



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	126.5771	86.5317	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	528.0000	341.5200	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	13.17 Call	4,000	51.8535	29.0315	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	1.1104	1.1092	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1262.5104	1389.1092	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	156.2829	133.0282	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>4 000.00</u>	<u>1 064 000.00</u>
		Total	10,000					0.00	0.00	4 000.00	1 064 000.00
Future											
Feb 2015	DAUS	Future	1,405	11.5927	11.4639	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	681	11.5942	11.4654	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.6092	11.4808	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,248	11.6112	11.4828	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.6132	11.4848	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.6392	11.5104	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.6678	11.5388	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.7289	11.5986	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.7850	11.6533	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8105	11.6782	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.8437	11.7107	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9083	11.7739	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	11.9651	11.8294	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.9925	11.8562	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.0277	11.8906	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.0865	11.9480	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.1407	12.0011	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.1655	12.0256	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.1904	12.0501	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.3456	12.2048	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.5191	12.3807	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.7080	12.5723	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.8815	12.7481	0.0000	0.0000	0	0.00		
			<u>23,194</u>					<u>0.00</u>	<u>0.00</u>	<u>2 767 468.00</u>	<u>26 575 119 393.00</u>

Option

Feb 2015	DAUS	11.61 Call	5,000	55.5274	25.8340	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.20 Call	2,500	422.5902	0.0000	0.0000	0.0000	5,000	1,766,800.00		
Feb 2015	DAUS	10.80 Put	300	2.6618	3.4155	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	14.3811	24.5753	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	135.5598	84.6052	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.3133	0.2703	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.57 Call	5,000	201.8441	0.0000	0.0000	0.0000	5,000	908,400.00		
Mar 2015	DAUS	10.80 Put	300	10.7894	14.1360	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	22.3937	35.1875	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	37.4307	57.7785	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	245.7808	182.4768	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	167.3929	123.3573	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.7565	0.8759	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	50.6189	75.0416	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	85.5910	63.7012	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	20.0477	24.9004	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	57.9276	81.0503	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	197.9414	155.4309	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	2.1257	6.2669	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	27.9129	34.8755	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	42.8968	53.1493	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	76.6737	99.7015	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	300.1161	246.1969	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	217.4337	177.7580	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	30.0267	23.9290	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	40.5771	48.5405	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	93.7343	114.7600	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	231.7339	194.8427	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	47.1340	34.4285	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	10.80 Put	300	52.2007	59.5253	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	107.6383	124.1255	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	252.3557	217.0391	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	65.1171	51.4943	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	62.0550	69.4981	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	121.3856	140.1279	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	264.4360	230.9105	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	76.5485	60.2337	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	71.4836	77.4577	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	134.4888	152.8105	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	202.7577	241.6436	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	276.4289	243.5070	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	201.7846	177.8566	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	90.1616	69.9519	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	80.5237	83.7570	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	144.6390	162.9640	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	286.2401	255.0318	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	110.6296	88.0256	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	87.9110	88.3615	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	152.2307	170.6530	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	295.4339	264.8419	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	107.1358	87.3366	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	94.2439	94.7422	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	157.5742	175.9413	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	303.1130	272.2874	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	107.2386	87.2185	0.0000	0.0000	0	0.00		
			<u>82,450</u>					<u>10,000.00</u>	<u>2,675,200.00</u>	<u>4 786 669.00</u>	<u>376 881 506.43</u>
	Total		105,644					10,000.00	2,675,200.00	7 554 137.00	26 952 000 899.43
Future											
Mar 2015	EUUS	Future	358	1.1333	1.1349	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	300	1.1345	1.1361	0.0000	0.0000	0	0.00		
			<u>658</u>					<u>0.00</u>	<u>0.00</u>	<u>14 865.00</u>	<u>199 674 932.00</u>
	Total		658					0.00	0.00	14 865.00	199 674 932.00
Future											
Mar 2015	ZAAD	Future	8,100	9.0831	8.9808	9.0200	9.0200	4	36,080.00		
Jun 2015	ZAAD	Future	11,448	9.1665	9.0616	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	750	9.2627	9.1545	0.0000	0.0000	0	0.00		
			<u>20,298</u>					<u>4.00</u>	<u>36,080.00</u>	<u>2 485 361.00</u>	<u>19 641 884 120.60</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	141.5077	190.8556	0.0000	0.0000	0	0.00		

