



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0	218.0224	238.6014	0.0000	0.0000	10,000	2,358,000.00		
			0					10,000.00	2,358,000.00	30 000.00	4 972 800.00
		Total	0					10,000.00	2,358,000.00	30 000.00	4 972 800.00
Option											
Jun 2015	DAEU	14.41 Call	2,000	101.9397	101.6503	0.0000	0.0000	0	0.00		
			2,000					0.00	0.00	2 000.00	795 000.00
		Total	2,000					0.00	0.00	2 000.00	795 000.00
Future											
Mar 2015	DAUS	Future	0	12.0610	12.0522	0.0000	0.0000	5,000	60,305,000.00		
Mar 2015	DAUS	Future	340	12.0551	12.0541	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,220	12.0646	12.0636	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,936	12.0840	12.0830	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,157	12.0898	12.0888	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	1,090	12.0937	12.0926	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,729	12.1465	12.1455	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	6,000	12.1761	12.1751	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	12.2043	12.2031	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	12.2304	12.2292	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	12.2662	12.2651	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	8,000	12.2747	12.2736	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.3362	12.3350	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.3978	12.3964	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.4275	12.4261	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.4655	12.4637	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.5289	12.5264	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.5881	12.5850	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.6156	12.6122	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.6436	12.6396	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	12.8190	12.8104	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.0035	12.9922	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.2044	13.1901	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.3889	13.3718	0.0000	0.0000	0	0.00		
			<u>33,128</u>					<u>5,000.00</u>	<u>60,305,000.00</u>	<u>2 871 973.00</u>	<u>27 802 136 745.60</u>

Option

Mar 2015	DAUS	11.68 Call	7,000	397.7190	399.1799	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.09 Call	5,000	140.8796	0.0000	0.0000	0.0000	5,000	885,000.00		
Mar 2015	DAUS	12.12 Call	5,000	128.2880	0.0000	0.0000	0.0000	5,000	892,500.00		
Mar 2015	DAUS	10.80 Put	300	0.6668	0.7329	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	1.7822	2.0042	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	2.7362	3.1218	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	496.1375	497.8489	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	335.2013	338.6379	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.1765	0.1772	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	5.1938	5.7141	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	135.2604	139.2997	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	362.1471	365.1899	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	3.8879	4.4539	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	13.1168	14.6567	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	347.5940	349.7330	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	9.6615	9.6590	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	9.9989	10.8398	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	13.7497	15.0567	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	26.0031	27.9065	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	498.4766	498.3889	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	343.5910	341.5513	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	25.8887	24.5533	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.93 Call	10,000	502.6476	501.7590	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	18.2338	18.9122	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	39.3995	41.0775	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	339.6103	334.7706	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	49.3826	45.5715	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	26.3586	27.2784	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	52.1195	53.5810	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	349.5046	342.9840	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	75.2061	69.0682	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	34.8849	35.3627	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	61.4197	62.5934	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	350.5901	342.6551	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	84.8263	77.6546	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	42.1195	42.1703	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	11.15 Put	250	70.9392	71.4673	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	113.6503	113.9451	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	353.5480	344.4462	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	241.2895	232.0310	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	103.0395	95.6746	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	48.6767	48.6133	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	80.6347	80.6254	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	359.3852	349.6434	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	125.1787	118.1005	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	53.6261	53.4327	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	87.3983	86.9061	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	363.7600	353.9723	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	127.6373	121.6603	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	57.1530	56.8927	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	91.9882	91.3090	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	362.8412	352.8251	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	125.0692	119.4692	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	178.9502	178.2541	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	315.1988	304.3210	0.0000	0.0000	0	0.00		
			<u>100,350</u>					<u>10,000.00</u>	<u>1,777,500.00</u>	<u>4 855 669.00</u>	<u>388 338 456.43</u>
Total			133,478					15,000.00	62,082,500.00	7 727 642.00	28 190 475 202.03
Future											
Mar 2015	EUUS	Future	317	1.0851	1.0862	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	300	1.0864	1.0874	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	8,278	9.3172	9.3149	9.3015	9.3015	250	2,325,375.00		
Jun 2015	ZAAD	Future	12,246	9.4016	9.3997	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	777	9.5078	9.5060	9.5285	9.5000	23	219,065.00		
			<u>21,301</u>					<u>273.00</u>	<u>2,544,440.00</u>	<u>2 496 600.00</u>	<u>19 745 065 287.30</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	12.8293	16.1199	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	140.7012	151.5148	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	6.8755	9.8658	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	0.7446	1.2405	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	30.6916	28.5697	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	60.4869	56.7736	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	142.9633	136.1259	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	449.4467	439.2023	0.0000	0.0000	0	0.00		

