



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-February-2015

<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>
<b>Future</b>											
Mar 2015	CAFZ	Future	10,000	37.0157	60.2316	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>	20,000.00	2,614,800.00
<b>Option</b>											
Jun 2015	DAEU	14.41 Call	2,000	93.1410	111.2666	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2,000.00</u>	<u>795,000.00</u>
		<b>Total</b>	<b>2,000</b>					<b>0.00</b>	<b>0.00</b>	2,000.00	795,000.00
<b>Future</b>											
Feb 2015	DAUS	Future	0	11.5215	11.5634	0.0000	0.0000	2,586	29,703,340.50		
Feb 2015	DAUS	Future	1,953	11.5242	11.5634	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.5242	11.5625	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.5450	11.5868	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,964	11.5719	11.6150	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,157	11.5772	10.8000	0.0000	0.0000	1,157	13,352,821.30		
Apr 2015	DAUS	Future	116	11.5809	11.6245	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,729	11.6324	11.6754	0.0000	0.0000	20	231,166.00		
May 2015	DAUS	Future	6,000	11.6611	11.7041	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.6880	11.7309	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.6977	11.7568	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.7135	11.7906	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.7471	11.8563	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.8122	11.9140	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.8695	11.9420	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.8970	11.9780	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	11.9324	12.0379	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	11.9913	12.0938	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.0463	12.1196	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.0719	12.1453	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 2016	DAUS	Future	272	12.2015	12.3064	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.2574	12.4896	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.4420	12.6891	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.6431	12.8723	0.0000	0.0000	0	0.00		
			<u>25,555</u>					<u>3,763.00</u>	<u>43,287,327.80</u>	<u>2,806,969.00</u>	<u>27,039,211,016.20</u>

