80 Put	500	726.8682	840.6514	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	14.00 Put	12,800	921.5557	1038.1795	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	14.02 Put	8,500	941.2309	1058.0371	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	14.25 Put	20,000	1168.9566	1287.0867	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.00 Call	713	0.1814	0.0550	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.05 Call	12,800	0.1653	0.0498	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.25 Call	7,000	0.1174	0.0344	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.28 Call	5,700	0.1119	0.0327	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.31 Call	8,500	0.1068	0.0310	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.32 Call	20,000	0.1052	0.0305	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.36 Call	32,000	0.0990	0.0286	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	12.65 Put	200	96.4182	116.2415	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	13.40 Put	7,300	421.7584	483.2548	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	13.48 Call	2,424	281.6269	225.4914	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	13.78 Call	35,000	200.9708	160.1305	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	15.35 Call	7,300	47.8649	39.9413	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	ZAEU	13.90 Put	6,076	749.0978	803.6113	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	211.0609	187.9316	0.0000	0.0000	0	0.00		
			<u>288,389</u>					<u>0.00</u>	<u>0.00</u>	<u>2 924 949.00</u>	<u>432 732 001.08</u>
	<b>Total</b>		<b>477,996</b>					<b>3,563.00</b>	<b>47,052,822.50</b>	<b>9 085 599.00</b>	<b>77 620 206 224.18</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	3,117	12.3268	12.1104	12.2756	12.2756	3	36,826.80		
Jun 2015	ZAFR	Future	6,542	12.5514	12.3295	0.0000	0.0000	0	0.00		
			<u>9,659</u>					<u>3.00</u>	<u>36,826.80</u>	<u>435 358.00</u>	<u>3 968 746 768.30</u>
	<b>Total</b>		<b>9,659</b>					<b>3.00</b>	<b>36,826.80</b>	<b>435 358.00</b>	<b>3 968 746 768.30</b>
<b>Future</b>											
Mar 2015	ZAGB	Future	39,495	18.0218	17.8029	18.0440	17.8190	515	9,216,172.40		
Jun 2015	ZAGB	Future	7,329	18.2717	18.0480	18.1447	18.1090	401	7,268,699.50		
Sep 2015	ZAGB	Future	1,251	18.5552	18.3268	18.4177	18.4177	200	3,683,540.00		
			<u>48,075</u>					<u>1,116.00</u>	<u>20,168,411.90</u>	<u>4 576 679.00</u>	<u>66 890 138 268.00</u>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	1.6869	4.2706	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	5.6300	10.8913	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	34.2430	65.5701	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	50.6089	21.9705	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	7.9563	3.9988	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	4.4542	2.1892	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	2.0584	0.9636	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>
	<b>Total</b>		<b>116,237</b>					<b>1,116.00</b>	<b>20,168,411.90</b>	<b>5 498 893.00</b>	<b>67 091 179 699.43</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	560	0.0980	0.0969	0.0981	0.0981	5	49,050.00		
Jun 2015	ZAJY	Future	13,998	0.0995	0.0985	0.0000	0.0000	0	0.00		
			<u>14,558</u>					<u>5.00</u>	<u>49,050.00</u>	<u>653 871.00</u>	<u>6 690 002 458.60</u>
	<b>Total</b>		<b>14,558</b>					<b>5.00</b>	<b>49,050.00</b>	<b>653 871.00</b>	<b>6 690 002 458.60</b>
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1277	0.1261	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1264	0.1239	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	5,506	0.0578	0.0571	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 2015	ZANN	Future	14,200	0.0523	0.0524	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	81,701	0.0475	0.0478	0.0000	0.0000	0	0.00		
			<u>101,407</u>					<u>0.00</u>	<u>0.00</u>	<u>294 566.00</u>	<u>1 722 917 410.00</u>
	<b>Total</b>		<b>101,407</b>					<b>0.00</b>	<b>0.00</b>	<b>294 566.00</b>	<b>1 722 917 410.00</b>
<b>Future</b>											
Mar 2015	ZAUM	Future	2,084	11.6959	11.5471	11.7000	11.5911	17	19,771,580.00		
Jun 2015	ZAUM	Future	190	11.8651	11.7131	11.8302	11.7632	10	11,783,300.00		
Sep 2015	ZAUM	Future	163	12.0549	11.8994	12.0600	12.0163	2	2,407,630.00		
			<u>2,437</u>					<u>29.00</u>	<u>33,962,510.00</u>	<u>82 660.00</u>	<u>79 921 561 590.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	43023.8785	30073.3733	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>2,857</b>					<b>29.00</b>	<b>33,962,510.00</b>	<b>87 183.00</b>	<b>80 074 772 554.38</b>
<b>Future</b>											
Mar 2015	ZAUS	Future	1,054,550	11.6959	11.5471	11.7140	11.5373	26,739	311,035,641.60		
Jun 2015	ZAUS	Future	217,611	11.8651	11.7131	11.8895	11.7087	14,664	173,738,302.30		
Sep 2015	ZAUS	Future	42,293	12.0549	11.8994	11.9469	11.9469	2,200	26,455,380.00		
Dec 2015	ZAUS	Future	52,203	12.2312	12.0729	0.0000	0.0000	0	0.00		
			<u>1,366,657</u>					<u>43,603.00</u>	<u>511,229,323.90</u>	<u>79 065 235.00</u>	<u>755 193 292 161.90</u>
<b>Option</b>											