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Mar 2015	ZAAD	9.40 Put	201	393.2253	474.0275	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	30.3545	20.3190	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	6.5833	4.4462	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	55.6020	69.8679	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	103.5665	129.0483	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	225.1842	270.5359	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	314.0617	266.8138	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	191.7086	159.8571	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	155.0011	128.7052	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		27,107					4.00	36,080.00	2 510 685.00	19 645 530 415.26
Future											
Mar 2015	ZACA	Future	140	9.3610	9.2309	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.4881	9.3551	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											
Mar 2015	ZAEU	Future	78,872	13.1990	13.0716	13.2177	13.1475	49,986	657,601,724.20		
Jun 2015	ZAEU	Future	69,196	13.4056	13.2737	13.3768	13.3710	350	4,680,430.00		
Sep 2015	ZAEU	Future	10,707	13.6359	13.4998	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	1,550	13.8588	13.7189	0.0000	0.0000	0	0.00		
			<u>160,325</u>					<u>50,336.00</u>	<u>662,282,154.20</u>	<u>6 034 702.00</u>	<u>75 486 762 571.20</u>
Option											
Mar 2015	ZAEU	12.45 Put	15,500	17.4372	24.1235	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	429.2832	334.8159	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	129.2704	174.8919	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	348.4672	436.8129	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	666.9526	777.2857	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	14,355	846.2073	962.5397	0.0000	0.0000	13,938	11,643,452.87		
Mar 2015	ZAEU	14.02 Put	8,500	864.5932	981.3756	0.0000	0.0000	6,076	5,157,259.04		
Mar 2015	ZAEU	14.25 Put	20,000	1080.0923	1200.8981	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	8.1584	6.4763	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	18,750	7.5235	6.0002	0.0000	0.0000	11,245	103,307.10		
Mar 2015	ZAEU	15.25 Call	7,000	5.4961	4.4691	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	5.2506	4.2823	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	5.0178	4.1048	0.0000	0.0000	5,000	42,850.00		
Mar 2015	ZAEU	15.32 Call	20,000	4.9430	4.0477	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	4.6563	3.8285	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	3.7972	3.1675	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	104.3421	122.7387	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	13.40 Put	7,300	413.3239	482.7822	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	297.6568	253.0512	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	93.7420	81.4727	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	741.6016	820.0767	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	271.6095	255.6610	0.0000	0.0000	0	0.00		
			<u>315,070</u>					<u>36,259.00</u>	<u>16,946,869.01</u>	<u>2 896 504.00</u>	<u>429 467 147.75</u>
	Total		475,395					86,595.00	679,229,023.21	8 931 206.00	75 916 229 718.95
Future											
Mar 2015	ZAFR	Future	3,031	12.6472	12.4386	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,502	12.8905	12.6736	0.0000	0.0000	0	0.00		
			<u>9,533</u>					<u>0.00</u>	<u>0.00</u>	<u>435 232.00</u>	<u>3 967 192 596.00</u>
	Total		9,533					0.00	0.00	435 232.00	3 967 192 596.00
Future											
Mar 2015	ZAGB	Future	35,308	17.7350	17.5746	17.7250	17.6961	2,035	36,043,001.00		
Jun 2015	ZAGB	Future	6,881	17.9823	17.8168	17.9800	17.9800	4	71,920.00		
Sep 2015	ZAGB	Future	1,037	18.2552	18.0838	0.0000	0.0000	0	0.00		
			<u>43,226</u>					<u>2,039.00</u>	<u>36,114,921.00</u>	<u>4 558 762.00</u>	<u>66 567 059 908.20</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	17.5631	28.2797	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	38.2065	68.4883	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	84.0008	57.3091	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	32.0889	22.9675	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	21.7068	15.9440	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	12.1610	8.9864	0.0000	0.0000	0	0.00		
			<u>64,662</u>					<u>0.00</u>	<u>0.00</u>	<u>918 714.00</u>	<u>200 733 431.43</u>
	Total		107,888					2,039.00	36,114,921.00	5 477 476.00	66 767 793 339.63
Future											
Mar 2015	ZAJY	Future	555	0.0981	0.0970	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0997	0.0985	0.1001	0.1001	0	0.00		
			<u>14,553</u>					<u>0.00</u>	<u>0.00</u>	<u>653 866.00</u>	<u>6 689 953 408.60</u>
	Total		14,553					0.00	0.00	653 866.00	6 689 953 408.60
Future											
Mar 2015	ZAKS	Future	8	0.1265	0.1253	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1239	0.1241	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>
	Total		1,878					0.00	0.00	3 791.00	46 803 110.00

