



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	113.6109	130.4272	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>											
Feb 2015	DAEU	14.41 Call	2,000	0.0406	0.2253	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1126.4406	1120.3253	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	148.5639	158.0138	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>
		<b>Total</b>	<b>6,000</b>					<b>0.00</b>	<b>0.00</b>	<b>2 000.00</b>	<b>1 064 000.00</b>
<b>Future</b>											
Feb 2015	DAUS	Future	2,586	11.6767	11.7039	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,953	11.6785	11.7057	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.6803	11.7075	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.7045	11.7320	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,964	11.7327	11.7603	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	116	11.7421	11.7697	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,709	11.7931	11.8210	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	6,000	11.8221	11.8499	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8492	11.8774	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8752	11.9035	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.9092	11.9375	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9753	12.0037	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0334	12.0618	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0615	12.0899	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.0975	12.1260	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1576	12.1862	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2137	12.2423	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2396	12.2681	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	12.2655	12.2939	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.4278	12.4560	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.6121	12.6415	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8128	12.8434	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.9971	13.0289	0.0000	0.0000	0	0.00		
			<u>26,964</u>					<u>0.00</u>	<u>0.00</u>	<u>2 800 706.00</u>	<u>26 966 802 438.40</u>

Option

Feb 2015	DAUS	11.20 Call	2,500	479.3444	501.8603	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	0.0557	0.0995	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	1.2204	1.5450	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	122.5733	154.4955	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.0386	0.0245	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	10,000	139.9953	167.5609	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.95 Call	10,000	24.3977	36.5855	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.63 Call	5,000	154.7399	0.0000	0.0000	0.0000	5,000	703,500.00		
Mar 2015	DAUS	11.57 Call	5,000	209.7403	234.3075	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	5.3399	5.2946	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	13.9328	13.7138	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	21.2963	20.8677	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	260.6918	282.0184	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	165.9332	182.8096	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	3.3104	4.2921	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	31.3047	30.6402	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	78.0527	87.8735	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	13.9839	14.4866	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	42.2445	42.5508	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	197.2219	215.6580	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	17.3476	19.7921	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	22.6007	24.0573	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	33.6558	35.3770	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	58.7830	60.7324	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	305.8469	328.7492	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	215.1625	233.3659	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	34.3200	37.9063	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	33.3783	34.3331	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	77.4252	79.7066	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	230.1026	246.1590	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	42.0223	48.6915	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	43.2623	44.0310	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	92.5894	94.6121	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	250.4883	265.4079	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	59.5889	65.0489	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	10.80 Put	300	51.0804	52.8010	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	103.8554	105.1882	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	261.1854	274.6716	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	68.1887	72.5566	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	57.9752	60.3986	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	112.3005	112.7425	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	176.2061	177.1527	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	272.4088	283.7815	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	193.1285	201.3148	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	82.5826	86.0324	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	64.2572	66.6281	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	118.6108	118.3552	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	281.7843	292.0555	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	97.3547	102.5103	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	69.2652	71.5103	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	122.3663	121.4850	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	289.3869	298.6870	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	96.1693	104.0089	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	73.1984	73.7049	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	124.3305	124.3835	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	294.3198	302.4665	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	98.2967	102.6628	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	274.6205	270.2180	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	304.5987	303.8394	0.0000	0.0000	0	0.00		
			<u>104,450</u>					<u>5,000.00</u>	<u>703,500.00</u>	<u>4 813 669.00</u>	<u>380 440 496.43</u>
<b>Total</b>			<b>131,414</b>					<b>5,000.00</b>	<b>703,500.00</b>	<b>7 614 375.00</b>	<b>27 347 242 934.83</b>
<b>Future</b>											
Mar 2015	EUUS	Future	317	1.1376	1.1360	1.1400	1.1400	20	228,000.00		
Jun 2015	EUUS	Future	300	1.1390	1.1374	0.0000	0.0000	0	0.00		
