



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	167.5333	194.8663	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											
Feb 2015	DAEU	14.41 Call	2,000	1.3615	2.2630	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1047.2615	1022.1630	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	191.7551	201.1394	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2 000.00</u>	<u>1 064 000.00</u>
		Total	6,000					0.00	0.00	2 000.00	1 064 000.00
Future											
Feb 2015	DAUS	Future	1,405	11.7098	11.7565	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	681	11.7098	11.7565	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.7212	11.7641	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,248	11.7231	11.7660	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.7250	11.7679	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.7498	11.7930	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,964	11.7776	11.8218	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.8384	11.8838	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8993	11.9410	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.9249	11.9670	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.9583	12.0010	0.0000	0.0000	2,500	29,918,750.00		
Jul 2015	DAUS	Future	250	12.0231	12.0671	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0802	12.1265	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.1078	12.1565	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1434	12.1951	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.2027	12.2594	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2579	12.3169	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2834	12.3407	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	DAUS	Future	250	12.3090	12.3645	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.4674	12.5153	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.6413	12.6899	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8306	12.8801	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0045	13.0548	0.0000	0.0000	0	0.00		
			<u>23,305</u>					<u>2,500.00</u>	<u>29,918,750.00</u>	<u>2 780 079.00</u>	<u>26 723 639 268.80</u>

Option

Feb 2015	DAUS	11.20 Call	2,500	521.1327	564.5115	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	0.4817	0.7391	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	3.0472	3.3230	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	188.3915	226.4709	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.0455	0.0726	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	10,000	201.6646	237.6587	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.95 Call	10,000	61.5864	79.0813	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.57 Call	5,000	265.6378	300.8295	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	6.4964	6.5963	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	16.9322	16.6874	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	25.5668	24.8815	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	312.7869	345.2684	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	213.9933	237.8129	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	6.9309	7.4481	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	35.6698	34.2926	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	110.9712	123.9731	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	16.7196	15.3429	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	49.6103	45.9358	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	245.1015	263.9238	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	24.3363	23.7798	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	25.9222	22.9527	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	38.6567	34.7021	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	66.9739	61.1536	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	361.9511	381.5643	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	263.8995	277.0105	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	46.2425	46.4737	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	35.8129	32.1213	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	83.6806	77.0306	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	274.2502	285.8776	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	58.7396	61.0227	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	44.6862	42.0937	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	97.3878	90.0264	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	292.1690	303.2197	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	76.7005	79.9611	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	53.8831	51.0103	0.0000	0.0000	0	0.00		

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Aug 2015	DAUS	11.15 Put	250	107.7450	99.3325	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	300.4629	311.0910	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	88.1445	90.3077	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	61.1409	58.0774	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	115.9121	106.5619	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	183.6806	170.4954	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	308.5303	319.2509	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	221.9421	229.3704	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	97.5909	102.4891	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	67.7687	64.6686	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	122.1351	112.2051	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	315.5950	327.5912	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	113.8303	123.2720	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	73.1226	68.8394	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	125.7470	117.4318	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	321.1036	332.4484	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	114.4050	120.0918	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	75.6570	73.3576	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	128.7444	119.5982	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	324.1448	334.1898	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	113.0598	118.2176	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	280.8343	266.2013	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	323.9893	326.9558	0.0000	0.0000	0	0.00		
			<u>99,450</u>					<u>0.00</u>	<u>0.00</u>	<u>4 808 669.00</u>	<u>379 736 996.43</u>
Total			122,755					2,500.00	29,918,750.00	7 588 748.00	27 103 376 265.23
Future											
Mar 2015	EUUS	Future	337	1.1407	1.1388	1.1437	1.1399	15	171,173.00		
Jun 2015	EUUS	Future	300	1.1420	1.1401	0.0000	0.0000	0	0.00		
			<u>637</u>					<u>15.00</u>	<u>171,173.00</u>	<u>14 919.00</u>	<u>200 287 531.00</u>
Total			637					15.00	171,173.00	14 919.00	200 287 531.00
Future											
Mar 2015	ZAAD	Future	8,180	9.1125	9.0892	9.1250	9.1250	85	775,362.50		
Jun 2015	ZAAD	Future	11,446	9.1967	9.1723	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	767	9.2941	9.2750	0.0000	0.0000	0	0.00		
			<u>20,393</u>					<u>85.00</u>	<u>775,362.50</u>	<u>2 486 523.00</u>	<u>19 652 618 023.00</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	134.0494	151.6191	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	375.0091	398.7121	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	36.2758	37.5749	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	8.0579	8.7771	0.0000	0.0000	0	0.00		

