



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	79.6385	110.2047	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20000.00</u>	<u>2614800.00</u>
		Total	10,000					0.00	0.00	20000.00	2614800.00
Option											
Jun 2015	DAEU	14.41 Call	2,000	88.0327	106.3912	0.0000	0.0000	0	0.00		
			<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2000.00</u>	<u>795000.00</u>
		Total	2,000					0.00	0.00	2000.00	795000.00
Future											
Mar 2015	DAUS	Future	0	11.7665	11.8406	0.0000	0.0000	10,000	117,916,000.00		
Mar 2015	DAUS	Future	0	11.7720	11.8444	0.0000	0.0000	5,000	59,102,500.00		
Mar 2015	DAUS	Future	340	11.7720	11.8502	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,220	11.7814	11.8598	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,936	11.8001	11.8789	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,157	11.8057	11.8846	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	282	11.8095	11.8884	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,729	11.8607	11.9407	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	6,000	11.8895	11.9699	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.9172	11.9973	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.9429	12.0228	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.9777	12.0580	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	8,000	11.9859	12.0663	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.0452	12.1263	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.1045	12.1863	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.1331	12.2152	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1692	12.2516	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.2295	12.3121	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2857	12.3686	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.3118	12.3949	0.0000	0.0000	0	0.00		

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Dec 2015	DAUS	Future	250	12.3383	12.4219	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.5035	12.5897	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.6878	12.7744	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8885	12.9756	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0728	13.1603	0.0000	0.0000	0	0.00		
			<u>31,820</u>					<u>15,000.00</u>	<u>177,018,500.00</u>	<u>2865665.00</u>	<u>27726226771.60</u>

Option

Mar 2015	DAUS	11.43 Call	5,000	350.1860	418.3455	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.68 Call	7,000	182.7150	236.3823	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	1.7842	1.3513	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	4.8423	3.7744	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	7.7181	6.0650	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	275.2482	331.3342	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	163.5512	204.6797	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.3113	0.1834	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	12.6872	9.9500	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	66.0213	80.1749	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	187.5441	228.7301	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	7.1626	5.9221	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	27.8932	22.6142	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	204.4449	231.3539	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	8.5428	8.3890	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	15.5394	12.5126	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	24.7955	20.0455	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	46.9979	38.3590	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	326.1255	361.6907	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	221.0668	241.6767	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	20.9339	21.3332	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.93 Call	10,000	333.7865	367.0076	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	24.9040	21.6634	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	65.8463	54.5898	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	232.8481	249.3818	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	31.8564	33.5573	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	35.8609	31.9935	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	81.9494	69.1266	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	252.6106	266.6812	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	47.4970	51.1005	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	45.1277	40.7147	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	93.1501	79.3934	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	261.7412	273.8596	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	58.2420	60.0455	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	52.8728	48.1525	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	11.15 Put	250	101.9868	87.3825	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	162.5013	141.3464	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	271.3368	280.8519	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	184.7633	189.9240	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	69.2000	74.9503	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	60.7347	54.0401	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	108.1788	95.0324	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	280.7420	288.8504	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	89.7243	92.0327	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	65.1333	59.3170	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	113.5610	99.0348	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	286.9883	293.4720	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	89.9694	91.7163	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	69.2982	63.0504	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	115.5138	100.4829	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	291.0744	295.6567	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	90.6102	89.7285	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	256.4137	222.6614	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	285.8999	279.2364	0.0000	0.0000	0	0.00		
			<u>95,350</u>					<i>0.00</i>	<i>0.00</i>	<i>4845669.00</i>	<i>386560956.43</i>
Total			127,170					15,000.00	177,018,500.00	7711334.00	28112787728.03
Future											
Mar 2015	EUUS	Future	317	1.1026	1.1100	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	300	1.1038	1.1112	0.0000	0.0000	0	0.00		
			<u>617</u>					<i>0.00</i>	<i>0.00</i>	<i>14942.00</i>	<i>200549488.00</i>
Total			617					0.00	0.00	14942.00	200549488.00
Future											
Mar 2015	ZAAD	Future	8,278	9.1724	9.2695	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	10,744	9.2564	9.3538	9.2600	9.2600	751	6,954,260.00		
Sep 2015	ZAAD	Future	780	9.3592	9.4586	9.3657	9.3657	3	28,097.10		
			<u>19,802</u>					<i>754.00</i>	<i>6,982,357.10</i>	<i>2494800.00</i>	<i>19728167844.70</i>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	38.9528	21.8952	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	257.3249	183.3092	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	5.1197	7.6168	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	0.7335	1.2296	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	34.0306	24.9173	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	71.3939	54.5318	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	171.9090	136.7513	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	342.6252	395.9541	0.0000	0.0000	0	0.00		

