



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-March-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	69.7971	62.9915	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											
Jun 2015	DAEU	14.41 Call	2,000	105.7854	86.5945	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>
		Total	2,000					0.00	0.00	2 000.00	795 000.00
Future											
Mar 2015	DAUS	Future	340	11.7476	11.6888	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,220	11.7570	11.6976	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,964	11.7760	11.7154	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,157	11.7816	11.7207	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	282	11.7854	11.7243	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,729	11.8370	11.7769	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	6,000	11.8660	11.8063	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8931	11.8334	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.9188	11.8590	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.9534	11.8934	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	8,000	11.9615	11.9015	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.0206	11.9601	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0796	12.0188	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.1080	12.0469	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1443	12.0830	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.2048	12.1431	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2613	12.1991	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2876	12.2252	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.3141	12.2513	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.4794	12.4145	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 2016	DAUS	Future	264	12.6632	12.5988	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8634	12.7996	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0471	12.9840	0.0000	0.0000	0	0.00		
			<u>31,848</u>					<u>0.00</u>	<u>0.00</u>	<u>2 840 256.00</u>	<u>27 426 391 609.60</u>

Option

Mar 2015	DAUS	11.63 Call	5,000	132.3537	98.7971	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.43 Call	5,000	323.4403	274.8892	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.68 Call	7,000	168.6632	0.0000	0.0000	0.0000	7,000	979,860.00		
Mar 2015	DAUS	10.80 Put	300	1.9714	2.6429	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	5.8821	7.9220	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	9.6470	13.9051	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	257.9622	219.1373	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	148.7712	127.3912	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.1443	0.0824	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	15.1628	22.1590	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	60.8766	52.4044	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	9.5646	11.8029	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	29.7454	34.8977	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	184.3889	163.0261	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	12.7672	12.8314	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	17.2623	20.2366	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	25.9327	29.9685	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	46.1498	52.3897	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	298.3838	270.8962	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	201.0290	182.3691	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	26.5923	26.2366	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	26.9502	31.1652	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	63.8082	71.7068	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	214.6107	199.7124	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	35.9283	32.9631	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	36.8059	41.8803	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	79.4936	88.4934	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	234.7709	222.3227	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	50.4497	48.7103	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	46.3129	49.9112	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	90.5853	100.0374	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	244.6520	234.4636	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	60.9774	56.1114	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	53.6604	58.3004	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	99.3439	110.2286	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	155.7272	170.8330	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	255.1325	245.7984	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	DAUS	14.00 Call	1,000	175.7033	170.4371	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	70.2647	69.6969	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	60.2174	65.4875	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	106.2830	118.0988	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	264.3637	254.9005	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	85.3065	82.2808	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	65.3367	71.3848	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	110.3453	123.2835	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	271.4347	261.9710	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	87.2834	80.9568	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	68.5398	75.8630	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	114.4404	126.1704	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	276.1468	267.2444	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	87.0081	83.4148	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	248.6043	270.2629	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	278.5031	277.5230	0.0000	0.0000	0	0.00		
			<u>87,850</u>					<u>7,000.00</u>	<u>979,860.00</u>	<u>4 830 669.00</u>	<u>382 330 356.43</u>
	Total		119,698					7,000.00	979,860.00	7 670 925.00	27 808 721 966.03
Future											
Mar 2015	EUUS	Future	317	1.1220	1.1185	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	300	1.1233	1.1198	0.0000	0.0000	0	0.00		
			<u>617</u>					<u>0.00</u>	<u>0.00</u>	<u>14 942.00</u>	<u>200 549 488.00</u>
	Total		617					0.00	0.00	14 942.00	200 549 488.00
Future											
Mar 2015	ZAAD	Future	8,360	9.1389	9.1156	9.1400	9.1375	109	996,237.50		
Jun 2015	ZAAD	Future	9,940	9.2250	9.2016	9.2302	9.1881	131	1,206,254.20		
Sep 2015	ZAAD	Future	777	9.3286	9.3038	0.0000	0.0000	0	0.00		
