



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-January-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	135.3983	137.3387	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
Future											
Mar 2015	CAGE	Future	30	869.2100	946.2300	0.0000	0.0000	0	0.00		
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>30.00</u>	<u>450 000.00</u>
		Total	30					0.00	0.00	30.00	450 000.00
Option											
Feb 2015	DAEU	12.87 Call	5,000	233.6556	236.3599	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	13.17 Call	4,000	96.9035	0.0000	0.0000	0.0000	4,000	667,000.00		
Feb 2015	DAEU	14.41 Call	2,000	8.9883	9.4074	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1314.6883	1326.5074	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	163.4942	159.9164	0.0000	0.0000	0	0.00		
			<u>15,000</u>					<u>4,000.00</u>	<u>667,000.00</u>	<u>5 000.00</u>	<u>1 064 000.00</u>
		Total	15,000					4,000.00	667,000.00	5 000.00	1 064 000.00
Future											
Jan 2015	DAUS	Future	268	11.5253	11.5344	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,405	11.5454	11.5631	0.0000	0.0000	562	6,483,513.00		
Feb 2015	DAUS	Future	681	11.5472	11.5648	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.5618	11.5791	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.5654	11.5827	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.5891	11.6060	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.6163	11.6330	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.6744	11.6920	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.7282	11.7460	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.7524	11.7702	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.7840	11.8019	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>
Jul 2015	DAUS	Future	250	11.8455	11.8634	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.8997	11.9173	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.9259	11.9433	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.9596	11.9767	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.0157	12.0324	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.0679	12.0838	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.0921	12.1077	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.1163	12.1315	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.2694	12.2838	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.4426	12.4571	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.6311	12.6457	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.8042	12.8190	0.0000	0.0000	0	0.00		
			<u>18,714</u>					<u>562.00</u>	<u>6,483,513.00</u>	<u>2 761 802.00</u>	<u>26 509 778 376.40</u>

Option

Jan 2015	DAUS	11.62 Call	10,000	12.4524	27.7618	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	9.5357	23.4219	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.61 Call	5,000	85.9164	0.0000	0.0000	0.0000	5,000	717,000.00		
Feb 2015	DAUS	10.80 Put	300	3.5035	3.3176	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	23.2488	20.0155	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	142.0791	148.8736	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.5987	0.5766	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	14.4010	13.2678	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	32.0037	29.0340	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	52.5783	48.0577	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	236.1661	244.4825	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	166.6524	173.0020	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.8933	0.9234	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	67.9073	63.7123	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	90.3581	96.4478	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	24.6173	21.4057	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	76.6571	69.9659	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	195.3991	200.9035	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	16.3837	19.6828	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	37.4334	35.2976	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	55.6908	52.0345	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	95.3707	88.5543	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	292.9590	297.7235	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	213.8995	218.5099	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	33.0479	37.4889	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	51.4031	48.7964	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	114.0007	106.4559	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	226.1224	230.0208	0.0000	0.0000	0	0.00		

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Jun 2015	DAUS	15.88 Call	300	43.5256	47.8548	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	63.5082	60.7359	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	129.4320	121.5522	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	243.7300	247.1557	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	58.5617	63.2485	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	73.7343	70.7184	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	145.2496	136.7118	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	255.7648	257.8281	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	64.9028	68.9886	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	81.9808	77.6588	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	158.0617	149.8721	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	240.1651	224.0749	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	266.6885	267.8889	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	192.7263	194.8585	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	78.9727	83.9267	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	88.7734	86.5065	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	168.6926	159.9126	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	276.9165	276.8813	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	94.9113	99.5371	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	95.4487	94.9275	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	175.3621	168.0810	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	284.9913	286.5706	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	93.6527	102.2223	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	100.4184	102.0641	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	179.6106	173.5800	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	291.1294	293.7296	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	96.7284	100.2773	0.0000	0.0000	0	0.00		
			<u>94,950</u>					<u>5,000.00</u>	<u>717,000.00</u>	<u>4 776 669.00</u>	<u>374 206 306.43</u>
Total			113,664					5,562.00	7,200,513.00	7 538 471.00	26 883 984 682.83
Future											
Mar 2015	EUUS	Future	358	1.1340	1.1313	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	250	1.1351	1.1324	0.0000	0.0000	50	565,000.00		
			<u>608</u>					<u>50.00</u>	<u>565,000.00</u>	<u>14 595.00</u>	<u>196 597 652.00</u>
Total			608					50.00	565,000.00	14 595.00	196 597 652.00
Future											
Mar 2015	ZAAD	Future	9,262	8.9937	9.2097	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	10,245	9.0685	9.2848	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	750	9.1543	9.3696	9.3240	9.2700	15	139,372.50		
			<u>20,257</u>					<u>15.00</u>	<u>139,372.50</u>	<u>2 478 222.00</u>	<u>19 577 998 218.10</u>
Option											

