



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-March-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
<b>Option</b>											
	Jun 2015	DAEU	14.41 Call	2,000	100.3136	115.0310	0.0000	0.0000	0	0.00	
				2,000					0.00	0.00	2 000.00
			<b>Total</b>	<b>2,000</b>					<b>0.00</b>	<b>0.00</b>	2 000.00
<b>Future</b>											
	Mar 2015	DAUS	Future	340	12.3220	12.2227	0.0000	0.0000	0	0.00	
	Mar 2015	DAUS	Future	1,280	12.3278	12.2306	0.0000	0.0000	60	737,328.00	
	Mar 2015	DAUS	Future	2,714	12.3478	12.2504	0.0000	0.0000	685	8,444,748.50	
	Mar 2015	DAUS	Future	1,157	12.3538	12.2563	0.0000	0.0000	0	0.00	
	Apr 2015	DAUS	Future	1,090	12.3578	12.2603	0.0000	0.0000	0	0.00	
	Apr 2015	DAUS	Future	2,729	12.4119	12.3142	0.0000	0.0000	79	982,641.50	
	May 2015	DAUS	Future	6,000	12.4420	12.3444	0.0000	0.0000	0	0.00	
	May 2015	DAUS	Future	1,625	12.4705	12.3728	0.0000	0.0000	0	0.00	
	Jun 2015	DAUS	Future	288	12.4969	12.3991	0.0000	0.0000	0	0.00	
	Jun 2015	DAUS	Future	4,136	12.5332	12.4357	0.0000	0.0000	0	0.00	
	Jun 2015	DAUS	Future	8,000	12.5419	12.4445	0.0000	0.0000	2,800	35,101,800.00	
	Jul 2015	DAUS	Future	750	12.6053	12.5078	0.0000	0.0000	0	0.00	
	Aug 2015	DAUS	Future	250	12.6686	12.5712	0.0000	0.0000	0	0.00	
	Sep 2015	DAUS	Future	285	12.6992	12.6018	0.0000	0.0000	0	0.00	
	Sep 2015	DAUS	Future	250	12.7385	12.6409	0.0000	0.0000	0	0.00	
	Oct 2015	DAUS	Future	250	12.8039	12.7058	0.0000	0.0000	0	0.00	
	Nov 2015	DAUS	Future	250	12.8650	12.7664	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	Future	276	12.8933	12.7946	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	Future	250	12.9221	12.8232	0.0000	0.0000	0	0.00	
	Mar 2016	DAUS	Future	272	13.1033	13.0039	0.0000	0.0000	0	0.00	
	Jun 2016	DAUS	Future	264	13.2887	13.1921	0.0000	0.0000	0	0.00	
	Sep 2016	DAUS	Future	259	13.4900	13.3966	0.0000	0.0000	0	0.00	
	Dec 2016	DAUS	Future	251	13.6749	13.5844	0.0000	0.0000	0	0.00	
				32,966					3,624.00	45,266,518.00	2 880 097.00
											27 903 460 463.60
<b>Option</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>
Mar 2015	DAUS	11.68 Call	7,000	649.3505	554.3976	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.09 Call	5,000	298.3822	232.6418	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.12 Call	5,000	276.4211	213.7975	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.53 Call	10,000	79.1889	59.5927	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	0.2296	0.3686	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	0.6619	1.0491	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	1.0307	1.5568	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	743.6228	649.1188	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	552.8449	467.5233	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0959	0.1149	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	1.9813	2.9104	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	252.6877	201.1918	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	573.3232	490.3162	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.21 Call	2,500	308.0371	253.4031	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	2.1839	2.4684	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	5.2437	7.0945	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	519.5094	450.5507	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	11.0275	10.7996	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	6.7865	7.2751	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	9.1987	9.8320	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	14.5127	16.5311	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	685.7295	611.4592	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	491.1397	431.3578	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	29.7561	28.6851	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.93 Call	10,000	685.7853	612.9494	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	13.5952	14.8115	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	26.5814	28.3720	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	464.9336	414.6487	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	53.8916	51.4120	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	19.4210	20.9895	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	37.9502	41.1238	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	463.1320	420.1896	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	88.6238	86.5084	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	27.2035	29.2552	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	48.7647	52.4230	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	454.4824	416.6543	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	116.1458	105.8359	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	34.1539	36.6316	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	58.8008	62.7167	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	84.8640	90.3038	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	449.4395	414.8224	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	306.1682	283.4085	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Sep 2015	DAUS	16.80 Call	300	139.7085	126.0234	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	39.2092	42.2992	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	65.7890	70.6804	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	450.2204	416.4577	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	165.7160	149.5516	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	43.6067	46.8737	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	72.0095	76.9781	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	449.8993	417.0423	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	164.1399	151.4329	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	46.6966	49.5342	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	76.1863	80.1380	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	446.8606	414.9235	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	161.6273	150.6397	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	143.5370	152.6066	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	372.5385	347.0729	0.0000	0.0000	0	0.00		
