



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	124.0334	97.3487	0.0000	0	0.00		
			2,000				0.00	0.00	2 000.00	795 000.00
		<b>Total</b>	<b>2,000</b>				<b>0.00</b>	<b>0.00</b>	<b>2 000.00</b>	<b>795 000.00</b>
<b>Future</b>										
Mar 2015	DAUS	Future	1,280	12.4947	12.2558	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,714	12.5126	12.2746	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,157	12.5187	12.2805	0.0000	0	0.00		
Apr 2015	DAUS	Future	1,090	12.5227	12.2845	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,752	12.5777	12.3381	0.0000	0	0.00		
May 2015	DAUS	Future	6,000	12.6085	12.3679	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	12.6374	12.3959	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	12.6643	12.4221	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	12.7008	12.4575	0.0000	0	0.00		
Jun 2015	DAUS	Future	7,050	12.7096	12.4661	0.0000	3,750	47,200,400.00		
Jul 2015	DAUS	Future	750	12.7737	12.5282	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.8379	12.5903	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.8688	12.6203	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.9087	12.6588	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.9750	12.7229	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	13.0369	12.7826	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.0657	12.8104	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.0947	12.8383	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.2795	13.0150	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.4619	13.1990	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.6586	13.3986	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.8393	13.5819	0.0000	0	0.00		
			31,699				3,750.00	47,200,400.00	2 884 550.00	27 959 249 740.10
<b>Option</b>										
Mar 2015	DAUS	11.68 Call	7,000	814.9543	578.1307	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	DAUS	12.09 Call	5,000	437.4944	249.9596	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.12 Call	5,000	412.0049	230.5396	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.53 Call	10,000	145.2203	66.9337	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	0.2075	0.2761	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	0.5626	0.7925	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	0.8866	1.1904	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	906.8300	671.6566	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	711.0250	487.9269	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.3400	0.1399	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.31 Put	20,000	102.6400	0.0000	0.0000	0.0000	20,000	2,378,000.00		
Apr 2015	DAUS	11.20 Put	22,187	1.7101	2.3983	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	365.4217	213.8036	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	728.6863	509.3094	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.21 Call	2,500	422.0356	265.2224	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	1.7311	2.1965	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	3.8675	6.0173	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	650.3238	466.3124	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	12.9514	9.8044	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	5.6205	6.9990	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	7.5712	9.5781	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	11.8242	15.3291	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	822.7158	630.3940	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	604.5571	447.7237	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	33.0507	26.7699	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.93 Call	0	819.7713	632.5778	0.0000	0.0000	10,000	6,980,000.00		
Jun 2015	DAUS	12.30 Call	10,000	573.2565	0.0000	0.0000	0.0000	10,000	4,800,000.00		
Jun 2015	DAUS	10.80 Put	300	10.6511	14.1392	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	21.1846	27.7132	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	561.9868	429.0714	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	59.9930	51.1305	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	15.5456	21.0095	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	31.2474	41.6286	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	550.3449	433.0780	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	95.3440	83.8165	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	22.9222	29.3899	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	42.1140	53.4006	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	533.5905	428.1128	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	125.4847	108.7976	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	29.7144	36.8508	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	51.6432	63.4916	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	74.8888	91.6439	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	520.7793	426.0663	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	DAUS	14.00 Call	1,000	353.8448	290.2276	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	158.7456	125.7207	