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Mar 2015	ZAAD	9.00 Put	5,000	194.8968	106.9432	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	470.5101	313.7118	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	25.4316	55.2795	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	6.0684	13.1823	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	126.7829	0.0000	0.0000	0.0000	201	18,291.00		
Jun 2015	ZAAD	9.15 Call	201	264.4738	0.0000	0.0000	0.0000	201	59,094.00		
Jun 2015	ZAAD	9.65 Call	201	124.1945	0.0000	0.0000	0.0000	201	20,703.00		
			6,206					603.00	98,088.00	9 721.00	979 990.66
	Total		26,463					618.00	237,460.50	2 487 943.00	19 578 978 208.76
Future											
Mar 2015	ZACA	Future	140	9.2309	9.3230	0.0000	0.0000	0	0.00		
			140					0.00	0.00	28 496.00	218 747 673.10
	Total		140					0.00	0.00	28 496.00	218 747 673.10
Future											
Mar 2015	ZAEU	Future	95,931	13.1503	13.1386	13.2800	13.1749	245	3,241,214.50		
Jun 2015	ZAEU	Future	69,181	13.3463	13.3347	13.4447	13.4445	333	4,438,069.50		
Sep 2015	ZAEU	Future	6,707	13.5648	13.5526	0.0000	0.0000	0	0.00		
			171,819					578.00	7,679,284.00	5 950 496.00	74 376 218 903.30
Option											
Mar 2015	ZAEU	12.45 Put	15,500	29.3780	31.1084	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	413.3210	406.9952	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	169.2934	176.4332	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	405.4541	416.2456	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	727.8406	740.1722	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	907.0308	919.5393	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	925.3376	937.8570	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1139.6642	1152.2259	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	14.8690	15.4431	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	14.0085	14.5617	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	11.1451	11.6222	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	10.7837	11.2505	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	10.4377	10.8943	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	10.3255	10.7789	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	9.8930	10.3333	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	8.5569	8.9549	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	130.2656	131.2694	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	468.2630	473.2996	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	300.0195	294.6745	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	101.2561	98.4147	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	804.3575	810.3968	0.0000	0.0000	0	0.00		

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Dec 2015	ZAEU	16.50 Call	6,076	266.9579	262.3399	0.0000	0.0000	0	0.00		
			309,265					0.00	0.00	2 835 245.00	406 095 828.74
		Total	481,084					578.00	7,679,284.00	8 785 741.00	74 782 314 732.04
Future											
Mar 2015	ZAFR	Future	3,031	12.6323	12.8548	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,502	12.8573	13.0833	0.0000	0.0000	0	0.00		
			9,533					0.00	0.00	434 989.00	3 964 078 186.50
		Total	9,533					0.00	0.00	434 989.00	3 964 078 186.50
Future											
Mar 2015	ZAGB	Future	33,509	17.5335	17.6212	17.6900	17.5625	107	1,881,097.50		
Jun 2015	ZAGB	Future	6,360	17.7672	17.8570	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,045	18.0230	18.1132	0.0000	0.0000	0	0.00		
			40,914					107.00	1,881,097.50	4 552 941.00	66 464 399 440.90
Option											
Mar 2015	ZAGB	16.72 Put	25,000	38.0472	25.6009	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	93.2675	69.5780	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	79.6165	90.3690	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	30.8294	35.8232	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	20.2789	23.8473	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	12.0502	13.9194	0.0000	0.0000	0	0.00		
			64,662					0.00	0.00	918 714.00	200 733 431.43
		Total	105,576					107.00	1,881,097.50	5 471 655.00	66 665 132 872.33
Future											
Mar 2015	ZAJY	Future	3,831	0.0984	0.0986	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0998	0.1001	0.0000	0.0000	0	0.00		
			17,829					0.00	0.00	650 590.00	6 657 460 730.20
		Total	17,829					0.00	0.00	650 590.00	6 657 460 730.20
Future											
Mar 2015	ZAKS	Future	8	0.1255	0.1254	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	144	0.1228	0.1230	0.0000	0.0000	0	0.00		
			152					0.00	0.00	339.00	4 257 210.00
		Total	152					0.00	0.00	339.00	4 257 210.00
Future											
Mar 2015	ZANN	Future	10,840	0.0564	0.0593	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	70,294	0.0502	0.0498	0.0000	0.0000	0	0.00		
			81,134					0.00	0.00	205 746.00	1 253 491 560.00

