



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-February-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Future</b>											
Mar 2015	CAFZ	Future	10,000	95.1916	103.4245	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>
		<b>Total</b>	<b>10,000</b>					<b>0.00</b>	<b>0.00</b>	20,000.00	2,614,800.00
<b>Future</b>											
Feb 2015	DAEU	Future	0	13.1937	13.1781	0.0000	0.0000	2,000	26,510,600.00		
			<u>0</u>					<u>2,000.00</u>	<u>26,510,600.00</u>	<u>100,500.00</u>	<u>1,257,998,200.00</u>
<b>Option</b>											
Jun 2015	DAEU	14.41 Call	2,000	131.3272	131.1181	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>260,000.00</u>	<u>23,152,019.10</u>
		<b>Total</b>	<b>2,000</b>					<b>2,000.00</b>	<b>26,510,600.00</b>	360,500.00	1,281,150,219.10
<b>Future</b>											
Feb 2015	DAUS	Future	0	11.6485	11.6664	0.0000	0.0000	2,500	29,121,250.00		
Feb 2015	DAUS	Future	2,586	11.6513	11.6655	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,953	11.6504	11.6673	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.6522	11.6691	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.6764	11.6933	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,964	11.7046	11.7215	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	116	11.7139	11.7309	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,709	11.7639	11.7820	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	6,000	11.7939	11.8109	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8219	11.8380	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8482	11.8640	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.8826	11.8980	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9494	11.9639	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0080	12.0219	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0357	12.0500	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.0713	12.0862	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1306	12.1464	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>
Nov 2015	DAUS	Future	250	12.1859	12.2027	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2121	12.2288	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.2382	12.2550	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.4015	12.4187	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.5848	12.6029	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.7845	12.8034	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.9678	12.9875	0.0000	0.0000	0	0.00		
			<u>26,964</u>					<u>2,500.00</u>	<u>29,121,250.00</u>	<u>2,803,206.00</u>	<u>26,995,923,688.40</u>

Option

Feb 2015	DAUS	10.80 Put	300	0.0349	0.0548	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	0.5462	0.8690	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	88.9043	102.8034	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.0313	0.0487	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	10,000	107.8272	120.2586	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.95 Call	10,000	10.3597	16.8522	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.63 Call	5,000	128.1903	141.6414	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.57 Call	5,000	185.2431	197.6536	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	5.9288	5.5861	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	15.0384	14.2105	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	24.2437	22.9554	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	239.3464	250.4229	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	150.4517	158.9248	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	1.9036	2.7282	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	35.4730	32.4154	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	68.3633	72.8883	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	17.1508	14.7046	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	48.2787	43.8782	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	184.9634	190.3777	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	16.9641	16.1979	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	27.3436	23.9155	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	39.6212	35.4402	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	66.8373	61.4772	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	295.2053	299.8177	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	205.3811	209.8120	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	31.2591	32.8816	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	38.6832	35.1599	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	86.8578	80.5344	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	220.5082	224.0916	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	39.2827	40.0147	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	49.0096	45.5452	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	102.1536	96.1727	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	241.4674	243.6385	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	16.15 Call	300	56.4454	56.5970	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	56.6066	53.2741	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	113.0860	107.5499	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	252.5974	253.8339	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	63.8531	63.6513	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	64.2145	61.4566	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	122.9014	117.1389	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	187.3536	181.7907	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	263.0232	265.0440	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	184.8203	186.3472	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	74.0277	78.3048	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	71.1253	68.2579	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	130.5835	124.1175	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	271.5637	274.5057	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	91.8140	92.4408	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	77.9397	74.0227	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	134.6585	128.8709	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	278.6811	281.2337	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	89.6389	90.5817	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	82.1766	80.5022	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	136.8356	134.2474	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	284.0029	281.3953	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	92.2182	89.0126	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	289.4338	290.2217	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	294.6244	275.3520	0.0000	0.0000	0	0.00		
				<u>101,950</u>				<u>0.00</u>	<u>0.00</u>	<u>4,813,669.00</u>	<u>380,440,496.43</u>
		<b>Total</b>	<b>128,914</b>					<b>2,500.00</b>	<b>29,121,250.00</b>	<b>7,616,875.00</b>	<b>27,376,364,184.83</b>
<b>Future</b>											
Mar 2015	EUUS	Future	317	1.1329	1.1298	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	300	1.1342	1.1312	0.0000	0.0000	0	0.00		
			<u>617</u>					<u>0.00</u>	<u>0.00</u>	<u>14,939.00</u>	<u>200,515,531.00</u>
		<b>Total</b>	<b>617</b>					<b>0.00</b>	<b>0.00</b>	<b>14,939.00</b>	<b>200,515,531.00</b>
<b>Future</b>											
Mar 2015	ZAAD	Future	8,460	9.1051	9.1409	9.1475	9.1313	750	6,856,050.00		
Jun 2015	ZAAD	Future	11,596	9.1897	9.2244	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	777	9.2916	9.3260	0.0000	0.0000	0	0.00		
			<u>20,833</u>					<u>750.00</u>	<u>6,856,050.00</u>	<u>2,489,007.00</u>	<u>19,675,215,034.90</u>
<b>Option</b>											
Mar 2015	ZAAD	9.00 Put	5,000	94.4692	87.9045	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	343.3350	320.5571	0.0000	0.0000	0	0.00		