**Option**

Feb 2015	DAUS	11.60 Call	10,000	20.9141	47.1714	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.95 Call	10,000	0.6568	2.4755	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.63 Call	5,000	47.0270	75.3453	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.43 Call	5,000	165.1290	0.0000	0.0000	0.0000	5,000	600,000.00		
Mar 2015	DAUS	11.57 Call	0	85.9116	121.6934	0.0000	0.0000	5,000	310,000.00		
Mar 2015	DAUS	10.80 Put	300	5.2812	7.2685	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	16.1588	19.6513	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	29.5077	33.0923	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	147.1340	181.7135	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	88.0792	112.6997	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0441	0.0302	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	43.4113	46.8345	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	38.6133	49.7021	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	17.2554	20.8853	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	56.0358	60.3428	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	125.1921	150.9307	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	12.6740	14.5633	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	28.9467	31.5852	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	42.4055	46.0233	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	75.8199	78.0028	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	218.6965	252.9072	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	147.1605	174.4000	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	19.7616	25.8447	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	44.9903	45.2266	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	100.4199	98.9676	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	157.1817	191.9870	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	25.8583	33.2407	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	60.5689	56.9849	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	123.1602	115.5266	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	172.4079	213.7208	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	35.8301	46.5656	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	67.3994	65.6111	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	131.3578	126.9550	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	188.6539	226.1804	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	42.5918	51.9390	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	70.8066	70.6550	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	DAUS	11.15 Put	250	140.0441	138.2555	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	218.0070	208.8889	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	208.2494	237.9276	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	145.9402	166.9109	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	54.6190	64.8876	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	78.7998	77.6439	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	154.2816	146.0691	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	215.7041	248.1098	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	66.6615	78.9846	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	84.0252	83.1767	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	159.0485	150.9234	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	227.3740	256.7933	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	67.4420	81.2385	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	85.3305	87.5001	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	156.8048	153.6707	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	240.0485	263.0448	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	71.4688	79.5245	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	350.4698	313.7772	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	249.1724	284.7577	0.0000	0.0000	0	0.00		
			<u>100,850</u>					<u>10,000.00</u>	<u>910,000.00</u>	<u>4,823,669.00</u>	<u>381,350,496.43</u>
<b>Total</b>			<b>126,405</b>					<b>13,763.00</b>	<b>44,197,327.80</b>	<b>7,630,638.00</b>	<b>27,420,561,512.63</b>
<b>Future</b>											
Mar 2015	EUUS	Future	320	1.1348	1.1326	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	300	1.1360	1.1339	0.0000	0.0000	0	0.00		
			<u>620</u>					<u>0.00</u>	<u>0.00</u>	<u>14,942.00</u>	<u>200,549,488.00</u>
<b>Total</b>			<b>620</b>					<b>0.00</b>	<b>0.00</b>	<b>14,942.00</b>	<b>200,549,488.00</b>
<b>Future</b>											
Mar 2015	ZAAD	Future	8,460	9.1006	8.9986	9.0682	9.0682	250	2,267,050.00		
Jun 2015	ZAAD	Future	9,698	9.1836	9.0815	9.1275	9.1275	2,050	18,711,375.00		
Sep 2015	ZAAD	Future	777	9.2832	9.1818	0.0000	0.0000	0	0.00		
			<u>18,935</u>					<u>2,300.00</u>	<u>20,978,425.00</u>	<u>2,492,209.00</u>	<u>19,704,376,949.90</u>
<b>Option</b>											
Mar 2015	ZAAD	9.00 Put	5,000	75.9750	134.5996	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	332.4924	428.2154	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	8.6080	8.0770	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	1.5250	1.5040	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	41.3046	63.2788	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	82.4345	117.3655	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	192.9304	252.5534	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	295.8697	264.4711	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>
Jun 2015	ZAAD	9.50 Call	201	168.1317	154.1302	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	131.3878	122.0298	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>25,744</b>					<b>2,300.00</b>	<b>20,978,425.00</b>	2,517,533.00	19,708,023,244.56
<b>Future</b>											
Mar 2015	ZACA	Future	140	9.2796	9.1824	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.4028	9.3080	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>	28,496.00	218,747,673.10
<b>Future</b>											
Jun 2015	ZADK	Future	138	1.7889	1.7935	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>	138.00	2,555,484.00
<b>Future</b>											
Mar 2015	ZAEU	Future	81,836	13.1089	13.1320	13.0777	13.0397	5,401	70,648,810.60		
Jun 2015	ZAEU	Future	97,839	13.3134	13.3378	13.2927	13.2292	4,348	57,786,938.10		
Sep 2015	ZAEU	Future	6,805	13.5455	13.5721	0.0000	0.0000	4,000	54,027,000.00		
Dec 2015	ZAEU	Future	1,550	13.7700	13.7997	0.0000	0.0000	0	0.00		
Sep 2016	ZAEU	Future	0	14.5784	14.6122	0.0000	0.0000	2,000	26,992,000.00		
			<u>188,030</u>					<u>15,749.00</u>	<u>209,454,748.70</u>	<u>6,150,363.00</u>	<u>77,052,005,591.60</u>
<b>Option</b>											
Mar 2015	ZAEU	12.45 Put	15,500	3.8319	6.7080	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	303.1522	334.7100	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	88.0252	97.5831	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	340.4585	336.5943	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	702.2079	687.1738	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	895.8991	878.5167	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	915.5093	897.9178	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1142.7600	1123.1663	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	0.2035	0.5859	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	0.1840	0.5084	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	0.1265	0.2927	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	0.1201	0.2699	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	0.1140	0.2491	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	0.1121	0.2426	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	0.1049	0.2182	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	85.3009	98.7235	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	401.7072	413.4023	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>
Jun 2015	ZAEU	13.48 Call	2,424	288.0232	322.9601	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	207.2413	237.2301	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	52.6403	63.5461	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	725.0835	737.4643	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	214.4212	233.5866	0.0000	0.0000	0	0.00		
			<u>288,389</u>					<i>0.00</i>	<i>0.00</i>	<i>2,924,949.00</i>	<i>432,732,001.08</i>
	<b>Total</b>		<b>476,419</b>					<b>15,749.00</b>	<b>209,454,748.70</b>	<b>9,075,312.00</b>	<b>77,484,737,592.68</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	3,082	12.1760	12.1973	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,542	12.3989	12.4209	0.0000	0.0000	0	0.00		
			<u>9,624</u>					<i>0.00</i>	<i>0.00</i>	<i>435,323.00</i>	<i>3,968,323,381.50</i>
	<b>Total</b>		<b>9,624</b>					<b>0.00</b>	<b>0.00</b>	<b>435,323.00</b>	<b>3,968,323,381.50</b>
<b>Future</b>											
Mar 2015	ZAGB	Future	39,054	17.8949	17.8910	17.8122	17.7977	3,155	56,330,686.00		
Jun 2015	ZAGB	Future	6,961	18.1426	18.1397	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,051	18.4222	18.4207	0.0000	0.0000	0	0.00		
			<u>47,066</u>					<i>3,155.00</i>	<i>56,330,686.00</i>	<i>4,575,054.00</i>	<i>66,860,919,536.90</i>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	3.2732	6.4046	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	8.1191	12.0696	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	49.2673	66.6379	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	35.6905	45.1651	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	7.2915	9.2511	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	4.1100	5.7019	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	1.8718	2.9933	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>
	<b>Total</b>		<b>115,228</b>					<b>3,155.00</b>	<b>56,330,686.00</b>	<b>5,497,268.00</b>	<b>67,061,960,968.33</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	555	0.0971	0.0970	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0986	0.0985	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>
	<b>Total</b>		<b>14,553</b>					<b>0.00</b>	<b>0.00</b>	<b>653,866.00</b>	<b>6,689,953,408.60</b>
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1261	0.1265	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1237	0.1251	0.0000	0.0000	0	0.00		
			<u>1,878</u>					<i>0.00</i>	<i>0.00</i>	<i>3,791.00</i>	<i>46,803,110.00</i>
	<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>