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Jun 2015	ZAAD	9.50 Call	201	275.1304	262.7494	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	221.4128	209.1159	0.0000	0.0000	0	0.00		
			6,809					0.00	0.00	25 324.00	3 646 294.66
	Total		28,110					273.00	2,544,440.00	2 521 924.00	19 748 711 581.96
Future											
Mar 2015	ZACA	Future	140	9.5743	9.5620	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.7001	9.6875	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	1.7899	1.7922	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	69,469	13.0898	13.1011	13.1277	13.1230	6,350	83,251,967.40		
Jun 2015	ZAEU	Future	110,918	13.2937	13.3053	13.3736	13.2905	7,359	98,009,198.50		
Sep 2015	ZAEU	Future	24,805	13.5335	13.5450	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	1,550	13.7660	13.7754	0.0000	0.0000	0	0.00		
			206,742					13,709.00	181,261,165.90	6 224 294.00	78 035 710 998.50
Option											
Mar 2015	ZAEU	12.45 Put	15,500	1.7789	2.2344	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	267.1812	280.3498	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	63.7129	65.1796	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	330.8636	326.8071	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	712.5976	703.4185	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	911.1338	900.6301	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	931.0534	920.4740	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1160.5218	1149.4449	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	0.0258	0.0488	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	0.0225	0.0433	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	0.0136	0.0277	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	0.0127	0.0260	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	0.0118	0.0245	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	0.0116	0.0240	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	0.0106	0.0222	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	107.2238	104.8472	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	444.6978	435.7487	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	226.8793	227.6005	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	15.35 Call	7,300	56.3205	55.4293	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	227.1012	218.8502	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	242.3109	236.2289	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	780.6101	768.6061	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	238.8883	229.4196	0.0000	0.0000	0	0.00		
			300,965					0.00	0.00	2 949 531.00	438 396 569.88
	Total		507,707					13,709.00	181,261,165.90	9 173 825.00	78 474 107 568.38
Future											
Mar 2015	ZAFR	Future	3,141	12.2420	12.2775	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,542	12.4603	12.4937	0.0000	0.0000	0	0.00		
			9,683					0.00	0.00	435 422.00	3 969 534 650.30
	Total		9,683					0.00	0.00	435 422.00	3 969 534 650.30
Future											
Mar 2015	ZAGB	Future	20,705	18.2154	18.1779	18.3300	18.1550	18,146	330,238,926.70		
Jun 2015	ZAGB	Future	22,370	18.4674	18.4288	0.0000	0.0000	17,204	317,482,616.00		
Sep 2015	ZAGB	Future	1,498	18.7598	18.7207	0.0000	0.0000	0	0.00		
			44,573					35,350.00	647,721,542.70	4 617 853.00	67 643 539 391.70
Option											
Mar 2015	ZAGB	16.72 Put	25,000	0.1424	0.3684	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	0.5877	1.3643	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	6.4410	12.6537	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	57.3288	68.8178	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	5.2008	9.3332	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	2.0356	4.2658	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	0.6318	1.5897	0.0000	0.0000	0	0.00		
			68,162					0.00	0.00	922 214.00	201 041 431.43
	Total		112,735					35,350.00	647,721,542.70	5 540 067.00	67 844 580 823.13
Future											
Mar 2015	ZAJY	Future	560	0.0997	0.0997	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1012	0.1012	0.0000	0.0000	0	0.00		
			14,558					0.00	0.00	653 871.00	6 690 002 458.60
	Total		14,558					0.00	0.00	653 871.00	6 690 002 458.60
Future											
Mar 2015	ZAKS	Future	8	0.1320	0.1322	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1337	0.1303	0.0000	0.0000	0	0.00		
			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