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Mar 2015	ZAAD	9.70 Call	201	14.9220	19.5289	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	2.6563	3.0729	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	51.0795	45.4589	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	96.0032	87.6481	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	211.0233	196.4555	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	320.9300	337.9259	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	191.0772	201.7875	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	152.4635	161.0462	0.0000	0.0000	0	0.00		
			6,809					0.00	0.00	25,324.00	3,646,294.66
	<b>Total</b>		<b>27,642</b>					<b>750.00</b>	<b>6,856,050.00</b>	2,514,331.00	19,678,861,329.56
<b>Future</b>											
Mar 2015	ZACA	Future	140	9.2894	9.3229	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.4171	9.4503	0.0000	0.0000	0	0.00		
			1,771					0.00	0.00	28,496.00	218,747,673.10
	<b>Total</b>		<b>1,771</b>					<b>0.00</b>	<b>0.00</b>	28,496.00	218,747,673.10
<b>Future</b>											
Jun 2015	ZADK	Future	138	1.8058	1.8061	0.0000	0.0000	0	0.00		
			138					0.00	0.00	138.00	2,555,484.00
	<b>Total</b>		<b>138</b>					<b>0.00</b>	<b>0.00</b>	138.00	2,555,484.00
<b>Future</b>											
Mar 2015	ZAEU	Future	84,663	13.2368	13.2194	13.3125	13.2701	6,510	86,544,962.40		
Jun 2015	ZAEU	Future	101,548	13.4457	13.4274	13.5170	13.4626	1,347	18,183,627.00		
Sep 2015	ZAEU	Future	10,756	13.6832	13.6627	13.7589	13.7283	750	10,306,580.00		
Dec 2015	ZAEU	Future	1,550	13.9104	13.8914	0.0000	0.0000	0	0.00		
			198,517					8,607.00	115,035,169.40	6,130,855.00	76,792,708,805.30
<b>Option</b>											
Mar 2015	ZAEU	12.45 Put	15,500	5.6324	7.9134	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	425.5134	417.8448	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	72.7471	86.5893	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	269.8011	291.3769	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	595.7961	617.4063	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	781.6362	802.4801	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	800.6522	821.4195	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1022.6613	1042.5817	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	1.1368	1.4878	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	0.9825	1.2762	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	0.5536	0.6924	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	0.5087	0.6319	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.31 Call	8,500	0.4676	0.5768	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	0.4547	0.5596	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	0.4067	0.4956	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	86.4109	90.4386	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	362.1875	374.7426	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.48 Call	2,424	374.0567	0.0000	0.0000	0.0000	2,424	996,991.20		
Jun 2015	ZAEU	13.78 Call	35,000	276.4906	273.6186	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	73.9758	74.0873	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	677.7286	693.3906	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	249.6926	249.3077	0.0000	0.0000	0	0.00		
			<b>288,389</b>					<b>2,424.00</b>	<b>996,991.20</b>	<b>2,924,949.00</b>	<b>432,732,001.08</b>
	<b>Total</b>		<b>486,906</b>					<b>11,031.00</b>	<b>116,032,160.60</b>	<b>9,055,804.00</b>	<b>77,225,440,806.38</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	3,082	12.3405	12.3791	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,512	12.5734	12.6130	0.0000	0.0000	0	0.00		
			<b>9,594</b>					<b>0.00</b>	<b>0.00</b>	<b>435,293.00</b>	<b>3,967,955,731.50</b>
	<b>Total</b>		<b>9,594</b>					<b>0.00</b>	<b>0.00</b>	<b>435,293.00</b>	<b>3,967,955,731.50</b>
<b>Future</b>											
Mar 2015	ZAGB	Future	35,904	18.0136	17.9693	18.0679	18.0290	1,026	18,518,996.00		
Jun 2015	ZAGB	Future	6,961	18.2650	18.2181	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,051	18.5491	18.4995	0.0000	0.0000	0	0.00		
			<b>43,916</b>					<b>1,026.00</b>	<b>18,518,996.00</b>	<b>4,571,724.00</b>	<b>66,801,452,033.40</b>
	<b>Total</b>		<b>43,916</b>					<b>1,026.00</b>	<b>18,518,996.00</b>	<b>4,571,724.00</b>	<b>66,801,452,033.40</b>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	5.5714	6.6319	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	9.8252	11.6574	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	50.7639	60.9920	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	72.3845	68.3402	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	13.6761	14.9644	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	8.7849	9.7591	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	4.9586	5.5734	0.0000	0.0000	0	0.00		
			<b>68,162</b>					<b>0.00</b>	<b>0.00</b>	<b>922,214.00</b>	<b>201,041,431.43</b>
	<b>Total</b>		<b>112,078</b>					<b>1,026.00</b>	<b>18,518,996.00</b>	<b>5,493,938.00</b>	<b>67,002,493,464.83</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	555	0.0983	0.0989	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0998	0.1004	0.0000	0.0000	0	0.00		
			<b>14,553</b>					<b>0.00</b>	<b>0.00</b>	<b>653,866.00</b>	<b>6,689,953,408.60</b>
	<b>Total</b>		<b>14,553</b>					<b>0.00</b>	<b>0.00</b>	<b>653,866.00</b>	<b>6,689,953,408.60</b>