			<u>19,077</u>					<u>240.00</u>	<u>2,202,491.70</u>	<u>2 493 161.00</u>	<u>19 713 022 506.60</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	59.4248	66.6192	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	296.6410	315.1182	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	7.9593	7.2607	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	1.3218	1.1979	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	40.2389	39.7107	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	79.5068	79.5469	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	183.6864	185.8010	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	325.0679	304.3276	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	187.2968	172.5335	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	147.4171	134.5354	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	
			6,809					0.00	0.00	25 324.00	3 646 294.66	
		Total	25,886					240.00	2,202,491.70	2 518 485.00	19 716 668 801.26	
Future												
	Mar 2015	ZACA	Future	140	9.3614	9.3580	0.0000	0.0000	0	0.00		
	Jun 2015	ZACA	Future	1,631	9.4860	9.4826	0.0000	0.0000	0	0.00		
				1,771					0.00	0.00	28 496.00	218 747 673.10
		Total		1,771				0.00	0.00	28 496.00	218 747 673.10	
Future												
	Jun 2015	ZADK	Future	138	1.8018	1.7855	0.0000	0.0000	0	0.00		
				138					0.00	0.00	138.00	2 555 484.00
		Total		138				0.00	0.00	138.00	2 555 484.00	
Future												
	Mar 2015	ZAEU	Future	82,699	13.1894	13.0824	13.2150	13.0995	525	6,926,795.00		
	Jun 2015	ZAEU	Future	97,755	13.3953	13.2868	13.4222	13.3138	2,702	35,979,496.40		
	Sep 2015	ZAEU	Future	6,805	13.6320	13.5217	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	Future	1,550	13.8600	13.7480	0.0000	0.0000	0	0.00		
				188,809					3,227.00	42,906,291.40	6 163 877.00	77 230 380 514.50
Option												
	Mar 2015	ZAEU	12.45 Put	15,500	2.4123	5.1330	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	12.85 Call	35,000	366.1574	282.3361	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	13.00 Put	10,000	58.6735	96.4652	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	13.40 Put	35,000	273.7895	359.7780	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	13.80 Put	500	625.6573	726.8682	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	14.00 Put	12,800	817.3022	921.5557	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	14.02 Put	8,500	836.7530	941.2309	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	14.25 Put	20,000	1062.8784	1168.9566	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.00 Call	713	0.2447	0.1814	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.05 Call	12,800	0.2224	0.1653	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.25 Call	7,000	0.1565	0.1174	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.28 Call	5,700	0.1490	0.1119	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.31 Call	8,500	0.1421	0.1068	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.32 Call	20,000	0.1398	0.1052	0.0000	0.0000	0	0.00		
	Mar 2015	ZAEU	15.36 Call	32,000	0.1314	0.0990	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	12.65 Put	200	75.9494	96.4182	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.40 Put	7,300	362.6076	421.7584	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.48 Call	2,424	327.7793	281.6269	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.78 Call	35,000	236.9065	200.9708	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	15.35 Call	7,300	57.9458	47.8649	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	ZAEU	13.90 Put	6,076	688.0864	749.0978	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	229.0864	211.0609	0.0000	0.0000	0	0.00		
			<u>288,389</u>					<u>0.00</u>	<u>0.00</u>	<u>2 924 949.00</u>	<u>432 732 001.08</u>
	Total		477,198					3,227.00	42,906,291.40	9 088 826.00	77 663 112 515.58
Future											
Mar 2015	ZAFR	Future	3,131	12.2916	12.3268	0.0000	0.0000	14	171,990.00		
Jun 2015	ZAFR	Future	6,542	12.5155	12.5514	0.0000	0.0000	0	0.00		
			<u>9,673</u>					<u>14.00</u>	<u>171,990.00</u>	<u>435 372.00</u>	<u>3 968 918 758.30</u>
	Total		9,673					14.00	171,990.00	435 372.00	3 968 918 758.30
Future											
Mar 2015	ZAGB	Future	39,477	18.0826	18.0218	18.1122	18.0132	833	15,012,871.00		
Jun 2015	ZAGB	Future	7,329	18.3326	18.2717	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,251	18.6174	18.5552	0.0000	0.0000	0	0.00		
			<u>48,057</u>					<u>833.00</u>	<u>15,012,871.00</u>	<u>4 577 512.00</u>	<u>66 905 151 139.00</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	0.8926	1.6869	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	3.1472	5.6300	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	24.6351	34.2430	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	61.5721	50.6089	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	10.0493	7.9563	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	5.3446	4.4542	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	2.2454	2.0584	0.0000	0.0000	0	0.00		
			<u>68,162</u>					<u>0.00</u>	<u>0.00</u>	<u>922 214.00</u>	<u>201 041 431.43</u>
	Total		116,219					833.00	15,012,871.00	5 499 726.00	67 106 192 570.43
Future											
Mar 2015	ZAJY	Future	560	0.0981	0.0980	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0997	0.0995	0.0000	0.0000	0	0.00		
			<u>14,558</u>					<u>0.00</u>	<u>0.00</u>	<u>653 871.00</u>	<u>6 690 002 458.60</u>
	Total		14,558					0.00	0.00	653 871.00	6 690 002 458.60
Future											
Mar 2015	ZAKS	Future	8	0.1284	0.1277	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1233	0.1264	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
Future											
Mar 2015	ZANN	Future	5,506	0.0588	0.0578	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	ZANN	Future	14,200	0.0530	0.0523	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	81,701	0.0482	0.0475	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>
	Total		101,407					0.00	0.00	294 566.00	1 722 917 410.00
Future											
Mar 2015	ZAUM	Future	2,094	11.7551	11.6959	11.7568	11.7281	13	15,258,870.00		
Jun 2015	ZAUM	Future	180	11.9249	11.8651	11.9108	11.9040	10	11,908,760.00		
Sep 2015	ZAUM	Future	163	12.1160	12.0549	0.0000	0.0000	0	0.00		
			<u>2,437</u>					<u>23.00</u>	<u>27,167,630.00</u>	<u>82 683.00</u>	<u>79 948 729 220.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	48349.0193	43023.8785	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>
	Total		2,857					23.00	27,167,630.00	87 206.00	80 101 940 184.38
Future											
Mar 2015	ZAUS	Future	1,059,791	11.7551	11.6959	11.7777	11.6984	25,641	301,227,810.20		
Jun 2015	ZAUS	Future	215,200	11.9249	11.8651	11.9492	11.8754	2,879	34,291,722.80		
