



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-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	142.7620	157.5447	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20000.00</u>	<u>2614800.00</u>
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	<b>20000.00</b>	<b>2614800.00</b>
<b>Future</b>											
Mar 2015	CAGE	Future	30	814.0100	988.7500	0.0000	0.0000	0	0.00		
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>30.00</u>	<u>450000.00</u>
		<b>Total</b>	<b>30</b>					<b>0.00</b>	<b>0.00</b>	<b>30.00</b>	<b>450000.00</b>
<b>Option</b>											
Feb 2015	DAEU	12.87 Call	5,000	259.8449	270.3930	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	13.17 Call	4,000	102.1653	112.4002	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	7.9784	7.0179	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1270.2784	1268.5179	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	172.7464	168.6075	0.0000	0.0000	0	0.00		
			<u>15,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5000.00</u>	<u>1064000.00</u>
		<b>Total</b>	<b>15,000</b>					<b>0.00</b>	<b>0.00</b>	<b>5000.00</b>	<b>1064000.00</b>
<b>Future</b>											
Feb 2015	DAUS	Future	1,405	11.5862	11.6190	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	681	11.5881	11.6209	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.6029	11.6358	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.6066	11.6396	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.6308	11.6637	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.6588	11.6916	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.7178	11.7509	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.7722	11.8058	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.7967	11.8305	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.8288	11.8629	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.8910	11.9257	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>
Aug 2015	DAUS	Future	250	11.9461	11.9812	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.9727	12.0080	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.0069	12.0424	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.0639	12.0999	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.1165	12.1525	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.1408	12.1769	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.1651	12.2012	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.3196	12.3554	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.4955	12.5302	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.6870	12.7206	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.8629	12.8954	0.0000	0.0000	0	0.00		
			<u>18,446</u>					<u>0.00</u>	<u>0.00</u>	<u>2762070.00</u>	<u>26512885836.40</u>

Option

Feb 2015	DAUS	11.61 Call	5,000	91.7118	116.7042	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	2.9863	3.0557	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	16.4513	13.6469	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	151.5794	175.8954	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.7396	0.5053	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	12.4233	12.5382	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	26.6329	26.9772	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	44.0048	40.9100	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	255.5015	276.7007	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	180.1167	194.2723	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.8640	1.0874	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	58.4597	54.4510	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	99.3322	105.3510	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	20.8973	19.4048	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	66.9634	61.0378	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	211.7242	221.4042	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	22.3260	21.5399	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	33.9133	32.5493	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	50.2458	48.0577	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	85.9700	81.9527	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	313.8209	325.2562	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	231.5824	238.9659	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	41.0444	42.2411	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	46.8212	45.6869	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	105.4186	100.1396	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	245.3783	250.3863	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	53.3209	53.7764	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	57.6964	56.5796	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	120.2651	116.3485	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	12.71 Call	250	264.9443	268.3433	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	69.2256	72.6747	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	67.6697	65.4828	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	135.2300	130.1510	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	273.8780	278.5363	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	78.3898	81.0048	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	76.2927	74.9202	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	148.0439	141.3084	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	221.7721	212.1851	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	281.7287	289.0048	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	205.1631	210.5302	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	88.4057	93.3400	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	86.1781	82.9760	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	159.0177	150.4278	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	288.1650	297.9127	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	102.4661	113.9327	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	93.5657	90.9992	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	166.4261	158.1590	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	297.3882	306.6079	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	105.0670	110.2842	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	99.6829	98.4510	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	171.0385	163.5185	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	304.9955	313.1897	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	103.7154	109.9237	0.0000	0.0000	0	0.00		
			<u>74,950</u>					<i>0.00</i>	<i>0.00</i>	<i>4776669.00</i>	<i>374206306.43</i>
<b>Total</b>			<b>93,396</b>					<b>0.00</b>	<b>0.00</b>	<b>7538739.00</b>	<b>26887092142.83</b>
<b>Future</b>											
Mar 2015	EUUS	Future	358	1.1338	1.1306	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	250	1.1348	1.1316	0.0000	0.0000	0	0.00		
			<u>608</u>					<i>0.00</i>	<i>0.00</i>	<i>14595.00</i>	<i>196597652.00</i>
<b>Total</b>			<b>608</b>					<b>0.00</b>	<b>0.00</b>	<b>14595.00</b>	<b>196597652.00</b>
<b>Future</b>											
Mar 2015	ZAAD	Future	9,101	9.0669	9.0140	9.0793	9.0510	685	6,214,772.00		
Jun 2015	ZAAD	Future	10,245	9.1451	9.0918	0.0000	0.0000	90	818,262.00		
Sep 2015	ZAAD	Future	750	9.2325	9.1785	0.0000	0.0000	0	0.00		
			<u>20,096</u>					<i>775.00</i>	<i>7,033,034.00</i>	<i>2479553.00</i>	<i>19590081496.30</i>
<b>Option</b>											
Mar 2015	ZAAD	9.00 Put	5,000	185.3397	205.4915	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	435.0280	470.7327	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	47.6504	37.9956	0.0000	0.0000	0	0.00		