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Jun 2015	ZAAD	8.40 Put	201	61.8425	68.2965	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	111.7069	121.9210	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	233.4798	250.3573	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	352.2939	346.6639	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	221.3532	219.8641	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	181.0168	180.4285	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		27,202					85.00	775,362.50	2 511 847.00	19 656 264 317.66
Future											
Mar 2015	ZACA	Future	140	9.4381	9.4654	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.5682	9.5945	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	1.8389	1.8445	1.8518	1.8518	138	2,555,484.00		
			<u>138</u>					<u>138.00</u>	<u>2,555,484.00</u>	<u>138.00</u>	<u>2 555 484.00</u>
	Total		138					138.00	2,555,484.00	138.00	2 555 484.00
Future											
Mar 2015	ZAEU	Future	84,802	13.4120	13.4382	13.4854	13.3982	840	11,270,371.30		
Jun 2015	ZAEU	Future	99,711	13.6252	13.6503	13.7100	13.6180	60,679	831,665,452.60		
Sep 2015	ZAEU	Future	10,707	13.8588	13.8926	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	1,550	14.0874	14.1299	0.0000	0.0000	0	0.00		
			<u>196,770</u>					<u>61,519.00</u>	<u>842,935,823.90</u>	<u>6 119 856.00</u>	<u>76 645 379 045.30</u>
Option											
Mar 2015	ZAEU	12.45 Put	15,500	5.7248	6.5986	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	589.7665	615.7249	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	53.8953	53.2409	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	200.0325	195.8143	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	479.7303	465.4528	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	648.3366	630.8672	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	665.8897	648.1421	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	874.9226	854.3490	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	9.3153	11.2188	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	8.4439	10.2096	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	5.7439	7.0551	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	5.4272	6.6818	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	5.1295	6.3302	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	5.0343	6.2175	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.36 Call	32,000	4.6724	5.7885	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	66.4041	67.5463	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	302.9577	296.5308	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	370.3047	384.3270	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	110.7508	117.1321	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	608.8350	592.4305	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	298.9938	312.5367	0.0000	0.0000	0	0.00		
			<u>285,965</u>					<i>0.00</i>	<i>0.00</i>	<i>2 922 525.00</i>	<i>431 735 009.88</i>
	Total		482,735					61,519.00	842,935,823.90	9 042 381.00	77 077 114 055.18
Future											
Mar 2015	ZAFR	Future	3,046	12.6471	12.7067	0.0000	0.0000	15	190,140.00		
Jun 2015	ZAFR	Future	6,502	12.8934	12.9557	0.0000	0.0000	0	0.00		
			<u>9,548</u>					<i>15.00</i>	<i>190,140.00</i>	<i>435 247.00</i>	<i>3 967 382 736.00</i>
	Total		9,548					15.00	190,140.00	435 247.00	3 967 382 736.00
Future											
Mar 2015	ZAGB	Future	35,997	18.1043	18.1243	18.1070	18.0700	2	36,177.00		
Jun 2015	ZAGB	Future	6,961	18.3593	18.3771	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,039	18.6376	18.6653	0.0000	0.0000	0	0.00		
			<u>43,997</u>					<i>2.00</i>	<i>36,177.00</i>	<i>4 569 570.00</i>	<i>66 762 569 054.70</i>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	8.4866	9.8327	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	13.0175	14.6538	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	54.7191	57.2552	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	144.7782	160.6493	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	47.7618	57.2381	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	31.1582	37.3665	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	16.6942	19.7468	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		112,159					2.00	36,177.00	5 491 784.00	66 963 610 486.13
Future											
Mar 2015	ZAJY	Future	555	0.0988	0.0991	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1004	0.1007	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	0.1278	0.1283	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1264	0.1263	0.0000	0.0000	0	0.00		

