



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-March-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Option											
	Jun 2015	DAEU	14.41 Call	2,000	115.0310	101.9397	0.0000	0.0000	0	0.00	
				<u>2,000</u>					0.00	0.00	2 000.00
			Total	2,000					0.00	0.00	2 000.00
Future											
	Mar 2015	DAUS	Future	340	12.2227	12.0551	0.0000	0.0000	0	0.00	
	Mar 2015	DAUS	Future	1,220	12.2306	12.0646	0.0000	0.0000	0	0.00	
	Mar 2015	DAUS	Future	2,936	12.2504	12.0840	0.0000	0.0000	0	0.00	
	Mar 2015	DAUS	Future	1,157	12.2563	12.0898	0.0000	0.0000	0	0.00	
	Apr 2015	DAUS	Future	1,090	12.2603	12.0937	0.0000	0.0000	0	0.00	
	Apr 2015	DAUS	Future	2,729	12.3142	12.1465	0.0000	0.0000	0	0.00	
	May 2015	DAUS	Future	6,000	12.3444	12.1761	0.0000	0.0000	0	0.00	
	May 2015	DAUS	Future	1,625	12.3728	12.2043	0.0000	0.0000	0	0.00	
	Jun 2015	DAUS	Future	288	12.3991	12.2304	0.0000	0.0000	0	0.00	
	Jun 2015	DAUS	Future	4,136	12.4357	12.2662	0.0000	0.0000	0	0.00	
	Jun 2015	DAUS	Future	8,000	12.4445	12.2747	0.0000	0.0000	4,500	56,057,200.00	
	Jul 2015	DAUS	Future	750	12.5078	12.3362	0.0000	0.0000	0	0.00	
	Aug 2015	DAUS	Future	250	12.5712	12.3978	0.0000	0.0000	0	0.00	
	Sep 2015	DAUS	Future	285	12.6018	12.4275	0.0000	0.0000	0	0.00	
	Sep 2015	DAUS	Future	250	12.6409	12.4655	0.0000	0.0000	0	0.00	
	Oct 2015	DAUS	Future	250	12.7058	12.5289	0.0000	0.0000	0	0.00	
	Nov 2015	DAUS	Future	250	12.7664	12.5881	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	Future	276	12.7946	12.6156	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	Future	250	12.8232	12.6436	0.0000	0.0000	0	0.00	
	Mar 2016	DAUS	Future	272	13.0039	12.8190	0.0000	0.0000	0	0.00	
	Jun 2016	DAUS	Future	264	13.1921	13.0035	0.0000	0.0000	0	0.00	
	Sep 2016	DAUS	Future	259	13.3966	13.2044	0.0000	0.0000	0	0.00	
	Dec 2016	DAUS	Future	251	13.5844	13.3889	0.0000	0.0000	0	0.00	
				<u>33,128</u>					<u>4,500.00</u>	<u>56,057,200.00</u>	<u>2 876 473.00</u>
											<u>27 858 193 945.60</u>
Option											

<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	DAUS	11.68 Call	7,000	554.3976	397.7190	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.09 Call	5,000	232.6418	140.8796	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.12 Call	5,000	213.7975	128.2880	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.53 Call	10,000	59.5927	0.0000	0.0000	0.0000	10,000	600,000.00		
Mar 2015	DAUS	10.80 Put	300	0.3686	0.6668	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	1.0491	1.7822	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	1.5568	2.7362	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	649.1188	496.1375	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	467.5233	335.2013	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.1149	0.1765	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	2.9104	5.1938	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	201.1918	135.2604	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	490.3162	362.1471	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.21 Call	2,500	253.4031	0.0000	0.0000	0.0000	5,000	1,130,600.00		
Apr 2015	DAUS	10.80 Put	300	2.4684	3.8879	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	7.0945	13.1168	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	450.5507	347.5940	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	10.7996	9.6615	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	7.2751	9.9989	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	9.8320	13.7497	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	16.5311	26.0031	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	611.4592	498.4766	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	431.3578	343.5910	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	28.6851	25.8887	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.93 Call	10,000	612.9494	502.6476	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	14.8115	18.2338	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	28.3720	39.3995	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	414.6487	339.6103	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	51.4120	49.3826	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	20.9895	26.3586	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	41.1238	52.1195	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	420.1896	349.5046	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	86.5084	75.2061	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	29.2552	34.8849	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	52.4230	61.4197	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	416.6543	350.5901	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	105.8359	84.8263	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	36.6316	42.1195	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	62.7167	70.9392	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	90.3038	113.6503	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	414.8224	353.5480	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	283.4085	241.2895	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	16.80 Call	300	126.0234	103.0395	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	42.2992	48.6767	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	70.6804	80.6347	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	416.4577	359.3852	