Mar 2015	ZAUS	10.10 Put	69,965	0.0526	0.0567	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.1255	0.1509	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.2769	0.3684	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	0.6195	0.9427	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	0.7707	1.2165	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	0.9203	1.4953	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	0.9624	1.5749	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	1.5182	2.6641	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	698.3328	552.2563	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	2.4328	5.1563	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	457.6540	325.3478	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	16.3227	37.6547	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	22.2923	49.3584	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	325.8484	210.7496	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	309.4491	197.2480	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	33.5491	70.1480	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	41.7798	84.5669	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	269.9657	165.5752	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	218.7706	126.4758	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	11.55 Call	500	211.8830	121.4038	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	50	65.9830	124.3038	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	179.1608	101.9737	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	149.4325	85.4599	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	138.8252	239.4921	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	103.4801	59.8216	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	99.9644	57.7218	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	61.3052	35.1099	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	273.2943	396.7985	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	43.2285	24.8027	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	347.3285	477.7027	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	36.3598	20.9200	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	8.8476	5.5005	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	812.9476	958.4005	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	7.1355	4.4903	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	6.5991	4.1717	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	3.9662	2.0689	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	1.7171	0.7963	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.0475	0.0505	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	21.8352	30.0992	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	23.0306	31.7177	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	26.2778	36.1050	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	41.5849	56.5999	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	43.6934	59.4006	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	656.6962	545.4535	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	533.2676	435.4077	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	520.6334	424.2860	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	155.5334	211.1860	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	460.7350	371.9303	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	432.8270	347.7555	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	200.7173	161.5598	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	153.1253	123.5498	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	142.9240	115.3858	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	101.9516	81.9198	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	84.3186	67.6833	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	69.4223	55.8647	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	38.3334	41.9053	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1495.5412	1343.9088	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	76.3496	92.3741	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1134.3367	995.4259	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	79.4367	96.0259	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	115.9257	138.9391	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	11.29 Put	50,000	135.9782	162.3447	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	197.5256	249.6075	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	214.1074	268.7213	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	695.2280	598.1130	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	508.4436	435.8504	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	356.5708	307.1079	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	251.6095	217.8145	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	207.7680	179.4398	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	152.8789	133.0911	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	133.8513	117.0574	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	124.5393	114.7664	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1372.2342	1227.1827	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	91.0342	104.2827	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1328.2445	1187.7423	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1168.2984	1037.3712	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1023.6432	899.5130	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	264.1323	321.3805	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	412.1978	370.1845	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	393.2929	353.8899	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	375.7514	338.7896	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	338.5951	304.8540	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	234.5272	214.7409	0.0000	0.0000	0	0.00		
			<u>1,523,922</u>					<u>0.00</u>	<u>0.00</u>	<u>15 481 934.00</u>	<u>3 921 526 318.63</u>
		<b>Total</b>	<b>2,890,579</b>					<b>43,603.00</b>	<b>511,229,323.90</b>	<b>94 547 169.00</b>	<b>759 114 818 480.53</b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.6842	1.6433	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>3,768,313</b>					<b>69,263.00</b>	<b>856 442 228.10</b>	<b>127,745,551</b>	<b>1,075,248,180,030.81</b>