			<u>617</u>					<u>20.00</u>	<u>228,000.00</u>	<u>14 939.00</u>	<u>200 515 531.00</u>
<b>Total</b>			<b>617</b>					<b>20.00</b>	<b>228,000.00</b>	<b>14 939.00</b>	<b>200 515 531.00</b>
<b>Future</b>											
Mar 2015	ZAAD	Future	8,430	9.1053	9.1287	9.0499	9.0124	1,000	9,032,675.00		
Jun 2015	ZAAD	Future	11,546	9.1883	9.2107	0.0000	0.0000	50	459,200.00		
Sep 2015	ZAAD	Future	777	9.2889	9.3108	0.0000	0.0000	0	0.00		
			<u>20,753</u>					<u>1,050.00</u>	<u>9,491,875.00</u>	<u>2 487 927.00</u>	<u>19 665 337 509.90</u>
<b>Option</b>											
Mar 2015	ZAAD	9.00 Put	5,000	103.8049	99.3860	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	352.0137	337.7662	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	18.4846	22.6481	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	ZAAD	10.20 Call	201	2.9670	3.3916	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	51.8050	49.9377	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	98.1668	94.8949	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	216.3663	209.3905	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	326.3051	339.7177	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	197.7088	206.9044	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	159.1590	166.8220	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>
	<b>Total</b>		<b>27,562</b>					<b>1,050.00</b>	<b>9,491,875.00</b>	<b>2 513 251.00</b>	<b>19 668 983 804.56</b>
<b>Future</b>											
Mar 2015	ZACA	Future	140	9.3468	9.4232	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.4740	9.5508	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>
	<b>Total</b>		<b>1,771</b>					<b>0.00</b>	<b>0.00</b>	<b>28 496.00</b>	<b>218 747 673.10</b>
<b>Future</b>											
Jun 2015	ZADK	Future	138	1.8254	1.8275	0.0000	0.0000	0	0.00		
			<u>138</u>					<u>0.00</u>	<u>0.00</u>	<u>138.00</u>	<u>2 555 484.00</u>
	<b>Total</b>		<b>138</b>					<b>0.00</b>	<b>0.00</b>	<b>138.00</b>	<b>2 555 484.00</b>
<b>Future</b>											
Mar 2015	ZAEU	Future	85,056	13.3239	13.3367	13.2996	13.2669	257	3,412,322.20		
Jun 2015	ZAEU	Future	100,529	13.5321	13.5464	13.4905	13.4905	818	11,035,229.00		
Sep 2015	ZAEU	Future	10,707	13.7686	13.7838	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	1,550	13.9980	14.0152	0.0000	0.0000	0	0.00		
			<u>197,842</u>					<u>1,075.00</u>	<u>14,447,551.20</u>	<u>6 121 992.00</u>	<u>76 674 231 198.80</u>
<b>Option</b>											
Mar 2015	ZAEU	12.45 Put	15,500	4.6267	4.9469	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	502.6614	515.0569	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	56.4512	56.4720	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	222.6710	220.1375	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	528.3218	522.3256	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	707.4460	699.6280	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	725.9781	717.9913	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	943.6361	934.0625	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	2.5718	3.3972	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	2.1959	2.9101	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	1.1605	1.5539	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	1.0539	1.4129	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	0.9570	1.2844	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
Mar 2015	ZAEU	15.32 Call	20,000	0.9267	1.2441	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	0.8147	1.0950	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	68.6169	69.9663	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	320.0881	321.0824	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	306.9596	320.6092	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	83.4298	89.8754	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	628.9404	627.9567	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	268.6948	276.2538	0.0000	0.0000	0	0.00		
			285,965					0.00	0.00	2 922 525.00	431 735 009.88
	<b>Total</b>		<b>483,807</b>					<b>1,075.00</b>	<b>14,447,551.20</b>	9 044 517.00	77 105 966 208.68
<b>Future</b>											
Mar 2015	ZAFR	Future	3,067	12.3768	12.4649	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,512	12.6103	12.7048	0.0000	0.0000	10	123,900.00		
			9,579					10.00	123,900.00	435 278.00	3 967 770 331.50
	<b>Total</b>		<b>9,579</b>					<b>10.00</b>	<b>123,900.00</b>	435 278.00	3 967 770 331.50
<b>Future</b>											
Mar 2015	ZAGB	Future	36,051	18.0654	18.1070	18.0075	17.9165	152	2,731,512.10		
Jun 2015	ZAGB	Future	6,961	18.3149	18.3575	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,051	18.5975	18.6407	0.0000	0.0000	0	0.00		
			44,063					152.00	2,731,512.10	4 569 799.00	66 766 693 610.70
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	5.2904	5.7583	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	9.0878	9.5665	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	43.6387	41.6258	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	86.5641	107.5219	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	17.1791	25.1952	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	11.1034	15.7623	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	6.3108	8.2815	0.0000	0.0000	0	0.00		
			68,162					0.00	0.00	922 214.00	201 041 431.43
	<b>Total</b>		<b>112,225</b>					<b>152.00</b>	<b>2,731,512.10</b>	5 492 013.00	66 967 735 042.13
<b>Future</b>											
Mar 2015	ZAJY	Future	555	0.0985	0.0984	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1000	0.1000	0.0000	0.0000	0	0.00		
			14,553					0.00	0.00	653 866.00	6 689 953 408.60
	<b>Total</b>		<b>14,553</b>					<b>0.00</b>	<b>0.00</b>	653 866.00	6 689 953 408.60
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1276	0.1281	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
Dec 2015	ZAKS	Future	1,870	0.1262	0.1263	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	19,706	0.0585	0.0580	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	81,573	0.0467	0.0471	0.0000	0.0000	0	0.00		
			<u>101,279</u>					<u>0.00</u>	<u>0.00</u>	<u>237 230.00</u>	<u>1 405 601 930.00</u>
		<b>Total</b>	<b>101,279</b>					<b>0.00</b>	<b>0.00</b>	<b>237 230.00</b>	<b>1 405 601 930.00</b>
<b>Future</b>											
Mar 2015	ZAUM	Future	1,919	11.7120	11.7395	11.7102	11.6131	19	22,169,760.00		
Jun 2015	ZAUM	Future	186	11.8812	11.9095	11.8851	11.8183	14	16,592,380.00		
Sep 2015	ZAUM	Future	168	12.0695	12.0979	12.0697	12.0697	7	8,448,790.00		
			<u>2,273</u>					<u>40.00</u>	<u>47,210,930.00</u>	<u>82 311.00</u>	<u>79 514 768 200.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	45885.8359	48462.5518	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>2,693</b>					<b>40.00</b>	<b>47,210,930.00</b>	<b>86 834.00</b>	<b>79 667 979 164.38</b>
<b>Future</b>											
Mar 2015	ZAUS	Future	1,179,501	11.7120	11.7395	11.7250	11.5969	17,291	201,691,322.80		