			<u>112,850</u>					0.00	0.00	4 870 669.00	390 069 056.43
	<b>Total</b>		<b>145,816</b>					<b>3,624.00</b>	<b>45,266,518.00</b>	7 750 766.00	28 293 529 520.03
<b>Future</b>											
Mar 2015	EUUS	Future	317	1.0575	1.0755	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	301	1.0587	1.0768	0.0000	0.0000	0	0.00		
			<u>618</u>					0.00	0.00	14 949.00	200 625 194.00
	<b>Total</b>		<b>618</b>					<b>0.00</b>	<b>0.00</b>	14 949.00	200 625 194.00
<b>Future</b>											
Mar 2015	ZAAD	Future	7,663	9.3347	9.3705	9.3582	9.2838	110	1,028,658.00		
Jun 2015	ZAAD	Future	11,323	9.4178	9.4552	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	817	9.5257	9.5647	9.5828	9.5798	40	383,252.00		
			<u>19,803</u>					150.00	1,411,910.00	2 499 210.00	19 769 654 582.60
<b>Option</b>											
Mar 2015	ZAAD	9.00 Put	5,000	8.4097	8.3142	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	117.4355	102.5779	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	7.5801	9.9530	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	0.6135	0.8433	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	30.6847	27.9280	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	60.0240	52.8559	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	140.7388	127.3642	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	461.9559	483.4991	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	283.6160	298.4716	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	228.1989	241.0130	0.0000	0.0000	0	0.00		
			<u>6,809</u>					0.00	0.00	25 324.00	3 646 294.66

<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>Total</b>			<b>26,612</b>					<b>150.00</b>	<b>1,411,910.00</b>	2 524 534.00	19 773 300 877.26
<b>Future</b>											
Mar 2015	ZACA	Future	140	9.6592	9.6966	0.0000	0.0000	0	0.00		
Jun 2015	ZACA	Future	1,631	9.7857	9.8241	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
<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	1.7812	1.7997	0.0000	0.0000	0	0.00		
			<u>138</u>					<u>0.00</u>	<u>0.00</u>	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	68,361	13.0351	13.1524	13.1810	13.1810	155	2,040,045.00		
Jun 2015	ZAEU	Future	110,662	13.2373	13.3578	13.3953	13.3129	108	1,445,235.90		
Sep 2015	ZAEU	Future	25,005	13.4781	13.6025	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	2,050	13.7132	13.8391	0.0000	0.0000	567	7,805,969.00		
			<u>206,078</u>					<u>830.00</u>	<u>11,291,249.90</u>	6 229 444.00	78 104 876 886.70
<b>Option</b>											
Mar 2015	ZAEU	12.45 Put	15,500	2.1725	1.1393	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	217.4543	320.4536	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	75.8453	44.1809	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	375.4804	275.3065	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	500	765.8545	650.4504	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	965.3224	848.7283	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	985.2922	868.6339	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1215.0820	1098.0062	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	0.0197	0.0340	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	12,800	0.0175	0.0297	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	0.0114	0.0180	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	0.0107	0.0168	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	0.0101	0.0156	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	0.0099	0.0153	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	0.0091	0.0140	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.25 Put	22,000	54.9618	37.9357	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	132.8680	96.1133	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	491.2353	410.4392	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	222.2183	249.5284	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	22,000	148.1830	166.3328	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	57.3734	64.8118	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	267.9132	212.0862	0.0000	0.0000	0	0.00		

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Sep 2015	ZAEU	14.90 Call	7,500	246.8220	267.3976	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	340.2441	282.0293	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	843.3801	754.7606	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	249.5934	261.5537	0.0000	0.0000	0	0.00		
			<u>351,471</u>					<u>0.00</u>	<u>0.00</u>	<u>3 034 189.00</u>	<u>453 571 136.40</u>
	<b>Total</b>		<b>557,549</b>					<b>830.00</b>	<b>11,291,249.90</b>	<b>9 263 633.00</b>	<b>78 558 448 023.10</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	3,141	12.2327	12.2724	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,542	12.4512	12.4909	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>
