



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-February-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	86.5317	64.2325	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
Future											
Mar 2015	CAGE	Future	30	341.5200	240.1700	0.0000	0.0000	0	0.00		
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>30.00</u>	<u>450 000.00</u>
		Total	30					0.00	0.00	30.00	450 000.00
Future											
Feb 2015	DAEU	Future	0	12.9947	12.9345	0.0000	0.0000	5,000	64,973,500.00		
			<u>0</u>					<u>5,000.00</u>	<u>64,973,500.00</u>	<u>97 500.00</u>	<u>1 218 107 600.00</u>
Option											
Feb 2015	DAEU	13.17 Call	4,000	29.0315	29.3192	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	1.1092	1.7352	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1389.1092	1453.2352	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	133.0282	129.8717	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>255 000.00</u>	<u>22 891 519.10</u>
		Total	10,000					5,000.00	64,973,500.00	352 500.00	1 240 999 119.10
Future											
Feb 2015	DAUS	Future	1,405	11.4639	11.3278	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	681	11.4654	11.3295	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.4808	11.3444	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,248	11.4828	11.3463	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.4848	11.3481	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.5104	11.3723	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.5388	11.4002	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.5986	11.4596	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.6533	11.5140	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	DAUS	Future	288	11.6782	11.5386	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.7107	11.5707	0.0000	0.0000	2,500	29,071,250.00		
Jul 2015	DAUS	Future	250	11.7739	11.6332	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.8294	11.6882	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.8562	11.7148	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.8906	11.7490	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	11.9480	11.8060	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.0011	11.8583	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.0256	11.8822	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.0501	11.9062	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.2048	12.0583	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.3807	12.2326	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.5723	12.4223	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.7481	12.5965	0.0000	0.0000	0	0.00		
			<u>23,194</u>					<u>2,500.00</u>	<u>29,071,250.00</u>	<u>2 767 468.00</u>	<u>26 575 119 393.00</u>

Option

Feb 2015	DAUS	11.61 Call	5,000	25.8340	15.9863	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	3.4155	5.6746	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	24.5753	56.0722	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	84.6052	57.2519	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.2703	0.7433	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	14.1360	23.9940	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	35.1875	66.7645	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	57.7785	100.8270	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	182.4768	142.9318	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	123.3573	98.0747	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.8759	0.4413	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	75.0416	124.1391	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	63.7012	53.9821	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	24.9004	40.9039	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	81.0503	129.1119	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	155.4309	134.2492	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	6.2669	7.4386	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	34.8755	55.7493	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	53.1493	81.5887	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	99.7015	150.2998	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	246.1969	216.8553	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	177.7580	159.2849	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	23.9290	21.3192	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	48.5405	69.8265	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	114.7600	168.3217	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	194.8427	178.4741	0.0000	0.0000	0	0.00		

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Jun 2015	DAUS	15.88 Call	300	34.4285	30.2812	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	59.5253	81.9620	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	124.1255	177.1607	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	217.0391	202.2142	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	51.4943	44.8394	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	69.4981	92.4223	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	140.1279	186.6070	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	230.9105	215.5752	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	60.2337	52.0797	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	77.4577	101.5490	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	152.8105	194.9728	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	241.6436	314.3774	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	243.5070	227.9877	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	177.8566	168.6964	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	69.9519	64.5296	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	83.7570	110.1886	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	162.9640	205.6704	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	255.0318	239.7121	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	88.0256	78.4268	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	88.3615	116.3109	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	170.6530	214.9463	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	264.8419	251.1188	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	87.3366	78.3134	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	94.7422	120.4492	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	175.9413	221.8374	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	272.2874	260.1793	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	87.2185	77.1334	0.0000	0.0000	0	0.00		
			<u>74,950</u>					<u>0.00</u>	<u>0.00</u>	<u>4 776 669.00</u>	<u>374 206 306.43</u>
Total			98,144					2,500.00	29,071,250.00	7 544 137.00	26 949 325 699.43
Future											
Mar 2015	EUUS	Future	358	1.1349	1.1429	1.1450	1.1448	10	114,490.00		
Jun 2015	EUUS	Future	300	1.1361	1.1441	0.0000	0.0000	0	0.00		
			<u>658</u>					<u>10.00</u>	<u>114,490.00</u>	<u>14 865.00</u>	<u>199 674 932.00</u>
Total			658					10.00	114,490.00	14 865.00	199 674 932.00
Future											
Mar 2015	ZAAD	Future	8,104	8.9808	8.8437	8.9709	8.9325	1,201	10,745,650.90		
Jun 2015	ZAAD	Future	11,448	9.0616	8.9243	9.0655	8.9864	313	2,828,642.30		
Sep 2015	ZAAD	Future	750	9.1545	9.0151	0.0000	0.0000	0	0.00		
			<u>20,302</u>					<u>1,514.00</u>	<u>13,574,293.20</u>	<u>2 485 357.00</u>	<u>19 641 848 040.60</u>
Option											