Sep 2015	ZAUS	Future	42,283	12.1160	12.0549	12.1282	12.1201	2,020	24,512,283.00		
Dec 2015	ZAUS	Future	52,203	12.2937	12.2312	0.0000	0.0000	0	0.00		
			<u>1,369,477</u>					<u>30,540.00</u>	<u>360,031,816.00</u>	<u>79 095 775.00</u>	<u>755 553 323 977.90</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.0035	0.0526	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.0276	0.1255	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.1393	0.2769	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	0.4200	0.6195	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	0.5133	0.7707	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	0.6046	0.9203	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	0.6301	0.9624	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	0.9631	1.5182	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	756.6016	698.3328	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	1.5016	2.4328	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	511.8169	457.6540	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	9.6950	16.3227	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	13.7367	22.2923	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	374.2105	325.8484	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	356.7983	309.4491	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	21.6983	33.5491	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	27.7352	41.7798	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	314.5387	269.9657	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	258.9196	218.7706	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	11.55 Call	500	251.3551	211.8830	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	50	46.2551	65.9830	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	215.1125	179.1608	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	181.6969	149.4325	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	104.9633	138.8252	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	124.1447	103.4801	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	119.8830	99.9644	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	72.6704	61.3052	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	224.9798	273.2943	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	50.5027	43.2285	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	295.4027	347.3285	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	42.1069	36.3598	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	9.1045	8.8476	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	754.0045	812.9476	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	7.1680	7.1355	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	6.5695	6.5991	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	3.7077	3.9662	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	1.8318	1.7171	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.0402	0.0475	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	18.6811	21.8352	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	19.7446	23.0306	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	22.6435	26.2778	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	36.4265	41.5849	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	38.3367	43.6934	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	704.0203	656.6962	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	575.5654	533.2676	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	562.3471	520.6334	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	137.4471	155.5334	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	499.4913	460.7350	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	470.0903	432.8270	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	217.9627	200.7173	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	165.6366	153.1253	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	154.4363	142.9240	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	109.4109	101.9516	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	90.3084	84.3186	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	73.9192	69.4223	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	35.1989	38.3334	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1553.3410	1495.5412	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	68.5082	76.3496	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1187.3418	1134.3367	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	71.3418	79.4367	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	105.0140	115.9257	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	11.29 Put	50,000	123.6305	135.9782	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	176.5599	197.5256	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	192.0594	214.1074	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	732.6683	695.2280	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	535.8716	508.4436	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	373.6856	356.5708	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	261.9965	251.6095	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	215.8616	207.7680	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	157.7060	152.8789	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	137.5793	133.8513	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	125.5955	124.5393	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1425.9440	1372.2342	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	82.2440	91.0342	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1381.4123	1328.2445	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1218.1808	1168.2984	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1069.5448	1023.6432	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	242.9704	264.1323	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	428.0625	412.1978	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	408.2066	393.2929	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	389.7855	375.7514	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	350.7553	338.5951	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	242.1760	234.5272	0.0000	0.0000	0	0.00		
			<u>1,523,922</u>					<u>0.00</u>	<u>0.00</u>	<u>15 481 934.00</u>	<u>3 921 526 318.63</u>
Total			2,893,399					30,540.00	360,031,816.00	94 577 709.00	759 474 850 296.53
Future											
Mar 2015	ZAZW	Future	12	1.6940	1.6842	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			3,777,311					41,877.00	448 472 950.10	127,787,428	1,075,696,652,980.91