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	149.5516	125.1787	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	46.8737	53.6261	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	76.9781	87.3983	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	417.0423	363.7600	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	151.4329	127.6373	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	49.5342	57.1530	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	80.1380	91.9882	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	414.9235	362.8412	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	150.6397	125.0692	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	152.6066	178.9502	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	347.0729	315.1988	0.0000	0.0000	0	0.00		
				<u>112,850</u>				<u>15,000.00</u>	<u>1,730,600.00</u>	<u>4 870 669.00</u>	<u>390 069 056.43</u>
	Total		145,978					19,500.00	57,787,800.00	7 747 142.00	28 248 263 002.03
Future											
Mar 2015	EUUS	Future	317	1.0755	1.0851	1.0795	1.0795	3	32,385.00		
Jun 2015	EUUS	Future	301	1.0768	1.0864	1.0838	1.0807	4	43,321.00		
			<u>618</u>					<u>7.00</u>	<u>75,706.00</u>	<u>14 949.00</u>	<u>200 625 194.00</u>
	Total		618					7.00	75,706.00	14 949.00	200 625 194.00
Future											
Mar 2015	ZAAD	Future	7,673	9.3705	9.3172	9.4000	9.3695	883	8,268,175.10		
Jun 2015	ZAAD	Future	11,323	9.4552	9.4016	9.4972	9.4651	1,577	14,909,210.20		
Sep 2015	ZAAD	Future	777	9.5647	9.5078	0.0000	0.0000	0	0.00		
			<u>19,773</u>					<u>2,460.00</u>	<u>23,177,385.30</u>	<u>2 499 060.00</u>	<u>19 768 242 672.60</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	8.3142	12.8293	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	102.5779	140.7012	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	9.9530	6.8755	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	0.8433	0.7446	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	27.9280	30.6916	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	52.8559	60.4869	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	127.3642	142.9633	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	483.4991	449.4467	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	298.4716	275.1304	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	241.0130	221.4128	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>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Total			26,582					2,460.00	23,177,385.30	2 524 384.00	19 771 888 967.26
Future											
Mar 2015	ZACA	Future	140	9.6966	9.5743	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.8241	9.7001	0.0000	0.0000	0	0.00		
			<u>1,771</u>					<u>0.00</u>	<u>0.00</u>	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	1.7997	1.7899	0.0000	0.0000	0	0.00		
			<u>138</u>					<u>0.00</u>	<u>0.00</u>	138.00	2 555 484.00
Total			138					0.00	0.00	138.00	2 555 484.00
Future											
Mar 2015	ZAEU	Future	68,411	13.1524	13.0898	13.1844	13.1302	1,304	17,106,745.40		
Jun 2015	ZAEU	Future	110,632	13.3578	13.2937	13.4009	13.3418	1,016	13,562,092.90		
Sep 2015	ZAEU	Future	25,005	13.6025	13.5335	0.0000	0.0000	2,000	27,205,800.00		
Dec 2015	ZAEU	Future	1,550	13.8391	13.7660	0.0000	0.0000	0	0.00		
			<u>205,598</u>					<u>4,320.00</u>	<u>57,874,638.30</u>	6 228 614.00	78 093 585 636.80
Option											
Mar 2015	ZAEU	12.45 Put	15,500	1.1393	1.7789	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	320.4536	267.1812	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	44.1809	63.7129	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	275.3065	330.8636	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	650.4504	712.5976	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	848.7283	911.1338	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	868.6339	931.0534	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1098.0062	1160.5218	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	0.0340	0.0258	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	0.0297	0.0225	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	0.0180	0.0136	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	0.0168	0.0127	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	0.0156	0.0118	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	0.0153	0.0116	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	0.0140	0.0106	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.25 Put	22,000	37.9357	0.0000	0.0000	0.0000	44,000	1,278,200.00		
Jun 2015	ZAEU	12.65 Put	200	96.1133	107.2238	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	410.4392	444.6978	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	249.5284	226.8793	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	22,000	166.3328	0.0000	0.0000	0.0000	22,000	3,420,560.00		
Jun 2015	ZAEU	15.35 Call	7,300	64.8118	56.3205	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	212.0862	227.1012	0.0000	0.0000	0	0.00		

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Sep 2015	ZAEU	14.90 Call	7,500	267.3976	242.3109	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	282.0293	0.0000	0.0000	0.0000	6,291	1,759,583.38		
Dec 2015	ZAEU	13.90 Put	6,076	754.7606	780.6101	0.0000	0.0000	12,152	8,678,593.84		
Dec 2015	ZAEU	16.50 Call	6,291	261.5537	238.8883	0.0000	0.0000	215	37,629.30		
			<u>351,471</u>					<u>84,658.00</u>	<u>15,174,566.52</u>	<u>3 034 189.00</u>	<u>453 571 136.40</u>