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Mar 2015	ZAAD	9.00 Put	5,000	190.8556	282.0975	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	474.0275	595.3643	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	20.3190	14.6635	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	4.4462	3.8362	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	69.8679	0.0000	0.0000	0.0000	201	10,452.00		
Jun 2015	ZAAD	8.65 Put	201	129.0483	183.7207	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	270.5359	0.0000	0.0000	0.0000	201	50,250.00		
Jun 2015	ZAAD	9.15 Call	201	266.8138	223.4890	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	159.8571	0.0000	0.0000	0.0000	201	20,502.00		
Jun 2015	ZAAD	9.65 Call	201	128.7052	107.8888	0.0000	0.0000	0	0.00		
			<u>6,809</u>					<u>603.00</u>	<u>81,204.00</u>	<u>25 324.00</u>	<u>3 646 294.66</u>
	Total		27,111					2,117.00	13,655,497.20	2 510 681.00	19 645 494 335.26
Future											
Mar 2015	ZACA	Future	140	9.2309	9.1167	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.3551	9.2397	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>
	Total		1,771					0.00	0.00	28 496.00	218 747 673.10
Future											
Mar 2015	ZAEU	Future	80,131	13.0716	13.0059	13.0630	13.0000	1,687	21,984,563.00		
Jun 2015	ZAEU	Future	69,196	13.2737	13.2073	13.2502	13.2400	115	1,523,305.00		
Sep 2015	ZAEU	Future	10,707	13.4998	13.4313	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	1,550	13.7189	13.6459	0.0000	0.0000	0	0.00		
			<u>161,584</u>					<u>1,802.00</u>	<u>23,507,868.00</u>	<u>5 984 366.00</u>	<u>74 824 480 417.00</u>
Option											
Mar 2015	ZAEU	12.45 Put	15,500	24.1235	35.4723	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	334.8159	299.3618	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	174.8919	212.9647	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	436.8129	492.0404	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	777.2857	839.0211	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	962.5397	1025.7122	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	981.3756	1044.6561	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1200.8981	1265.1069	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	6.4763	6.3018	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	6.0002	5.8619	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	4.4691	4.4361	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	4.2823	4.2608	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	4.1048	4.0941	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	4.0477	4.0402	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	3.8285	3.8337	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	3.1675	3.2070	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	12.65 Put	200	122.7387	150.7861	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	482.7822	534.5849	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	253.0512	244.5427	0.0000	0.0000	10,000	2,447,500.00		
Jun 2015	ZAEU	15.35 Call	7,300	81.4727	80.6299	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	820.0767	877.0131	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	255.6610	256.8027	0.0000	0.0000	0	0.00		
			<u>309,265</u>					<u>10,000.00</u>	<u>2,447,500.00</u>	<u>2 860 245.00</u>	<u>412 520 278.74</u>
	Total		470,849					11,802.00	25,955,368.00	8 844 611.00	75 237 000 695.74
Future											
Mar 2015	ZAFR	Future	3,031	12.4386	12.2948	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,502	12.6736	12.5257	0.0000	0.0000	0	0.00		
			<u>9,533</u>					<u>0.00</u>	<u>0.00</u>	<u>435 232.00</u>	<u>3 967 192 596.00</u>
	Total		9,533					0.00	0.00	435 232.00	3 967 192 596.00
Future											
Mar 2015	ZAGB	Future	34,323	17.5746	17.4013	17.5728	17.4514	533	9,335,788.40		
Jun 2015	ZAGB	Future	6,885	17.8168	17.6421	17.8253	17.7633	523	9,291,631.90		
Sep 2015	ZAGB	Future	1,037	18.0838	17.9058	0.0000	0.0000	0	0.00		
			<u>42,245</u>					<u>1,056.00</u>	<u>18,627,420.30</u>	<u>4 556 723.00</u>	<u>66 530 944 987.20</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	28.2797	43.2123	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	68.4883	104.8376	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	57.3091	44.4148	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	22.9675	18.4227	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	15.9440	12.8074	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	8.9864	7.3443	0.0000	0.0000	0	0.00		
			<u>64,662</u>					<u>0.00</u>	<u>0.00</u>	<u>918 714.00</u>	<u>200 733 431.43</u>
	Total		106,907					1,056.00	18,627,420.30	5 475 437.00	66 731 678 418.63
Future											
Mar 2015	ZAJY	Future	555	0.0970	0.0969	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0985	0.0984	0.0000	0.0000	0	0.00		
			<u>14,553</u>					<u>0.00</u>	<u>0.00</u>	<u>653 866.00</u>	<u>6 689 953 408.60</u>
	Total		14,553					0.00	0.00	653 866.00	6 689 953 408.60
Future											
Mar 2015	ZAKS	Future	8	0.1253	0.1234	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1241	0.1207	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