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Mar 2015	ZAAD	10.20 Call	201	13.1803	10.2394	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	133.6814	139.0880	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	334.2513	298.9423	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	172.2502	149.0246	0.0000	0.0000	0	0.00		
			<u>6,206</u>					<u>0.00</u>	<u>0.00</u>	<u>14721.00</u>	<u>1257840.66</u>
	<b>Total</b>		<b>26,302</b>					<b>775.00</b>	<b>7,033,034.00</b>	<b>2494274.00</b>	<b>19591339336.96</b>
<b>Future</b>											
Mar 2015	ZACA	Future	140	9.2359	9.1418	0.0000	0.0000	0	0.00		
			<u>140</u>					<u>0.00</u>	<u>0.00</u>	<u>28496.00</u>	<u>218747673.10</u>
	<b>Total</b>		<b>140</b>					<b>0.00</b>	<b>0.00</b>	<b>28496.00</b>	<b>218747673.10</b>
<b>Future</b>											
Mar 2015	ZAEU	Future	95,859	13.1949	13.1955	13.2481	13.2154	1,685	22,291,023.20		
Jun 2015	ZAEU	Future	69,181	13.3938	13.3943	13.4217	13.4217	1,074	14,390,958.20		
Sep 2015	ZAEU	Future	6,707	13.6152	13.6168	0.0000	0.0000	0	0.00		
			<u>171,747</u>					<u>2,759.00</u>	<u>36,681,981.40</u>	<u>5954008.00</u>	<u>74422885802.00</u>
<b>Option</b>											
Mar 2015	ZAEU	12.45 Put	15,500	22.7363	21.1679	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	437.8099	437.6038	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	144.2015	145.0229	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	367.2844	368.6973	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	685.6239	683.9412	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	863.5809	860.8669	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	881.8216	879.0243	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1095.6143	1092.1466	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	14.7960	11.4513	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	13.9109	10.6008	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	10.9795	7.8489	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	10.6111	7.5116	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	10.2587	7.1906	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	10.1444	7.0873	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	9.7046	6.6908	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	8.3502	5.4930	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	119.0929	118.1814	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	439.9975	438.4298	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	314.8742	312.3134	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	107.5205	103.0217	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	779.5151	773.9903	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	281.0580	282.8557	0.0000	0.0000	0	0.00		
			<u>309,265</u>					<u>0.00</u>	<u>0.00</u>	<u>2835245.00</u>	<u>406095828.74</u>

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<b>Total</b>			<b>481,012</b>					<b>2,759.00</b>	<b>36,681,981.40</b>	8789253.00	74828981630.74
<b>Future</b>											
Mar 2015	ZAFR	Future	3,031	12.5595	12.5913	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,502	12.7871	12.8165	0.0000	0.0000	243	3,114,409.50		
			<u>9,533</u>					<u>243.00</u>	<u>3,114,409.50</u>	<u>435232.00</u>	<u>3967192596.00</u>
<b>Total</b>			<b>9,533</b>					<b>243.00</b>	<b>3,114,409.50</b>	435232.00	3967192596.00
<b>Future</b>											
Mar 2015	ZAGB	Future	33,509	17.5273	17.5335	17.5025	17.5025	4	70,010.00		
Jun 2015	ZAGB	Future	6,360	17.7637	17.7705	0.0000	0.0000	103	1,830,361.50		
Sep 2015	ZAGB	Future	1,045	18.0223	18.0302	0.0000	0.0000	0	0.00		
			<u>40,914</u>					<u>107.00</u>	<u>1,900,371.50</u>	<u>4553323.00</u>	<u>66471134927.40</u>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	34.1905	35.2880	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	86.5666	89.7359	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	73.1001	77.6784	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	28.9931	29.0758	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	19.4782	18.7536	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	11.4432	11.0924	0.0000	0.0000	0	0.00		
			<u>64,662</u>					<u>0.00</u>	<u>0.00</u>	<u>918714.00</u>	<u>200733431.43</u>
<b>Total</b>			<b>105,576</b>					<b>107.00</b>	<b>1,900,371.50</b>	5472037.00	66671868358.83
<b>Future</b>											
Mar 2015	ZAJY	Future	555	0.0991	0.0992	0.0992	0.0992	3,276	32,492,678.40		
Jun 2015	ZAJY	Future	13,998	0.1006	0.1007	0.0000	0.0000	0	0.00		
			<u>14,553</u>					<u>3,276.00</u>	<u>32,492,678.40</u>	<u>653866.00</u>	<u>6689953408.60</u>
<b>Total</b>			<b>14,553</b>					<b>3,276.00</b>	<b>32,492,678.40</b>	653866.00	6689953408.60
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1259	0.1265	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	144	0.1252	0.1250	0.0000	0.0000	0	0.00		
			<u>152</u>					<u>0.00</u>	<u>0.00</u>	<u>339.00</u>	<u>4257210.00</u>
<b>Total</b>			<b>152</b>					<b>0.00</b>	<b>0.00</b>	339.00	4257210.00
<b>Future</b>											
Mar 2015	ZANN	Future	10,840	0.0566	0.0567	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	70,294	0.0496	0.0494	0.0000	0.0000	0	0.00		
			<u>81,134</u>					<u>0.00</u>	<u>0.00</u>	<u>205746.00</u>	<u>1253491560.00</u>
<b>Total</b>			<b>81,134</b>					<b>0.00</b>	<b>0.00</b>	205746.00	1253491560.00

