



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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>
Future											
Mar 2015	CAFZ	Future	10,000	31.7481	37.0157	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>
		Total	10,000					0.00	0.00	20000.00	2614800.00
Option											
Jun 2015	DAEU	14.41 Call	2,000	69.3678	93.1410	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2000.00</u>	<u>795000.00</u>
		Total	2,000					0.00	0.00	2000.00	795000.00
Future											
Feb 2015	DAUS	Future	0	11.5218	11.5242	0.0000	0.0000	3,173	36,525,975.40		
Feb 2015	DAUS	Future	1,140	11.5272	11.5242	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.5399	11.5450	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,220	11.5490	11.5265	0.0000	0.0000	1,220	14,062,330.00		
Mar 2015	DAUS	Future	2,964	11.5671	11.5719	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,157	11.5726	11.5772	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	116	11.5762	11.5809	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,729	11.6268	11.6324	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	6,000	11.6552	11.6611	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.6818	11.6880	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.7071	11.6977	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.7408	11.7135	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	8,000	11.7488	11.6366	0.0000	0.0000	8,000	93,107,800.00		
Jul 2015	DAUS	Future	250	11.8063	11.7471	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.8638	11.8122	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.8915	11.8695	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.9270	11.8970	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	11.9861	11.9324	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.0413	11.9913	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.0669	12.0463	0.0000	0.0000	0	0.00		

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Dec 2015	DAUS	Future	250	12.0926	12.0719	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.2535	12.2015	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.4381	12.2574	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.6391	12.4420	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.8236	12.6431	0.0000	0.0000	0	0.00		
			<u>32,822</u>					<u>12,393.00</u>	<u>143,696,105.40</u>	<u>2819362.00</u>	<u>27182907121.60</u>

Option

Feb 2015	DAUS	11.60 Call	10,000	10.2221	20.9141	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.95 Call	10,000	0.0206	0.6568	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.63 Call	5,000	40.3793	47.0270	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.43 Call	5,000	157.7231	165.1290	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	4.9282	5.2812	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	15.5109	16.1588	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	28.6639	29.5077	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	142.1210	147.1340	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	83.9397	88.0792	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0331	0.0441	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	42.6189	43.4113	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	36.2127	38.6133	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	17.0187	17.2554	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	55.8656	56.0358	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	121.6245	125.1921	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	11.8847	12.6740	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	28.8790	28.9467	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	42.4030	42.4055	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	76.0206	75.8199	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	214.5261	218.6965	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	143.7989	147.1605	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	18.9182	19.7616	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	41.4119	44.9903	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	93.6683	100.4199	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	162.9475	157.1817	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	26.2250	25.8583	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	52.7343	60.5689	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	109.2198	123.1602	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	186.0618	172.4079	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	37.8766	35.8301	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	60.3485	67.3994	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	119.3067	131.3578	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	199.9877	188.6539	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	44.5187	42.5918	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	66.5306	70.8066	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	11.15 Put	250	132.8477	140.0441	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	208.2046	218.0070	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	214.1556	208.2494	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	149.8068	145.9402	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	55.6827	54.6190	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	71.4190	78.7998	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	141.9493	154.2816	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	226.7371	215.7041	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	69.4946	66.6615	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	77.0867	84.0252	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	147.7533	159.0485	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	237.2776	227.3740	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	69.9763	67.4420	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	82.2393	85.3305	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	151.9342	156.8048	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	243.4182	240.0485	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	72.1784	71.4688	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	316.8994	350.4698	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	266.5731	249.1724	0.0000	0.0000	0	0.00		
			<u>100,850</u>					<u>0.00</u>	<u>0.00</u>	<u>4823669.00</u>	<u>381350496.43</u>
Total			133,672					12,393.00	143,696,105.40	7643031.00	27564257618.03
Future											
Mar 2015	EUUS	Future	317	1.1227	1.1348	1.1298	1.1298	0	0.00		
Jun 2015	EUUS	Future	300	1.1239	1.1360	0.0000	0.0000	0	0.00		
			<u>617</u>					<u>0.00</u>	<u>0.00</u>	<u>14942.00</u>	<u>200549488.00</u>
Total			617					0.00	0.00	14942.00	200549488.00
Future											
Mar 2015	ZAAD	Future	8,460	9.0360	9.1006	9.0168	9.0089	500	4,506,425.00		
Jun 2015	ZAAD	Future	9,860	9.1198	9.1836	0.0000	0.0000	162	1,477,845.00		
Sep 2015	ZAAD	Future	777	9.2198	9.2832	0.0000	0.0000	0	0.00		
			<u>19,097</u>					<u>662.00</u>	<u>5,984,270.00</u>	<u>2492871.00</u>	<u>19710361219.90</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	98.8875	75.9750	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	384.6909	332.4924	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	4.7746	8.6080	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	0.7685	1.5250	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	48.5609	41.3046	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	95.2995	82.4345	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	217.0674	192.9304	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	261.6397	295.8697	0.0000	0.0000	0	0.00		