	<b>Total</b>		<b>9,683</b>					<b>0.00</b>	<b>0.00</b>	<b>435 422.00</b>	<b>3 969 534 650.30</b>
<b>Future</b>											
Mar 2015	ZAGB	Future	19,326	18.4372	18.4431	18.6984	18.4320	1,074	19,877,886.90		
Jun 2015	ZAGB	Future	24,018	18.6916	18.6987	18.9600	18.6987	596	11,192,736.40		
Sep 2015	ZAGB	Future	1,506	18.9896	18.9997	0.0000	0.0000	0	0.00		
			<u>44,850</u>					<u>1,670.00</u>	<u>31,070,623.30</u>	<u>4 624 201.00</u>	<u>67 761 374 459.20</u>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	0.0456	0.0651	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	0.1237	0.1839	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	0.9394	1.4238	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	110.5928	126.7132	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	8.9910	11.4539	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	3.2283	3.8677	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	0.6761	0.7756	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	17.00 Put	14,000	47.4315	48.0024	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	14,000	207.5254	189.8663	0.0000	0.0000	0	0.00		
			<u>96,162</u>					<u>0.00</u>	<u>0.00</u>	<u>964 214.00</u>	<u>205 008 471.43</u>
	<b>Total</b>		<b>141,012</b>					<b>1,670.00</b>	<b>31,070,623.30</b>	<b>5 588 415.00</b>	<b>67 966 382 930.63</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	560	0.1016	0.1010	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1032	0.1025	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>
	<b>Total</b>		<b>14,558</b>					<b>0.00</b>	<b>0.00</b>	<b>653 871.00</b>	<b>6 690 002 458.60</b>
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1343	0.1335	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1361	0.1354	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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<b>Total</b>			<b>1,878</b>					<b>0.00</b>	<b>0.00</b>	3 791.00	46 803 110.00
<b>Future</b>											
Mar 2015	ZANN	Future	5,506	0.0618	0.0613	0.0000	0.0000	0	0.00		
Jun 2015	ZANN	Future	25,000	0.0559	0.0560	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	92,501	0.0517	0.0514	0.0000	0.0000	0	0.00		
			<u>123,007</u>					<u>0.00</u>	<u>0.00</u>	326 966.00	1 887 356 410.00
<b>Total</b>			<b>123,007</b>					<b>0.00</b>	<b>0.00</b>	326 966.00	1 887 356 410.00
<b>Future</b>											
Mar 2015	ZAUM	Future	1,596	12.3258	12.2286	12.3723	12.2835	31	38,181,880.00		
Jun 2015	ZAUM	Future	932	12.5030	12.4051	12.5447	12.4790	620	779,553,700.00		
Sep 2015	ZAUM	Future	125	12.7080	12.6105	12.7527	12.7527	1	1,275,270.00		
			<u>2,653</u>					<u>652.00</u>	<u>819,010,850.00</u>	85 841.00	83 794 964 230.00
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	104585.3992	94874.6937	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
<b>Total</b>			<b>3,073</b>					<b>652.00</b>	<b>819,010,850.00</b>	90 364.00	83 948 175 194.38
<b>Future</b>											
Mar 2015	ZAUS	Future	430,932	12.3258	12.2286	12.3855	12.2661	126,392	1,558,408,357.30		
Jun 2015	ZAUS	Future	851,920	12.5030	12.4051	12.5700	12.4500	192,269	2,406,260,691.20		
Sep 2015	ZAUS	Future	71,983	12.7080	12.6105	12.7673	12.6601	673	8,562,655.40		
Dec 2015	ZAUS	Future	51,408	12.8999	12.8011	0.0000	0.0000	2,328	30,029,106.00		
			<u>1,406,243</u>					<u>321,662.00</u>	<u>4,003,260,809.90</u>	81 367 010.00	783 152 510 760.80
<b>Option</b>											
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	0.0000	0.0001	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	0.0000	0.0002	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	0.0000	0.0004	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	0.0001	0.0004	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	0.0004	0.0025	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	1325.8028	1228.6121	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	0.0028	0.0121	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	1075.8431	978.7167	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	0.0627	0.1713	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	0.0914	0.2511	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	925.9332	828.9674	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	905.9549	809.0276	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	0.1549	0.4276	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	0.2095	0.5785	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	786.1831	689.6532	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	776.2131	679.7345	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	50	0.4131	1.1345	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	726.4020	630.2413	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	1.4790	4.1203	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	577.6486	483.7878	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	567.8087	474.1959	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.81 Call	20,000	518.8230	426.7084	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	431.9340	343.8694	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	6.6200	16.3353	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.95 Call	7,000	384.7347	299.8708	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	338.6443	257.7895	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	500	12.8443	29.1895	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	294.0098	218.0414	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.06 Call	10,000	285.2923	210.4097	0.0000	0.0000	1,127	129,233.09		