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			1,878					0.00	0.00	3 791.00	46 803 110.00
		Total	1,878					0.00	0.00	3 791.00	46 803 110.00
Future											
	Mar 2015	ZANN	Future	19,706	0.0559	0.0536	0.0000	0.0000	0	0.00	
	Dec 2015	ZANN	Future	81,573	0.0455	0.0450	0.0000	0.0000	558	2,457,990.00	
				101,279					558.00	2,457,990.00	237 230.00
		Total	101,279					558.00	2,457,990.00	237 230.00	1 405 601 930.00
Future											
	Mar 2015	ZAUM	Future	1,930	11.7575	11.8007	11.8188	11.7849	47	55,432,360.00	
	Jun 2015	ZAUM	Future	169	11.9307	11.9730	0.0000	0.0000	0	0.00	
	Sep 2015	ZAUM	Future	156	12.1157	12.1651	0.0000	0.0000	0	0.00	
				2,255					47.00	55,432,360.00	82 183.00
		Total									79 364 123 200.00
Option											
	Mar 2015	ZAUM	11.28 Call	420	50906.7129	54964.4207	0.0000	0.0000	0	0.00	
				420					0.00	0.00	4 523.00
		Total	2,675					47.00	55,432,360.00	86 706.00	79 517 334 164.38
Future											
	Mar 2015	ZAUS	Future	1,188,878	11.7575	11.8007	11.8251	11.7450	4,511	53,147,938.00	
	Jun 2015	ZAUS	Future	117,748	11.9307	11.9730	11.9974	11.9500	31,340	375,544,229.30	
	Sep 2015	ZAUS	Future	30,148	12.1157	12.1651	0.0000	0.0000	0	0.00	
	Dec 2015	ZAUS	Future	39,663	12.2893	12.3462	0.0000	0.0000	50	615,250.00	
				1,376,437					35,901.00	429,307,417.30	78 312 409.00
		Total									746 423 745 994.70
Option											
	Mar 2015	ZAUS	10.10 Put	69,965	0.1940	0.2529	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.32 Put	24,155	0.4757	0.5888	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.51 Put	23,800	1.0368	1.2262	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.70 Put	50,000	2.3229	2.6207	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.75 Put	5,000	2.8855	3.2149	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.79 Put	1,112	3.4296	3.7832	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.80 Put	9,300	3.5805	3.9399	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	10.90 Put	46,165	5.4925	5.8984	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.00 Call	20,000	765.8770	809.4855	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.00 Put	76,300	8.3770	8.7855	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.25 Call	10,000	534.5861	575.5797	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.30 Put	9,950	34.8502	31.9228	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.35 Put	100	44.1671	40.3787	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.40 Call	150	412.6840	451.0917	0.0000	0.0000	0	0.00	
	Mar 2015	ZAUS	11.42 Call	10,000	397.5962	435.5615	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	60.0962	54.8615	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	70.8307	64.6440	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	361.2083	397.9700	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	313.6089	348.4588	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	307.1381	341.6952	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	99.6381	90.9952	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	276.0483	309.0722	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	247.0852	278.4751	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	172.6288	158.3972	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	195.5609	223.4561	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	191.3982	218.4069	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	157.5352	179.1871	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	141.3180	161.2392	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	290.7806	267.1642	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	113.7394	130.4584	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	356.2394	329.7584	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	102.0897	117.3528	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	40.6605	46.9820	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	783.1605	746.2820	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	35.0621	40.5212	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	33.2054	38.3754	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	23.1042	26.6650	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	15.6980	18.3070	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	2.3026	3.5274	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	26.0421	23.8329	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	27.1147	24.7852	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	31.2650	28.5440	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	50.7266	46.2083	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	53.3826	48.6226	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	738.5571	771.4778	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	617.1388	646.2202	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	605.0779	633.7007	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	174.3779	160.7007	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	547.8685	574.1893	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	521.1673	546.3343	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	279.6031	292.5643	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	223.9150	233.7782	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	211.3443	220.5395	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	158.8290	165.2185	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	135.6728	140.8874	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	114.6806	118.9644	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	40.1424	38.0173	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	10.60 Call	13,700	1558.3175	1605.4750	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	79.3148	72.5313	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1198.5088	1240.8972	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	82.8088	75.7972	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	124.1023	114.5940	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	146.6865	135.9406	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	209.8330	195.9605	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	227.1016	209.0775	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	770.0285	799.3971	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	588.6187	611.1438	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	431.5596	447.6994	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	317.0956	328.2566	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	267.7894	277.2476	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	203.1978	209.7389	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	180.1341	185.6319	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	166.0914	167.2960	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1430.9225	1484.5142	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	91.6225	88.3142	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1387.1393	1440.4504	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1230.5371	1277.1017	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1091.1099	1134.0936	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	279.7937	261.7986	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	483.0543	500.1515	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	462.7771	478.9647	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	443.8628	459.2042	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	403.4706	416.9779	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	288.3522	297.4640	0.0000	0.0000	0	0.00		
			<u>1,524,492</u>					<u>0.00</u>	<u>0.00</u>	<u>15 480 864.00</u>	<u>3 921 284 523.63</u>
	Total		2,900,929					35,901.00	429,307,417.30	93 793 273.00	750 345 030 518.33
Future											
Mar 2015	ZAZW	Future	12	1.7252	1.7360	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		3,794,271					100,780.00	1 363 780 677.70	126,799,801	1,064,142,223,344.31