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Jun 2015	ZAAD	9.50 Call	201	145.4591	168.1317	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	112.7408	131.3878	0.0000	0.0000	0	0.00		
			<u>6,809</u>					<u>0.00</u>	<u>0.00</u>	<u>25324.00</u>	<u>3646294.66</u>
	Total		25,906					662.00	5,984,270.00	2518195.00	19714007514.56
Future											
Mar 2015	ZACA	Future	140	9.2445	9.2796	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.3663	9.4028	0.0000	0.0000	0	0.00		
			<u>1,771</u>					<u>0.00</u>	<u>0.00</u>	<u>28496.00</u>	<u>218747673.10</u>
	Total		1,771					0.00	0.00	28496.00	218747673.10
Future											
Jun 2015	ZADK	Future	138	1.7685	1.7889	0.0000	0.0000	0	0.00		
			<u>138</u>					<u>0.00</u>	<u>0.00</u>	<u>138.00</u>	<u>2555484.00</u>
	Total		138					0.00	0.00	138.00	2555484.00
Future											
Mar 2015	ZAEU	Future	81,766	12.9634	13.1089	12.9773	12.9500	580	7,516,373.00		
Jun 2015	ZAEU	Future	99,405	13.1645	13.3134	13.1875	13.1643	6,144	80,899,436.00		
Sep 2015	ZAEU	Future	6,805	13.3955	13.5455	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	1,550	13.6186	13.7700	0.0000	0.0000	0	0.00		
			<u>189,526</u>					<u>6,724.00</u>	<u>88,415,809.00</u>	<u>6157087.00</u>	<u>77140421400.60</u>
Option											
Mar 2015	ZAEU	12.45 Put	15,500	9.1892	3.8319	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	196.3532	303.1522	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	150.3340	88.0252	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	458.3597	340.4585	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	840.6514	702.2079	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	1038.1795	895.8991	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	1058.0371	915.5093	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1287.0867	1142.7600	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	0.0550	0.2035	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	0.0498	0.1840	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	0.0344	0.1265	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	0.0327	0.1201	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	0.0310	0.1140	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	0.0305	0.1121	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	0.0286	0.1049	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	116.2415	85.3009	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	483.2548	401.7072	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.48 Call	2,424	225.4914	288.0232	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	13.78 Call	35,000	160.1305	207.2413	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	39.9413	52.6403	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	803.6113	725.0835	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	187.9316	214.4212	0.0000	0.0000	0	0.00		
			<u>288,389</u>					<u>0.00</u>	<u>0.00</u>	<u>2924949.00</u>	<u>432732001.08</u>
	Total		477,915					6,724.00	88,415,809.00	9082036.00	77573153401.68
Future											
Mar 2015	ZAFR	Future	3,114	12.1104	12.1760	0.0000	0.0000	32	386,560.00		
Jun 2015	ZAFR	Future	6,542	12.3295	12.3989	0.0000	0.0000	0	0.00		
			<u>9,656</u>					<u>32.00</u>	<u>386,560.00</u>	<u>435355.00</u>	<u>3968709941.50</u>
	Total		9,656					32.00	386,560.00	435355.00	3968709941.50
Future											
Mar 2015	ZAGB	Future	39,108	17.8029	17.8949	17.7951	17.7000	509	9,050,319.20		
Jun 2015	ZAGB	Future	6,961	18.0480	18.1426	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,051	18.3268	18.4222	0.0000	0.0000	0	0.00		
			<u>47,120</u>					<u>509.00</u>	<u>9,050,319.20</u>	<u>4575563.00</u>	<u>66869969856.10</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	4.2706	3.2732	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	10.8913	8.1191	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	65.5701	49.2673	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	21.9705	35.6905	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	3.9988	7.2915	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	2.1892	4.1100	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	0.9636	1.8718	0.0000	0.0000	0	0.00		
			<u>68,162</u>					<u>0.00</u>	<u>0.00</u>	<u>922214.00</u>	<u>201041431.43</u>
	Total		115,282					509.00	9,050,319.20	5497777.00	67071011287.53
Future											
Mar 2015	ZAJY	Future	555	0.0969	0.0971	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0985	0.0986	0.0000	0.0000	0	0.00		
			<u>14,553</u>					<u>0.00</u>	<u>0.00</u>	<u>653866.00</u>	<u>6689953408.60</u>
	Total		14,553					0.00	0.00	653866.00	6689953408.60
Future											
Mar 2015	ZAKS	Future	8	0.1261	0.1261	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1239	0.1237	0.0000	0.0000	0	0.00		
			<u>1,878</u>					<u>0.00</u>	<u>0.00</u>	<u>3791.00</u>	<u>46803110.00</u>
	Total		1,878					0.00	0.00	3791.00	46803110.00