Mar 2015	ZAUS	12.50 Call	10,000	37.5560	26.9207	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	24.2476	17.9064	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	20.5309	15.3559	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	6.3432	5.2649	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	1.8024	1.4961	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.0158	0.0105	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	8.9744	9.5413	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	9.3432	9.9303	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	10.3319	10.9735	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	14.8199	15.7189	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	15.4236	16.3589	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	45,000	34.0697	40.1692	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	1071.8078	982.2484	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	1054.4579	965.2869	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	51.4579	60.1869	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	969.4054	882.3621	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	928.0104	842.1479	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	34,600	164.3343	192.3001	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	171.5828	200.4078	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	4,000	245.2561	281.9393	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	495.6355	438.7920	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	3,000	292.6355	333.6920	0.0000	0.0000	3,000	858,000.00		
Jun 2015	ZAUS	12.50 Call	30,000	403.5001	356.7597	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	400.5001	451.6597	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	380.0217	335.7268	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	354.3761	312.8338	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	246.0749	217.0404	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	300	743.0749	811.9404	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	199.5672	176.5919	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	160.4704	142.4247	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	45,000	154.8919	137.5592	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	21.0647	22.6796	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	2130.5310	2034.7445	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	41.8023	44.8188	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1751.1399	1656.7471	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	43.1399	46.2471	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	58.7559	62.9299	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	67.2860	72.0491	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	94.1109	106.1834	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	101.7459	114.5180	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1222.0094	1138.3671	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	930.6460	858.7356	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	670.0010	617.6916	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	471.8203	434.5935	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	386.0646	356.1641	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	278.4272	257.5727	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	238.1466	221.0016	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	207.5966	193.3116	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	2007.3757	1911.6386	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	57.4757	60.5386	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1961.5768	1865.9898	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1781.0862	1686.1808	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1605.5403	1511.4823	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	138.3970	152.5270	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	45,000	175.9361	192.3419	0.0000	0.0000	25,000	4,483,500.00		
Dec 2015	ZAUS	11.80 Put	1,100	190.7402	207.9839	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	35,000	257.4339	0.0000	0.0000	0.0000	10,000	2,746,800.00		
Dec 2015	ZAUS	13.00 Call	1,197	703.7301	652.5867	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	671.3188	622.4287	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	640.8986	594.1829	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	575.3111	533.4899	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	392.7475	364.3506	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	43,600	312.2116	290.8268	0.0000	0.0000	20,000	6,071,500.00		
Mar 2016	ZAUS	11.80 Put	1,000	183.1931	206.3541	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	391.5251	372.1624	0.0000	0.0000	0	0.00		
			<u>1,816,052</u>					<u>59,127.00</u>	<u>14,289,033.09</u>	<u>15 931 799.00</u>	<u>4 014 504 411.84</u>
	<b>Total</b>		<b>3,222,295</b>					<b>380,789.00</b>	<b>4,017,549,842.99</b>	<b>97 298 809.00</b>	<b>787 167 015 172.64</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	ZAZW	Future	12	1.7035	1.7115	0.0000	0.0000	0	0.00	
			<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>
		<b>Total</b>	<b>12</b>					<b>0.00</b>	<b>0.00</b>	<b>51.00</b>
										<b>451 622.00</b>
										<b>451 622.00</b>
<b>Grand Total</b>			<b>4,250,022</b>				<b>387,715.00</b>	<b>4 925 600 994.19</b>	<b>130,903,529</b>	<b>1,109,699,506,962.74</b>