Jun 2015	ZAUS	Future	181,427	11.8812	11.9095	11.8851	11.7684	3,142	37,132,924.10		
Sep 2015	ZAUS	Future	28,064	12.0695	12.0979	12.0023	11.9750	26	311,673.00		
Dec 2015	ZAUS	Future	43,363	12.2456	12.2741	0.0000	0.0000	2,000	24,280,800.00		
			<u>1,432,355</u>					<u>22,459.00</u>	<u>263,416,719.90</u>	<u>78 450 299.00</u>	<u>748 059 464 419.40</u>
<b>Option</b>											
Mar 2015	ZAUS	10.10 Put	69,965	0.0754	0.0930	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.2158	0.2534	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.5375	0.6055	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	1.3716	1.4729	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	1.7553	1.8663	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	2.1368	2.2540	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	2.2442	2.3627	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	3.6555	3.7756	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	717.9193	745.5033	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	5.9193	6.0033	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	484.8970	510.8451	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	29.7888	27.9257	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	38.2200	35.9939	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	360.3827	385.2367	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 Call	10,000	344.9747	369.6422	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	52.9747	50.1422	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	63.1236	59.8840	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	307.8699	332.0206	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	259.5575	282.8557	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	253.0211	276.1834	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	91.0211	86.6834	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	221.7591	244.1924	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	192.9252	214.5385	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	166.1612	157.5308	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	146.2886	162.3900	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	142.5203	158.3776	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	0	112.5331	126.2725	0.0000	0.0000	500	56,360.00		
Mar 2015	ZAUS	11.90 Call	100	98.6427	111.2793	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	294.0770	279.0015	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	75.8405	86.4649	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	363.8405	346.9649	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	66.5603	76.2796	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	22.6122	26.6674	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	810.6122	787.1674	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	19.1377	22.6275	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	18.0074	21.3089	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	12.0639	14.3366	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	7.5898	9.4175	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.9018	1.2992	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	23.4444	24.8248	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	24.8096	26.2236	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	28.5249	30.0182	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	46.0413	47.7474	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	48.4471	50.1667	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	679.9081	709.6750	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	560.7717	589.1822	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	548.6280	576.8456	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	167.4280	167.3456	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	491.1546	518.2864	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	464.4135	490.9399	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	232.7325	250.3102	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	182.4694	196.9618	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	171.3934	185.1697	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	126.0202	136.5588	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	106.0849	115.2027	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	88.5152	96.4261	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	10.56 Put	18,946	38.2017	39.9860	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1510.0379	1540.3170	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	77.4864	78.0562	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1150.2544	1179.2793	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	80.7544	81.3793	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	119.3930	120.6107	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	140.5976	142.0976	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	205.1339	202.3959	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	222.2954	219.2852	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	718.8836	743.8520	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	537.4377	559.3171	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	385.9033	402.9164	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	278.6360	291.3937	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	232.8955	244.0651	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	174.5127	182.8513	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	153.9843	161.2367	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	143.7430	148.2140	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1384.0920	1413.2741	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	88.4920	89.1741	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1340.0675	1369.2050	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1181.7714	1209.9749	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1040.1172	1066.7237	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	270.1020	266.0663	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	442.5066	455.5823	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	423.4155	435.9129	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	405.6641	417.6178	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	367.9521	378.6942	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	260.7488	268.1650	0.0000	0.0000	0	0.00		
			<u>1,523,992</u>					<u>500.00</u>	<u>56,360.00</u>	<u>15 481 364.00</u>	<u>3 921 340 883.63</u>
		<b>Total</b>	<b>2,956,347</b>					<b>22,959.00</b>	<b>263,473,079.90</b>	<b>93 931 663.00</b>	<b>751 980 805 303.03</b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.6347	1.6468	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>3,859,875</b>					<b>30,306.00</b>	<b>338 410 348.20</b>	<b>126,967,766</b>	<b>1,066,218,821,590.51</b>