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Jun 2015	ZAAD	9.50 Call	201	198.1427	228.7968	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	155.5251	179.4550	0.0000	0.0000	0	0.00		
			6,809					0.00	0.00	25324.00	3646294.66
	Total		26,611					754.00	6,982,357.10	2520124.00	19731814139.36
Future											
Mar 2015	ZACA	Future	140	9.4489	9.4703	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.5718	9.5961	0.0000	0.0000	0	0.00		
			1,771					0.00	0.00	28496.00	218747673.10
	Total		1,771					0.00	0.00	28496.00	218747673.10
Future											
Jun 2015	ZADK	Future	138	1.7756	1.7984	0.0000	0.0000	0	0.00		
			138					0.00	0.00	138.00	2555484.00
	Total		138					0.00	0.00	138.00	2555484.00
Future											
Mar 2015	ZAEU	Future	75,605	12.9879	13.1619	13.0682	12.9742	2,618	34,183,826.50		
Jun 2015	ZAEU	Future	104,799	13.1898	13.3670	13.2759	13.1855	145	1,923,473.50		
Sep 2015	ZAEU	Future	15,805	13.4234	13.6047	0.0000	0.0000	10,017	135,446,868.90		
Dec 2015	ZAEU	Future	1,550	13.6471	13.8305	0.0000	0.0000	0	0.00		
			197,759					12,780.00	171,554,168.90	6198815.00	77697187069.10
Option											
Mar 2015	ZAEU	12.45 Put	15,500	3.8021	2.3434	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	202.7208	340.9792	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	131.4532	62.4370	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	435.1806	289.8762	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	816.7004	648.6090	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	1014.0606	842.4903	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	1033.9025	862.1224	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1262.7991	1089.5792	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	0.0762	0.1381	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	0.0683	0.1228	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	0.0453	0.0793	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	0.0428	0.0746	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	0.0405	0.0702	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	0.0397	0.0688	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	0.0369	0.0637	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	133.0563	84.0602	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	504.0940	387.3698	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.48 Call	2,424	269.4206	325.0177	0.0000	0.0000	0	0.00		

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Jun 2015	ZAEU	13.78 Call	35,000	196.1951	236.1260	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	50.1211	58.7884	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	264.4708	188.4629	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	214.4316	243.5214	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	838.6597	720.8135	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	239.4604	234.6066	0.0000	0.0000	0	0.00		
			303,389					0.00	0.00	2946567.00	437616361.68
	Total		501,148					12,780.00	171,554,168.90	9145382.00	78134803430.78
Future											
Mar 2015	ZAFR	Future	3,141	12.1563	12.3605	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,542	12.3715	12.5829	0.0000	0.0000	0	0.00		
			9,683					0.00	0.00	435382.00	3969041578.30
	Total		9,683					0.00	0.00	435382.00	3969041578.30
Future											
Mar 2015	ZAGB	Future	39,410	17.9510	18.1366	18.0430	17.9435	133	2,394,724.30		
Jun 2015	ZAGB	Future	7,339	18.1986	18.3872	18.2540	18.1983	45	820,884.90		
Sep 2015	ZAGB	Future	1,248	18.4825	18.6754	0.0000	0.0000	0	0.00		
			47,997					178.00	3,215,609.20	4579750.00	66945700024.70
Option											
Mar 2015	ZAGB	16.72 Put	25,000	1.1252	0.5639	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	4.0997	2.1008	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	33.7303	17.9040	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	35.3748	67.4957	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	5.6951	10.7454	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	3.0178	5.3383	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	1.2704	2.0858	0.0000	0.0000	0	0.00		
			68,162					0.00	0.00	922214.00	201041431.43
	Total		116,159					178.00	3,215,609.20	5501964.00	67146741456.13
Future											
Mar 2015	ZAJY	Future	560	0.0981	0.0991	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0997	0.1007	0.0000	0.0000	0	0.00		
			14,558					0.00	0.00	653871.00	6690002458.60
	Total		14,558					0.00	0.00	653871.00	6690002458.60
Future											
Mar 2015	ZAKS	Future	8	0.1291	0.1298	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1279	0.1285	0.0000	0.0000	0	0.00		
			1,878					0.00	0.00	3791.00	46803110.00