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Future											
Mar 2015	ZANN	Future	5,506	0.0571	0.0572	0.0000	0.0000	0	0.00		
Jun 2015	ZANN	Future	14,200	0.0524	0.0526	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	81,701	0.0478	0.0480	0.0000	0.0000	0	0.00		
			<u>101,407</u>					<u>0.00</u>	<u>0.00</u>	<u>294566.00</u>	<u>1722917410.00</u>
	Total		101,407					0.00	0.00	294566.00	1722917410.00
Future											
Mar 2015	ZAUM	Future	2,085	11.5471	11.5522	11.4550	11.3974	47	53,702,130.00		
Jun 2015	ZAUM	Future	180	11.7131	11.7194	11.6263	11.6006	8	9,283,050.00		
Sep 2015	ZAUM	Future	161	11.8994	11.9049	0.0000	0.0000	0	0.00		
			<u>2,426</u>					<u>55.00</u>	<u>62,985,180.00</u>	<u>82631.00</u>	<u>79887599080.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	30073.3733	30721.0051	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4523.00</u>	<u>153210964.38</u>
	Total		2,846					55.00	62,985,180.00	87154.00	80040810044.38
Future											
Mar 2015	ZAUS	Future	1,056,536	11.5471	11.5522	11.5500	11.3900	238,886	2,732,156,239.50		
Jun 2015	ZAUS	Future	216,102	11.7131	11.7194	11.6868	11.5630	50,544	588,052,677.30		
Sep 2015	ZAUS	Future	42,293	11.8994	11.9049	11.8938	11.7500	9,761	114,884,253.40		
Dec 2015	ZAUS	Future	52,203	12.0729	12.0778	11.9837	11.9837	50	599,185.00		
			<u>1,367,134</u>					<u>299,241.00</u>	<u>3,435,692,355.20</u>	<u>79021632.00</u>	<u>754682062838.00</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.0567	0.0779	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.1509	0.1974	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.3684	0.4610	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	0.9427	1.1273	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	1.2165	1.4372	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	1.4953	1.7496	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	1.5749	1.8383	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	2.6641	3.0353	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	552.2563	557.9194	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	5.1563	5.7194	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	325.3478	331.7601	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	37.6547	39.0646	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	49.3584	50.8129	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	210.7496	217.2800	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	197.2480	203.7465	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	70.1480	71.5465	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	84.5669	85.8598	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	165.5752	171.9328	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	126.4758	132.4819	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	121.4038	127.3454	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	50	124.3038	125.1454	0.0000	0.0000	70	15,050.00		
Mar 2015	ZAUS	11.60 Call	250	101.9737	107.6636	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	85.4599	90.8474	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	239.4921	239.3020	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	59.8216	64.5163	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	57.7218	62.3441	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	35.1099	38.7353	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	396.7985	395.2564	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	24.8027	27.7886	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	477.7027	475.5886	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	20.9200	23.6192	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	5.5005	6.6147	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	958.4005	954.4147	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	4.4903	5.4538	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	4.1717	5.0852	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	2.0689	2.6080	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	0.7963	1.0507	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.0505	0.0766	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	30.0992	30.1240	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	31.7177	31.7355	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	36.1050	36.1023	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	56.5999	56.4788	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	59.4006	59.2612	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	545.4535	551.1961	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	435.4077	440.7668	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	424.2860	429.5970	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	211.1860	210.1970	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	371.9303	376.9872	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	347.7555	352.6779	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	161.5598	164.8859	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	123.5498	126.3757	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	115.3858	118.0924	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	81.9198	84.0832	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	67.6833	69.5833	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	55.8647	57.5268	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	41.9053	41.8538	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1343.9088	1349.3444	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	92.3741	92.1051	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	995.4259	1000.6410	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	96.0259	95.7410	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	11.20 Put	8,775	138.9391	138.4611	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	162.3447	161.7588	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	249.6075	248.7395	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	268.7213	267.7959	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	598.1130	602.6001	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	435.8504	439.7406	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	307.1079	310.3304	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	217.8145	220.4371	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	179.4398	181.7592	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	133.0911	134.9938	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	117.0574	118.8001	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	114.7664	116.4810	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1227.1827	1231.8289	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	104.2827	104.0289	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1187.7423	1192.3576	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1037.3712	1041.8409	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	899.5130	903.8023	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	321.3805	320.5589	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	370.1845	372.9747	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	353.8899	356.6071	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	338.7896	341.4371	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	304.8540	307.3381	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	214.7409	216.7302	0.0000	0.0000	0	0.00		
			<u>1,523,922</u>					<u>70.00</u>	<u>15,050.00</u>	<u>15481934.00</u>	<u>3921526318.63</u>
	Total		2,891,056					299,311.00	3,435,707,405.20	94503566.00	758603589156.63
Future											
Mar 2015	ZAZW	Future	12	1.6433	1.6274	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>
	Total		12					0.00	0.00	51.00	451622.00
	Grand Total		3,788,709					319,686.00	3746225648.80	127,676,288	1,074,391,737,802.71