	Total		557,069					88,978.00	73,049,204.82	9 262 803.00	78 547 156 773.20
Future											
Mar 2015	ZAFR	Future	3,141	12.2724	12.2420	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,542	12.4909	12.4603	0.0000	0.0000	0	0.00		
			<u>9,683</u>					<u>0.00</u>	<u>0.00</u>	<u>435 422.00</u>	<u>3 969 534 650.30</u>
	Total		9,683					0.00	0.00	435 422.00	3 969 534 650.30
Future											
Mar 2015	ZAGB	Future	20,326	18.4431	18.2154	18.5303	18.3708	2,405	44,449,738.30		
Jun 2015	ZAGB	Future	24,537	18.6987	18.4674	18.6864	18.6726	2,265	42,163,376.30		
Sep 2015	ZAGB	Future	1,506	18.9997	18.7598	18.9162	18.9162	8	151,329.60		
			<u>46,369</u>					<u>4,678.00</u>	<u>86,764,444.20</u>	<u>4 622 531.00</u>	<u>67 730 303 835.90</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	0.0651	0.1424	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	0.1839	0.5877	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	1.4238	6.4410	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	126.7132	57.3288	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	11.4539	5.2008	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	3.8677	2.0356	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	0.7756	0.6318	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	17.00 Put	14,000	48.0024	0.0000	0.0000	0.0000	28,000	1,089,480.00		
Jun 2015	ZAGB	20.00 Call	14,000	189.8663	0.0000	0.0000	0.0000	14,000	2,877,560.00		
			<u>96,162</u>					<u>42,000.00</u>	<u>3,967,040.00</u>	<u>964 214.00</u>	<u>205 008 471.43</u>
	Total		142,531					46,678.00	90,731,484.20	5 586 745.00	67 935 312 307.33
Future											
Mar 2015	ZAJY	Future	560	0.1010	0.0997	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1025	0.1012	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	0.1335	0.1320	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1354	0.1337	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>

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Total			1,878					0.00	0.00	3 791.00	46 803 110.00
Future											
Mar 2015	ZANN	Future	5,506	0.0613	0.0605	0.0000	0.0000	0	0.00		
Jun 2015	ZANN	Future	25,000	0.0560	0.0557	0.0000	0.0000	1,800	10,080,000.00		
Dec 2015	ZANN	Future	92,501	0.0514	0.0505	0.0000	0.0000	3,600	18,234,000.00		
			<u>123,007</u>					<u>5,400.00</u>	<u>28,314,000.00</u>	326 966.00	1 887 356 410.00
Total			123,007					5,400.00	28,314,000.00	326 966.00	1 887 356 410.00
Future											
Mar 2015	ZAUM	Future	1,586	12.2286	12.0627	12.2643	12.2061	123	150,777,860.00		
Jun 2015	ZAUM	Future	932	12.4051	12.2365	12.4469	12.3525	619	767,115,160.00		
Sep 2015	ZAUM	Future	126	12.6105	12.4359	12.6366	12.6359	10	12,636,390.00		
			<u>2,644</u>					<u>752.00</u>	<u>930,529,410.00</u>	85 189.00	82 975 953 380.00
Option											
Mar 2015	ZAUM	11.28 Call	420	94874.6937	78315.7088	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	4 523.00	153 210 964.38
Total			3,064					752.00	930,529,410.00	89 712.00	83 129 164 344.38
Future											
Mar 2015	ZAUS	Future	520,784	12.2286	12.0627	12.3168	12.1600	48,375	591,607,055.40		
Jun 2015	ZAUS	Future	772,222	12.4051	12.2365	12.4938	12.3453	55,491	687,983,020.40		
Sep 2015	ZAUS	Future	71,838	12.6105	12.4359	12.6790	12.5371	8,294	104,506,157.70		
Dec 2015	ZAUS	Future	53,038	12.8011	12.6220	12.8717	12.7266	3,110	39,789,709.00		
			<u>1,417,882</u>					<u>115,270.00</u>	<u>1,423,885,942.50</u>	81 045 348.00	779 149 249 950.90
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	0.0001	0.0015	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	0.0002	0.0034	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	0.0004	0.0064	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	0.0004	0.0074	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	0.0025	0.0232	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	1228.6121	1062.7511	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	0.0121	0.0511	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	978.7167	813.0624	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	0.1713	0.5333	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	0.2511	0.7825	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	828.9674	663.8446	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	809.0276	644.0312	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	0.4276	1.3312	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	0.5785	1.8170	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	689.6532	526.2332	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	679.7345	516.5297	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	50	1.1345	3.8297	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	630.2413	468.3800	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	145	580.9654	420.9991	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	4.1203	13.7517	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	483.7878	329.6133	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	474.1959	320.7976	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.81 Call	20,000	426.7084	277.8391	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	343.8694	206.2570	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	16.3353	46.1436	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.95 Call	7,000	299.8708	170.4254	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	