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Future											
Mar 2015	ZANN	Future	5,506	0.0605	0.0605	0.0000	0.0000	0	0.00		
Jun 2015	ZANN	Future	23,200	0.0557	0.0559	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	90,701	0.0505	0.0507	0.0000	0.0000	0	0.00		
			<u>119,407</u>					<u>0.00</u>	<u>0.00</u>	<u>321 566.00</u>	<u>1 859 042 410.00</u>
	Total		119,407					0.00	0.00	321 566.00	1 859 042 410.00
Future											
Mar 2015	ZAUM	Future	1,650	12.0627	12.0617	12.1269	12.0442	52	62,805,920.00		
Jun 2015	ZAUM	Future	548	12.2365	12.2354	12.3052	12.2345	40	49,001,230.00		
Sep 2015	ZAUM	Future	136	12.4359	12.4344	12.4316	12.4316	7	8,702,120.00		
			<u>2,334</u>					<u>99.00</u>	<u>120,509,270.00</u>	<u>84 437.00</u>	<u>82 045 423 970.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	78315.7088	78254.8333	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		2,754					99.00	120,509,270.00	88 960.00	82 198 634 934.38
Future											
Mar 2015	ZAUS	Future	530,874	12.0627	12.0617	12.1347	12.0323	699,301	8,427,952,022.80		
Jun 2015	ZAUS	Future	760,568	12.2365	12.2354	12.3311	12.2110	579,619	7,088,267,904.60		
Sep 2015	ZAUS	Future	71,460	12.4359	12.4344	12.4526	12.4262	40,336	501,653,061.60		
Dec 2015	ZAUS	Future	52,138	12.6220	12.6185	12.6839	12.6297	753	9,510,326.70		
			<u>1,415,040</u>					<u>1,320,009.00</u>	<u>16,027,383,315.70</u>	<u>80 930 078.00</u>	<u>777 725 364 008.40</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.0000	0.0037	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.0000	0.0075	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.0000	0.0145	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	0.0015	0.0293	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	0.0034	0.0357	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	0.0064	0.0418	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	0.0074	0.0435	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	0.0232	0.0734	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	1062.7511	1061.8390	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	0.0511	0.1390	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	813.0624	812.3985	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	0.5333	0.9657	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	0.7825	1.3349	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	663.8446	663.5442	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	644.0312	643.7982	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	1.3312	2.0982	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	1.8170	2.7542	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	526.2332	526.7745	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	516.5297	517.1640	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	50	3.8297	5.4640	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	468.3800	469.5435	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	145	420.9991	422.8022	0.0000	0.0000	10,000	4,126,100.00		
Mar 2015	ZAUS	11.72 Put	7,500	13.7517	17.6288	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	329.6133	333.0050	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	320.7976	324.3667	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.81 Call	20,000	277.8391	282.3239	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	206.2570	212.3786	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	46.1436	53.4339	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.95 Call	7,000	170.4254	177.3372	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	137.9042	145.4324	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	500	75.2042	83.7324	0.0000	0.0000	300	19,323.00		
Mar 2015	ZAUS	12.05 Call	1,000	109.0102	116.9167	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.06 Call	10,000	104.4567	0.0000	0.0000	0.0000	10,000	1,146,700.00		
Mar 2015	ZAUS	12.50 Call	10,000	12.9133	18.1543	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	8.6984	13.0181	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	7.5057	11.5070	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	2.2790	3.8262	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	0.5678	0.9831	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.0068	0.0308	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	12.5412	13.0222	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	13.0829	13.6130	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	14.5388	15.2039	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	21.2157	22.5325	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	22.1207	23.5282	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	0	987.3281	988.0893	0.0000	0.0000	2,170	2,052,603.00		
Jun 2015	ZAUS	11.48 Call	1,600	837.0024	837.6397	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	820.9650	821.5720	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	84.4650	86.1720	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	742.9803	743.3792	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	705.4410	705.7030	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	34,600	255.3019	0.0000	0.0000	0.0000	34,600	8,918,150.00		
Jun 2015	ZAUS	12.30 Call	1,600	355.8387	352.0233	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	288.8873	284.2510	0.0000	0.0000	30,000	8,916,600.00		
Jun 2015	ZAUS	12.50 Put	300	552.3873	548.8510	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	271.5449	266.6959	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	252.7439	247.6712	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	45,000	175.3229	169.5838	0.0000	0.0000	25,000	5,193,250.00		
Jun 2015	ZAUS	13.00 Put	300	938.8229	934.1838	0.0000	0.0000	300	273,711.00		
Jun 2015	ZAUS	13.22 Call	22,850	142.9915	137.2151	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	ZAUS	13.46 Call	22,320	115.8283	110.1300	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	26.8363	26.7378	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1864.5194	1862.9526	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	51.9429	52.3664	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1489.4567	1488.4171	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	53.5567	54.0171	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	72.4031	73.3108	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	87.5292	88.3599	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	131.4916	132.0132	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	141.3386	141.7810	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	992.9416	991.7524	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	739.2617	736.3835	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	526.0848	519.6712	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	368.4816	359.9921	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	301.7906	292.7669	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	218.0730	208.9268	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	187.5583	178.6304	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	164.5495	155.8577	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1740.8147	1736.8880	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	68.8147	68.3880	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1695.6636	1691.6734	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1518.1402	1513.8613	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1350.0633	1345.2939	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	183.9584	181.5647	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	25,000	228.6043	225.3431	0.0000	0.0000	25,000	6,049,250.00		
Dec 2015	ZAUS	11.80 Put	1,100	246.0051	242.4203	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	570.3651	559.4302	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	544.0158	533.1148	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	519.4089	508.5652	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	465.9657	455.3658	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	318.4657	309.2198	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	33,600	255.8019	247.4986	0.0000	0.0000	42,500	10,607,250.00		
Mar 2016	ZAUS	11.80 Put	1,000	245.6123	245.5512	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	346.8541	338.1294	0.0000	0.0000	0	0.00		
			<u>1,645,197</u>					<u>179,870.00</u>	<u>47,302,937.00</u>	<u>15 719 672.00</u>	<u>3 982 261 038.75</u>
	Total		3,060,237					1,499,879.00	16,074,686,252.70	96 649 750.00	781 707 625 047.15
Future											
Mar 2015	ZAZW	Future	12	1.7120	1.7119	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

<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>
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Grand Total		3,995,085					1,574,310.00	17 091 163 171.30	130,083,769	1,102,128,400,695.73
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