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<b>Future</b>											
Mar 2015	ZAUM	Future	1,911	11.6382	11.6712	11.6921	11.6514	17	19,824,110.00		
Jun 2015	ZAUM	Future	213	11.8024	11.8362	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	145	11.9803	12.0156	11.9956	11.9936	10	11,995,200.00		
			<u>2,269</u>					<u>27.00</u>	<u>31,819,310.00</u>	<u>81440.00</u>	<u>78499196640.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	41887.7685	44802.3393	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4103.00</u>	<u>137198464.38</u>
		<b>Total</b>	<b>2,689</b>					<b>27.00</b>	<b>31,819,310.00</b>	<b>85543.00</b>	<b>78636395104.38</b>
<b>Future</b>											
Mar 2015	ZAUS	Future	1,176,112	11.6382	11.6712	11.7137	11.6367	39,915	464,948,093.60		
Jun 2015	ZAUS	Future	99,754	11.8024	11.8362	11.8655	11.8167	1,284	15,201,410.50		
Sep 2015	ZAUS	Future	24,050	11.9803	12.0156	12.0033	11.9951	955	11,461,535.50		
Dec 2015	ZAUS	Future	38,642	12.1464	12.1825	0.0000	0.0000	0	0.00		
			<u>1,338,558</u>					<u>42,154.00</u>	<u>491,611,039.60</u>	<u>77781991.00</u>	<u>740239885434.80</u>
<b>Option</b>											
Mar 2015	ZAUS	10.10 Put	69,965	1.0807	1.1878	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	2.1271	2.3575	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	3.8495	4.2595	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	6.6170	6.9344	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	7.6621	7.9197	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	8.6274	8.8209	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	8.8884	9.0638	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	12.0242	11.9457	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	654.5807	687.0790	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	16.3807	15.8790	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	441.4456	471.1403	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	66.0092	61.7643	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	80.6981	75.3960	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	335.5845	362.1169	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	104.6309	97.6691	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	120.1139	112.1240	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	253.2539	276.0723	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	247.9923	270.5269	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	159.7923	149.3269	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	222.9019	243.9978	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	255.6937	240.1865	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	163.8527	180.4530	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	160.6389	176.9451	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	134.5118	148.3007	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	121.9797	134.4750	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	11.91 Put	7,500	391.4289	370.6740	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	100.5620	110.7118	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	462.3620	439.5118	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	91.4462	100.5481	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	41.3644	44.7362	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	903.1644	873.5362	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	36.4026	39.2423	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	34.7367	37.3984	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	24.9068	26.5988	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	13.8690	14.9805	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.9417	1.0888	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	34.3796	33.2132	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	36.3070	35.0557	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	41.5138	40.0301	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	65.4875	62.9092	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	65,000	68.7167	65.9897	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	1,800	180.3648	168.5746	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	537.5463	557.9848	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	526.7589	546.8028	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	224.3589	210.6028	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	475.8266	493.9219	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	452.1882	469.3225	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	247.6964	254.0565	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	200.4320	204.7363	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	189.8015	193.6173	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	145.3391	147.1719	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	124.4330	125.9303	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	106.3324	107.2425	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	50.3397	49.7338	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1433.7478	1468.3145	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	103.9724	100.1836	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1088.3916	1119.6079	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	49,545	108.0916	104.0079	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	155.8890	148.3846	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	181.5364	172.2269	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	261.9247	248.4033	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	281.2813	267.0365	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	528.5349	541.7057	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	389.7671	398.6094	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	289.2025	295.3376	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	244.9884	250.1010	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	188.1752	192.1093	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
Sep 2015	ZAUS	14.30 Call	50,000	167.8852	171.4249	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	160.2155	163.7994	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1315.9703	1349.4450	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	119.5703	116.9450	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1277.4017	1307.0567	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1130.3849	1158.0281	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	995.4534	1020.8949	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	336.1475	318.5630	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	444.7084	455.5687	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	426.8695	437.3908	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	410.2534	420.4623	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	373.8427	383.9351	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	271.6994	279.7291	0.0000	0.0000	0	0.00		
			<u>1,493,702</u>					<u>0.00</u>	<u>0.00</u>	<u>15404314.00</u>	<u>3908677371.63</u>
	<b>Total</b>		<b>2,832,260</b>					<b>42,154.00</b>	<b>491,611,039.60</b>	93186305.00	744148562806.43
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.7381	1.7535	0.0000	0.0000	0	0.00		
			<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>	<u>451622.00</u>
	<b>Total</b>		<b>12</b>					<b>0.00</b>	<b>0.00</b>	51.00	451622.00
	<b>Grand Total</b>		<b>3,672,397</b>					<b>49,341.00</b>	<b>604652824.40</b>	<b>125,804,770</b>	<b>1,053,963,697,144.57</b>