<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>
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1273	0.1275	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1260	0.1252	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>
	<b>Total</b>		<b>1,878</b>					<b>0.00</b>	<b>0.00</b>	<b>3,791.00</b>	<b>46,803,110.00</b>
<b>Future</b>											
Mar 2015	ZANN	Future	5,506	0.0579	0.0581	0.0000	0.0000	28,400	164,152,000.00		
Jun 2015	ZANN	Future	14,200	0.0530	0.0525	0.0000	0.0000	14,200	75,394,000.00		
Dec 2015	ZANN	Future	81,841	0.0470	0.0463	0.0000	0.0000	0	0.00		
			<u>101,547</u>					<u>42,600.00</u>	<u>239,546,000.00</u>	<u>280,366.00</u>	<u>1,647,589,410.00</u>
	<b>Total</b>		<b>101,547</b>					<b>42,600.00</b>	<b>239,546,000.00</b>	<b>280,366.00</b>	<b>1,647,589,410.00</b>
<b>Future</b>											
Mar 2015	ZAUM	Future	1,981	11.6840	11.7008	11.7633	11.7246	51	59,934,730.00		
Jun 2015	ZAUM	Future	193	11.8543	11.8700	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	168	12.0436	12.0581	0.0000	0.0000	0	0.00		
			<u>2,342</u>					<u>51.00</u>	<u>59,934,730.00</u>	<u>82,418.00</u>	<u>79,640,310,610.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	43244.4446	44798.3701	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>
	<b>Total</b>		<b>2,762</b>					<b>51.00</b>	<b>59,934,730.00</b>	<b>86,941.00</b>	<b>79,793,521,574.38</b>
<b>Future</b>											
Mar 2015	ZAUS	Future	1,168,090	11.6840	11.7008	11.7742	11.6599	39,961	469,097,375.80		
Jun 2015	ZAUS	Future	184,676	11.8543	11.8700	11.9500	11.8799	18,853	224,717,785.40		
Sep 2015	ZAUS	Future	26,407	12.0436	12.0581	12.1400	12.0813	9,784	118,422,300.20		
Dec 2015	ZAUS	Future	48,153	12.2181	12.2349	12.2981	12.2345	2,051	25,231,869.20		
			<u>1,427,326</u>					<u>70,649.00</u>	<u>837,469,330.60</u>	<u>78,556,045.00</u>	<u>749,310,918,603.30</u>
<b>Option</b>											
Mar 2015	ZAUS	10.10 Put	69,965	0.0836	0.0774	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.2317	0.2164	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.5654	0.5310	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	1.4453	1.3669	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	1.8531	1.7555	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	2.2592	2.1427	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	2.3737	2.2519	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	3.8820	3.6917	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	690.3123	706.8130	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	6.3123	6.0130	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	458.2799	473.9952	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	11.30 Put	9,950	31.5239	30.1342	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	40.3808	38.6267	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	335.0544	349.6708	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	319.8763	334.3022	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	55.8763	53.5022	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	66.5329	63.7451	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	283.4151	297.3181	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	236.1814	249.2372	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	229.8151	242.7407	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	95.8151	91.9407	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	199.4754	211.7084	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	171.6705	183.1566	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	174.4704	168.1033	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	127.2544	137.2989	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	123.7055	133.6222	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	82.8833	91.0738	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	306.5312	297.8054	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	62.1482	69.2173	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	378.1482	368.4173	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	53.8389	60.3900	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	16.4326	19.6009	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	832.4326	