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Future											
Mar 2015	ZANN	Future	14,340	0.0559	0.0552	0.0000	0.0000	3,500	19,460,000.00		
Dec 2015	ZANN	Future	74,494	0.0482	0.0477	0.0000	0.0000	8,400	39,606,000.00		
			<u>88,834</u>					<u>11,900.00</u>	<u>59,066,000.00</u>	<u>217 646.00</u>	<u>1 312 557 560.00</u>
		Total	88,834					11,900.00	59,066,000.00	217 646.00	1 312 557 560.00
Future											
Mar 2015	ZAUM	Future	1,932	11.5180	11.3797	11.5309	11.3474	93	106,074,410.00		
Jun 2015	ZAUM	Future	179	11.6839	11.5442	11.6427	11.5305	56	64,862,420.00		
Sep 2015	ZAUM	Future	166	11.8638	11.7224	11.8861	11.7056	40	47,019,940.00		
			<u>2,277</u>					<u>189.00</u>	<u>217,956,770.00</u>	<u>82 017.00</u>	<u>79 167 256 170.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	31752.9135	23555.0956	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4 103.00</u>	<u>137 198 464.38</u>
		Total	2,697					189.00	217,956,770.00	86 120.00	79 304 454 634.38
Future											
Mar 2015	ZAUS	Future	1,179,021	11.5180	11.3797	11.5423	11.3500	59,792	682,110,529.70		
Jun 2015	ZAUS	Future	94,857	11.6839	11.5442	11.7179	11.5286	15,945	184,709,729.50		
Sep 2015	ZAUS	Future	24,081	11.8638	11.7224	11.8861	11.7000	4,765	55,928,785.00		
Dec 2015	ZAUS	Future	38,642	12.0312	11.8877	0.0000	0.0000	0	0.00		
			<u>1,336,601</u>					<u>80,502.00</u>	<u>922,749,044.20</u>	<u>78 035 627.00</u>	<u>743 160 529 077.60</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.9103	1.7083	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	2.1999	3.4423	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	3.8424	6.0433	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	6.6885	10.9774	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	7.7897	12.9200	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	8.8180	14.7448	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	9.0982	15.2635	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	12.5214	27.0916	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	538.0205	424.5498	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	20.0205	44.8498	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	338.2483	252.5682	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	86.1521	144.9515	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Call	500	272.2609	198.9551	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	104.2609	169.2551	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	242.6251	178.0308	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	231.4083	170.2548	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	133.4083	210.5548	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	152.0618	235.9681	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	11.47 Call	10,000	204.9520	152.2144	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	173.5641	130.0698	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	201.6317	297.4814	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	151.2010	113.6827	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	316.5623	427.3035	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	106.8851	81.4287	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	104.4448	79.6558	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	84.9067	65.4633	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	75.7461	58.7962	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	466.0442	587.8831	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	60.4520	47.8771	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	542.4520	668.1771	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	54.0956	43.3113	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	21.6799	19.0775	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	1003.6799	1139.3775	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	18.7198	15.3005	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	17.7391	14.0724	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	10.2426	7.7315	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	5.2596	3.9194	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.6316	0.7771	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	35.2617	53.2888	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	37.3459	56.2012	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	43.0001	64.0407	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	69.3345	101.5692	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	72.9101	107.7355	0.0000	0.0000	15,000	1,324,450.00		
Jun 2015	ZAUS	11.48 Call	1,600	446.3929	386.0516	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	436.4521	377.5591	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	252.5521	333.3591	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	389.8124	339.2366	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	368.3342	322.3996	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	194.3924	176.0553	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	155.4038	142.4529	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	146.8259	135.0126	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	110.1743	101.9238	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	93.5647	87.3941	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	79.3623	74.8784	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	47.3500	57.7483	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1313.8452	1185.7399	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	106.9424	138.7270	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	974.9175	866.3440	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	111.1175	143.9440	0.0000	0.0000	15,000	2,248,800.00		
Sep 2015	ZAUS	11.20 Put	8,775	159.7222	214.0022	0.0000	0.0000	0	0.00		

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Sep 2015	ZAUS	11.29 Put	50,000	190.1273	255.7469	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	287.7795	367.0322	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	308.6273	390.2714	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	456.4548	418.7107	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	334.9343	310.5311	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	248.0811	231.0527	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	208.9946	195.9740	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	161.2240	152.8329	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	148.4666	147.4474	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	146.3821	145.9157	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1202.8103	1093.5395	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	121.6103	155.8395	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1164.8689	1058.7586	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1020.9425	928.4505	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	890.0044	812.1807	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	361.3865	443.2888	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	395.6753	373.2085	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	379.9845	358.8617	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	365.4130	345.5194	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	332.2917	314.4902	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	243.0260	231.8274	0.0000	0.0000	0	0.00		
			<u>1,511,822</u>					<u>30,000.00</u>	<u>3,573,250.00</u>	<u>15 467 194.00</u>	<u>3 917 836 537.63</u>
		Total	2,848,423					110,502.00	926,322,294.20	93 502 821.00	747 078 365 615.23
Future											
Mar 2015	ZAZW	Future	12	1.7147	1.6864	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	3,691,400					145,076.00	1 355 742 589.70	126,223,048	1,058,315,439,843.07