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Total			1,878					0.00	0.00	3791.00	46803110.00
Future											
Mar 2015	ZANN	Future	5,506	0.0591	0.0592	0.0000	0.0000	0	0.00		
Jun 2015	ZANN	Future	18,700	0.0543	0.0541	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	86,201	0.0494	0.0496	0.0000	0.0000	0	0.00		
			<u>110,407</u>					<u>0.00</u>	<u>0.00</u>	308066.00	1790417410.00
Total			110,407					0.00	0.00	308066.00	1790417410.00
Future											
Mar 2015	ZAUM	Future	1,910	11.7795	11.8579	11.8295	11.7584	246	290,616,040.00		
Jun 2015	ZAUM	Future	233	11.9490	12.0290	12.0002	11.9988	417	500,249,180.00		
Sep 2015	ZAUM	Future	143	12.1411	12.2233	12.1970	12.1832	11	13,403,670.00		
			<u>2,286</u>					<u>674.00</u>	<u>804,268,890.00</u>	83425.00	80833822250.00
Option											
Mar 2015	ZAUM	11.28 Call	420	50471.3214	58163.7290	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	4523.00	153210964.38
Total			2,706					674.00	804,268,890.00	87948.00	80987033214.38
Future											
Mar 2015	ZAUS	Future	1,067,838	11.7795	11.8579	11.8323	11.7515	50,548	596,864,545.50		
Jun 2015	ZAUS	Future	263,818	11.9490	12.0290	12.0111	11.9221	14,497	173,693,915.00		
Sep 2015	ZAUS	Future	43,620	12.1411	12.2233	12.1904	12.1768	24,112	294,069,484.60		
Dec 2015	ZAUS	Future	52,138	12.3179	12.4011	0.0000	0.0000	0	0.00		
			<u>1,427,414</u>					<u>89,157.00</u>	<u>1,064,627,945.10</u>	79387425.00	759027120204.20
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.0205	0.0161	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.0494	0.0376	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	0.1105	0.0814	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	0.2452	0.1860	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	0.3015	0.2346	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	0.3570	0.2831	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	0.3727	0.2968	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	0.5782	0.4805	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	780.4173	858.6894	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	0.9173	0.7894	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	533.4808	610.8160	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	6.2036	4.3955	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	9.3946	6.5031	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	393.3420	467.3343	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	375.5440	448.7890	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	16.0440	10.8890	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	21.2907	14.3733	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	275.2720	342.0559	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	267.5086	333.5902	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	50	38.0086	25.6902	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	230.2878	292.4748	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	195.9249	253.6127	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	93.5223	65.6583	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	136.5741	183.8176	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	131.3541	177.4779	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.81 Call	20,000	107.7972	147.6511	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	77.2530	105.3984	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	204.9026	153.7322	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.95 Call	7,000	63.9621	87.7279	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	52.8723	72.7684	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	273.3723	214.8684	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	43.6667	60.2002	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	7.8596	10.6867	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	0	728.3596	652.7867	0.0000	0.0000	300	209,397.00		
Mar 2015	ZAUS	12.58 Call	50,000	5.7375	7.8925	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	5.1039	7.0539	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	2.2937	3.2929	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	0.9978	1.5127	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.0386	0.0335	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	16.8255	14.9478	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	17.5981	15.6338	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	20.6977	17.4882	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	35.8820	29.1802	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	38.0205	30.9590	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	733.1743	799.0137	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	603.7208	658.0470	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	590.6387	644.0761	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	141.6387	115.0761	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	528.4151	577.3446	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	499.2893	545.9524	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	237.7087	257.0002	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	742.5513	0.0000	0.0000	0.0000	300	210,612.00		
Jun 2015	ZAUS	12.56 Call	1,750	179.8190	192.9318	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	167.3132	178.9459	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	116.5498	123.0486	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	95.2517	100.1107	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	76.8618	80.3225	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	33.5844	30.1814	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>
Sep 2015	ZAUS	10.60 Call	13,700	1576.9945	1655.5261	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	67.8830	59.2343	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1212.1033	1284.4384	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	71.0033	61.1384	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	108.2838	93.1873	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	128.9516	111.0932	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	187.4862	162.3367	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	200.3514	173.6968	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	765.5638	815.0579	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	569.0593	603.3729	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	400.0783	420.5852	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	279.5740	291.2005	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	229.3662	238.0404	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	165.3304	170.0933	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	142.9668	146.4807	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	126.1807	128.8062	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1450.9199	1527.7426	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	83.0199	76.6426	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1406.7625	1483.0726	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1245.6969	1311.4211	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1099.9366	1159.9881	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	252.6340	222.9942	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	453.3864	467.3979	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	432.3687	445.0695	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	412.8010	424.2937	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	371.1550	380.1251	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	254.8466	258.4755	0.0000	0.0000	0	0.00		
			<u>1,540,922</u>					<u>600.00</u>	<u>420,009.00</u>	<u>15529534.00</u>	<u>3932568327.63</u>
	Total		2,968,336					89,757.00	1,065,047,954.10	94916959.00	762959688531.83
Future											
Mar 2015	ZAZW	Future	12	1.6768	1.6897	0.0000	0.0000	0	0.00		
			<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>	<u>451622.00</u>
	Total		12					0.00	0.00	51.00	451622.00
	Grand Total		3,893,194					119,143.00	2228087479.30	128,241,772	1,080,965,657,967.21