257.7895	137.9042	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	500	29.1895	75.2042	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	218.0414	109.0102	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.06 Call	10,000	210.4097	104.4567	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	26.9207	12.9133	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	17.9064	8.6984	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	15.3559	7.5057	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	5.2649	2.2790	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	1.4961	0.5678	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.0105	0.0068	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	9.5413	12.5412	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	9.9303	13.0829	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	10.9735	14.5388	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	15.7189	21.2157	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	16.3589	22.1207	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	45,000	40.1692	0.0000	0.0000	0.0000	45,000	1,426,500.00		
Jun 2015	ZAUS	11.48 Call	1,600	982.2484	837.0024	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	965.2869	820.9650	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	60.1869	84.4650	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	882.3621	742.9803	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	842.1479	705.4410	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	34,600	192.3001	255.3019	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	200.4078	0.0000	0.0000	0.0000	7,000	1,487,710.00		
Jun 2015	ZAUS	12.20 Put	4,000	281.9393	0.0000	0.0000	0.0000	4,000	1,147,720.00		
Jun 2015	ZAUS	12.30 Call	1,600	438.7920	355.8387	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	356.7597	288.8873	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	451.6597	552.3873	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	335.7268	271.5449	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	312.8338	252.7439	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	13.00 Call	47,000	217.0404	175.3229	0.0000	0.0000	7,000	1,487,710.00		
Jun 2015	ZAUS	13.00 Put	300	811.9404	938.8229	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	176.5919	142.9915	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	142.4247	115.8283	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	45,000	137.5592	0.0000	0.0000	0.0000	90,000	12,404,700.00		
Sep 2015	ZAUS	10.56 Put	18,946	22.6796	26.8363	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	2034.7445	1864.5194	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	44.8188	51.9429	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1656.7471	1489.4567	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	46.2471	53.5567	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	62.9299	72.4031	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	72.0491	87.5292	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	106.1834	131.4916	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	114.5180	141.3386	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1138.3671	992.9416	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	858.7356	739.2617	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	617.6916	526.0848	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	434.5935	368.4816	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	356.1641	301.7906	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	257.5727	218.0730	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	221.0016	187.5583	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	193.3116	164.5495	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1911.6386	1740.8147	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	60.5386	68.8147	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1865.9898	1695.6636	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1686.1808	1518.1402	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1511.4823	1350.0633	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	152.5270	183.9584	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	25,000	192.3419	228.6043	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	207.9839	246.0051	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	652.5867	570.3651	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	622.4287	544.0158	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	594.1829	519.4089	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	533.4899	465.9657	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	364.3506	318.4657	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	33,600	290.8268	255.8019	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	206.3541	245.6123	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	372.1624	346.8541	0.0000	0.0000	0	0.00		
			<u>1,748,197</u>					<u>153,000.00</u>	<u>17,954,340.00</u>	<u>15 872 672.00</u>	<u>4 000 215 378.75</u>
	Total		3,166,079					268,270.00	1,441,840,282.50	96 918 020.00	783 149 465 329.65

Future

<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	ZAZW	Future	12	1.7115	1.7120	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	4,194,968						432,045.00	2 645 505 272.82	130,515,814	1,104,773,905,968.55
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