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Future											
Mar 2015	ZANN	Future	14,340	0.0560	0.0559	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	74,494	0.0483	0.0482	0.0000	0.0000	0	0.00		
			<u>88,834</u>					<u>0.00</u>	<u>0.00</u>	<u>217 646.00</u>	<u>1 312 557 560.00</u>
		Total	88,834					0.00	0.00	217 646.00	1 312 557 560.00
Future											
Mar 2015	ZAUM	Future	1,937	11.6468	11.5180	11.6600	11.5910	14	16,256,450.00		
Jun 2015	ZAUM	Future	186	11.8163	11.6839	11.7651	11.7642	10	11,764,470.00		
Sep 2015	ZAUM	Future	166	12.0003	11.8638	0.0000	0.0000	0	0.00		
			<u>2,289</u>					<u>24.00</u>	<u>28,020,920.00</u>	<u>82 041.00</u>	<u>79 195 277 090.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	41747.4594	31752.9135	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4 103.00</u>	<u>137 198 464.38</u>
		Total	2,709					24.00	28,020,920.00	86 144.00	79 332 475 554.38
Future											
Mar 2015	ZAUS	Future	1,193,973	11.6468	11.5180	11.6666	11.5578	45,406	527,169,460.40		
Jun 2015	ZAUS	Future	96,849	11.8163	11.6839	11.8343	11.7371	6,947	81,893,051.60		
Sep 2015	ZAUS	Future	26,033	12.0003	11.8638	11.9847	11.9448	2,056	24,599,831.40		
Dec 2015	ZAUS	Future	38,642	12.1712	12.0312	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	Future	0	12.3514	12.2107	0.0000	0.0000	5,000	58,217,500.00		
			<u>1,355,497</u>					<u>59,409.00</u>	<u>691,879,843.40</u>	<u>78 095 036.00</u>	<u>743 852 408 921.00</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.6684	0.9103	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	1.5289	2.1999	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	3.0805	3.8424	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	5.2240	6.6885	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	6.0361	7.7897	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	6.7875	8.8180	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	6.9912	9.0982	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	9.4484	12.5214	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	659.7000	538.0205	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	12.9000	20.0205	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	440.9386	338.2483	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	55.3987	86.1521	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	68.5497	104.2609	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	330.5023	242.6251	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	317.1441	231.4083	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	90.3441	133.4083	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	104.6443	152.0618	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	285.2341	204.9520	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	11.54 Call	9,300	244.1896	173.5641	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	238.6744	169.6317	0.0000	0.0000	1,000	203,000.00		
Mar 2015	ZAUS	11.55 Put	120	141.8744	201.6317	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	212.3982	151.2010	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	188.2694	0.0000	0.0000	0.0000	10,000	1,882,700.00		
Mar 2015	ZAUS	11.72 Put	7,500	234.5054	316.5623	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	150.9141	106.8851	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	147.5963	104.4448	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	120.8015	84.9067	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	108.0881	75.7461	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	368.9150	466.0442	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	86.6363	60.4520	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	439.8363	542.4520	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	77.6375	54.0956	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	30.7842	21.6799	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	883.9842	1003.6799	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	26.4974	18.7198	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	25.0774	17.7391	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	17.0112	10.2426	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	9.0411	5.2596	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.5913	0.6316	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	27.5469	35.2617	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	29.2628	37.3459	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	33.9355	43.0001	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	55.9752	69.3345	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	58.9953	72.9101	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	643.6490	545.5313	0.0000	0.0000	2,170	999,936.00		
Jun 2015	ZAUS	11.48 Call	1,600	532.3907	446.3929	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	521.0871	436.4521	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	204.7871	252.5521	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	467.6500	389.8124	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	442.8180	368.3342	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	233.6709	194.3924	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	187.0525	155.4038	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	176.6811	146.8259	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	133.7420	110.1743	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	113.6906	93.5647	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	96.4876	79.3623	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	48.1436	47.3500	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1451.0810	1313.8452	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	94.5731	106.9424	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1098.5059	974.9175	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	11.00 Put	59,545	98.2059	111.1175	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	140.5488	159.7222	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	163.4368	190.1273	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	238.3029	287.7795	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	256.9277	308.6273	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	517.6975	456.4548	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	379.7961	334.9343	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	281.5507	248.0811	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	238.6407	208.9946	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	183.7573	161.2240	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	164.3186	148.4666	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	157.3936	146.3821	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1333.0062	1202.8103	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	111.8062	121.6103	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1293.2269	1164.8689	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1140.7018	1020.9425	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	999.3683	890.0044	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	309.1410	361.3865	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	439.0620	395.6753	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	421.6539	379.9845	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	405.4766	365.4130	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	370.0325	332.2917	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	270.8633	243.0260	0.0000	0.0000	0	0.00		
			<u>1,523,992</u>					<u>13,170.00</u>	<u>3,085,636.00</u>	<u>15 480 364.00</u>	<u>3 920 922 173.63</u>
		Total	2,879,489					72,579.00	694,965,479.40	93 575 400.00	747 773 331 094.63
Future											
Mar 2015	ZAZW	Future	12	1.7344	1.7147	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	3,735,501					171,241.00	1 441 041 623.61	126,394,289	1,059,756,481,466.68