<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>
<b>Future</b>											
Mar 2015	ZANN	Future	5,506	0.0572	0.0576	0.0000	0.0000	0	0.00		
Jun 2015	ZANN	Future	14,200	0.0526	0.0527	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	81,701	0.0480	0.0482	0.0000	0.0000	0	0.00		
			<u>101,407</u>					<u>0.00</u>	<u>0.00</u>	<u>294,566.00</u>	<u>1,722,917,410.00</u>
	<b>Total</b>		<b>101,407</b>					<b>0.00</b>	<b>0.00</b>	<b>294,566.00</b>	<b>1,722,917,410.00</b>
<b>Future</b>											
Mar 2015	ZAUM	Future	2,097	11.5522	11.5943	11.5140	11.4600	27	31,010,250.00		
Jun 2015	ZAUM	Future	187	11.7194	11.7627	11.6269	11.6269	7	8,138,830.00		
Sep 2015	ZAUM	Future	161	11.9049	11.9500	0.0000	0.0000	0	0.00		
			<u>2,445</u>					<u>34.00</u>	<u>39,149,080.00</u>	<u>82,576.00</u>	<u>79,824,613,900.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	30721.0051	35319.1197	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>2,865</b>					<b>34.00</b>	<b>39,149,080.00</b>	<b>87,099.00</b>	<b>79,977,824,864.38</b>
<b>Future</b>											
Mar 2015	ZAUS	Future	1,158,567	11.5522	11.5943	11.5514	11.4457	66,532	765,567,992.30		
Jun 2015	ZAUS	Future	201,172	11.7194	11.7627	11.7203	11.6212	39,004	455,387,561.90		
Sep 2015	ZAUS	Future	32,639	11.9049	11.9500	11.8600	11.8195	11,010	130,296,937.00		
Dec 2015	ZAUS	Future	52,153	12.0778	12.1255	0.0000	0.0000	2,000	24,237,000.00		
Mar 2016	ZAUS	Future	0	12.2636	12.3125	0.0000	0.0000	1,000	11,645,100.00		
			<u>1,444,531</u>					<u>119,546.00</u>	<u>1,387,134,591.20</u>	<u>78,722,391.00</u>	<u>751,246,370,482.80</u>
<b>Option</b>											
Mar 2015	ZAUS	10.10 Put	69,965	0.0779	0.1187	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.1974	0.3221	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.4610	0.7819	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	1.1273	1.9509	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	1.4372	2.4832	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	1.7496	3.0118	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	1.8383	3.1607	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	3.0353	5.1168	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	557.9194	602.5637	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	5.7194	8.2637	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	331.7601	377.8489	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	39.0646	42.8155	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	50.8129	54.0026	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	217.2800	261.6268	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	203.7465	247.6016	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	71.5465	73.3016	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	11.46 Put	9,500	85.8598	86.4199	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	171.9328	214.2511	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	132.4819	171.9078	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	127.3454	166.2888	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	125.1454	121.9888	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	107.6636	139.8542	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	90.8474	120.1656	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	239.3020	222.5362	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	64.5163	88.2017	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	62.3441	85.4903	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	38.7353	55.1000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	395.2564	369.0970	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	27.7886	40.2960	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	475.5886	445.9960	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	23.6192	34.5053	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	6.6147	10.2698	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	954.4147	915.9698	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	5.4538	8.5663	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	5.0852	8.0202	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	2.6080	4.5868	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	1.0507	1.8610	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.0766	0.1045	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	30.1240	32.7726	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	31.7355	34.5071	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	36.1023	39.1922	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	56.4788	60.8079	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	59.2612	63.7321	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	551.1961	596.4982	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	440.7668	484.9260	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	429.5970	473.5773	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	210.1970	210.8773	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	376.9872	419.9323	0.0000	0.0000	500	170,385.00		
Jun 2015	ZAUS	11.65 Call	800	352.6779	395.0165	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	164.8859	192.2111	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	126.3757	148.9921	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	118.0924	139.6064	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	84.0832	101.1624	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	69.5833	84.3108	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	57.5268	70.1353	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	41.8538	46.9510	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1349.3444	1399.7861	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	92.1051	97.9580	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 Call	33,750	1000.6410	1051.7155	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	95.7410	101.7155	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	138.4611	145.5041	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	161.7588	169.1686	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	248.7395	249.9611	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	267.7959	268.5793	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	602.6001	647.7778	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	439.7406	478.5272	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	310.3304	340.2785	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	220.4371	243.1581	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	181.7592	201.4188	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	134.9938	149.8319	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	118.8001	131.7956	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	116.4810	126.9329	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1231.8289	1282.4484	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	104.0289	106.9484	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1192.3576	1243.0085	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1041.8409	1092.4255	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	903.8023	953.9549	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	320.5589	316.7544	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	372.9747	398.8949	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	356.6071	381.4246	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	341.4371	365.1943	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	307.3381	329.3787	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	216.7302	232.2279	0.0000	0.0000	0	0.00		
			<u>1,523,992</u>					<u>500.00</u>	<u>170,385.00</u>	<u>15,481,864.00</u>	<u>3,921,511,268.63</u>
	<b>Total</b>		<b>2,968,523</b>					<b>120,046.00</b>	<b>1,387,304,976.20</b>	<b>94,204,255.00</b>	<b>755,167,881,751.43</b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.6274	1.6357	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>3,857,187</b>					<b>155,047.00</b>	<b>1,757,415,243.70</b>	<b>127,356,602</b>	<b>1,070,645,512,153.91</b>