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Total			81,134					0.00	0.00	205 746.00	1 253 491 560.00
Future											
Mar 2015	ZAUM	Future	1,895	11.5963	11.6132	11.7410	11.6157	74	86,441,980.00		
Jun 2015	ZAUM	Future	213	11.7580	11.7758	11.8835	11.8380	17	20,134,200.00		
Sep 2015	ZAUM	Future	135	11.9334	11.9507	0.0000	0.0000	0	0.00		
			2,243					91.00	106,576,180.00	81 377.00	78 425 269 110.00
Option											
Mar 2015	ZAUM	11.28 Call	420	39034.5243	40215.4874	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
Total			2,663					91.00	106,576,180.00	85 480.00	78 562 467 574.38
Future											
Mar 2015	ZAUS	Future	1,202,957	11.5963	11.6132	11.7419	11.6000	27,657	323,154,764.30		
Jun 2015	ZAUS	Future	99,714	11.7580	11.7758	11.9100	11.8304	3,076	36,429,482.70		
Sep 2015	ZAUS	Future	24,045	11.9334	11.9507	11.9700	11.9569	4	47,840.70		
Dec 2015	ZAUS	Future	38,642	12.0977	12.1131	0.0000	0.0000	0	0.00		
			1,365,358					30,737.00	359,632,087.70	77 707 720.00	739 373 418 854.20
Option											
Mar 2015	ZAUS	10.10 Put	69,965	1.2902	1.2739	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	2.6530	2.4674	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	4.7670	4.2989	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	7.9895	7.1951	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	9.1950	8.2802	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	10.3045	9.2786	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	10.6040	9.5488	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	14.1884	12.7818	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	615.4400	630.4603	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	19.1400	17.2603	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	411.8542	424.0720	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	80.0946	74.7277	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	96.6103	90.5362	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	311.4496	321.5555	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	123.1378	116.0547	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	140.0984	132.4364	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	234.2331	242.3314	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	229.3235	237.2823	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	183.0235	174.0823	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	205.9603	213.2331	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	285.7448	275.4819	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	152.5941	159.0984	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	149.5686	156.0305	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	11.85 Call	500	124.9442	131.0616	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	113.1182	119.0661	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	424.5980	413.6130	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	92.8857	98.5223	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	496.5857	485.3223	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	84.2659	89.7574	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	37.1660	41.3217	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	940.8660	928.1217	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	32.5319	36.4734	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	30.9782	34.8422	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	20.8276	23.8514	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	11.4947	13.2595	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	1.0336	1.1759	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	37.4054	35.7643	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	39.5092	37.7322	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	45.1891	43.0456	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	71.2626	67.4452	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	65,000	74.7645	70.7273	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	3,800	195.8811	184.4111	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	509.6750	515.6257	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	499.1289	505.0003	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	241.1289	229.2003	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	449.3453	454.9047	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	426.2435	431.6952	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	228.8554	233.0797	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	183.3946	187.7493	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	173.2620	177.5815	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	130.6752	135.2308	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	111.0707	115.3507	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	94.1804	98.2038	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	53.0367	51.1601	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1389.6486	1404.9705	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	112.0306	106.3844	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1049.7914	1061.1076	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	49,545	116.3914	110.4076	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	166.7969	157.0097	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	193.7182	181.9975	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	281.6171	266.8574	0.0000	0.0000	10,000	2,702,600.00		
Sep 2015	ZAUS	11.54 Put	50,000	301.4785	286.3089	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	506.2678	505.0796	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	370.8196	370.6477	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	272.7317	273.9466	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	13.40 Call	8,775	229.4286	231.3086	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	174.7252	177.5582	0.0000	0.0000	10,000	1,706,600.00		
Sep 2015	ZAUS	14.30 Call	50,000	155.2351	158.4657	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	149.7816	153.7181	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1275.2787	1286.1715	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	127.5787	123.0715	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1234.1931	1247.4431	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1089.8764	1099.5462	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	963.7133	963.4157	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	358.1839	341.7329	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	428.0292	427.5178	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	410.4278	410.4952	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	394.0271	394.6627	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	359.0215	359.4223	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	258.6830	262.5108	0.0000	0.0000	0	0.00		
			<u>1,495,702</u>					<u>20,000.00</u>	<u>4,409,200.00</u>	<u>15 402 314.00</u>	<u>3 908 403 851.63</u>
	Total		<u>2,861,060</u>					<u>50,737.00</u>	<u>364,041,287.70</u>	<u>93 110 034.00</u>	<u>743 281 822 705.83</u>
Future											
Mar 2015	ZAZW	Future	12	1.7365	1.7440	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>3,724,948</u>					<u>61,743.00</u>	<u>488 847 822.70</u>	<u>125,714,424</u>	<u>1,052,918,551,452.67</u>