818.8009	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	13.7083	16.4980	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	12.8311	15.4935	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	8.3061	10.2531	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	3.7797	6.2069	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.0913	0.6634	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	28.2713	25.2882	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	29.7915	26.6830	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	33.9035	30.4656	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	52.9515	48.1324	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	55.5354	50.5446	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	666.1882	674.0501	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	548.2243	554.7613	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	536.1555	542.5645	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	181.8555	172.5645	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	478.9121	484.7526	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	452.2063	457.8002	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	223.0266	227.1069	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	173.2484	177.0922	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	162.3844	166.1427	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	117.9422	121.3545	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	13.22 Call	22,850	98.5692	101.6612	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	82.0004	84.7598	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	43.2516	40.5687	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1489.4395	1501.1313	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	85.8900	81.3887	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1132.9607	1142.8300	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	89.3607	84.7300	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	130.0843	124.0791	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	152.2451	145.5854	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	218.7994	210.6142	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	236.1909	227.7594	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	707.1855	712.9013	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	526.6421	530.5559	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	375.9788	378.5297	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	269.4505	271.2358	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	224.2277	225.7145	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	166.8665	167.9518	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	146.7218	147.6895	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	136.7437	137.6099	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1365.2088	1380.8325	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	97.1088	95.9325	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1321.5868	1337.2190	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1168.0474	1179.7846	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1026.5569	1038.3054	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	284.3001	278.6747	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	431.1333	432.8706	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	412.1738	413.5509	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	394.5440	395.5847	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	356.6570	357.3865	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	250.5623	249.6139	0.0000	0.0000	0	0.00		
			<u>1,523,992</u>					<u>0.00</u>	<u>0.00</u>	<u>15,481,364.00</u>	<u>3,921,340,883.63</u>
		<b>Total</b>	<b>2,951,318</b>					<b>70,649.00</b>	<b>837,469,330.60</b>	<b>94,037,409.00</b>	<b>753,232,259,486.93</b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.6409	1.6507	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>
		<b>Total</b>	<b>12</b>					<b>0.00</b>	<b>0.00</b>	<b>51.00</b>	<b>451,622.00</b>



<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

3,851,730

130,607.00

1,333,989,117.20

127,135,562

1,068,057,733,459.81