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	34.6934	42.6294	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	58.9727	71.7909	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	517.0230	429.2311	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	192.3855	151.4240	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	38.5699	46.9277	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	65.1903	78.0600	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	513.2461	431.2294	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	193.1786	156.9905	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	41.2798	50.3326	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	69.2460	82.9511	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	506.6187	430.8979	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	197.7527	158.0909	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	133.7469	159.6009	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	413.4819	362.7421	0.0000	0.0000	0	0.00		
			<u>132,850</u>					<u>40,000.00</u>	<u>14,158,000.00</u>	<u>4 910 669.00</u>	<u>404 227 056.43</u>
<b>Total</b>			<b>164,549</b>					<b>43,750.00</b>	<b>61,358,400.00</b>	<b>7 795 219.00</b>	<b>28 363 476 796.53</b>
<b>Future</b>											
Mar 2015	EUUS	Future	317	1.0522	1.0636	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	301	1.0533	1.0646	0.0000	0.0000	0	0.00		
			<u>618</u>					<u>0.00</u>	<u>0.00</u>	<u>14 949.00</u>	<u>200 625 194.00</u>
<b>Total</b>			<b>618</b>					<b>0.00</b>	<b>0.00</b>	<b>14 949.00</b>	<b>200 625 194.00</b>
<b>Future</b>											
Mar 2015	ZAAD	Future	6,159	9.5475	9.4438	0.0000	0.0000	2,939	27,755,328.20		
Jun 2015	ZAAD	Future	15,191	9.6309	9.5263	9.6235	9.6215	4,804	45,958,142.70		
Sep 2015	ZAAD	Future	817	9.7397	9.6325	0.0000	0.0000	0	0.00		
			<u>22,167</u>					<u>7,743.00</u>	<u>73,713,470.90</u>	<u>2 507 985.00</u>	<u>19 853 022 170.70</u>
<b>Option</b>											
Mar 2015	ZAAD	9.00 Put	5,000	0.5881	2.4396	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	21.2308	51.8062	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	21.7913	12.0772	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	0.5912	0.5108	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.40 Put	201	20.6485	26.7913	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	34.2875	46.4194	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	85.9390	112.7558	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	603.4991	534.4882	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	387.9668	336.1155	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	314.7253	272.3112	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
			6,809					0.00	0.00	25 324.00	3 646 294.66
		<b>Total</b>	<b>28,976</b>					<b>7,743.00</b>	<b>73,713,470.90</b>	2 533 309.00	19 856 668 465.36
<b>Future</b>											
	Mar 2015	ZACA	Future	140	9.7663	9.6735	0.0000	0.0000	0	0.00	
	Jun 2015	ZACA	Future	1,631	9.8917	9.7960	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	1.7957	1.7823	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	24,979	13.1467	13.0370	13.1607	13.1607	14,847	194,178,018.50	
	Jun 2015	ZAEU	Future	153,379	13.3458	13.2313	13.4000	13.2989	27,269	362,411,862.10	
	Sep 2015	ZAEU	Future	25,005	13.5860	13.4662	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	Future	2,050	13.8210	13.6962	0.0000	0.0000	0	0.00	
				205,413				42,116.00	556,589,880.60	6 392 223.00	80 232 890 530.20
<b>Option</b>											
	Mar 2015	ZAEU	12.45 Put	15,500	0.1337	1.3586	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	12.85 Call	35,000	302.5416	215.3231	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.00 Put	10,000	21.9660	71.1071	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.40 Put	35,000	264.6540	373.1622	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.80 Put	500	654.1073	764.0123	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.00 Put	12,800	853.5847	963.4638	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.02 Put	8,500	873.5588	983.4322	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.25 Put	20,000	1103.3965	1213.2088	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.00 Call	713	0.0179	0.0267	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.05 Call	12,800	0.0168	0.0240	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.25 Call	7,000	0.0136	0.0162	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.28 Call	5,700	0.0133	0.0153	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.31 Call	8,500	0.0129	0.0145	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.32 Call	20,000	0.0128	0.0143	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.36 Call	32,000	0.0124	0.0133	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	12.25 Put	22,000	45.1641	53.6991	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	12.65 Put	200	113.8366	133.4823	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	13.40 Put	7,300	441.8077	494.4449	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	13.78 Call	35,000	266.8740	219.2418	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	14.20 Call	22,000	179.8106	145.0051	0.0000	0.0000	0	0.00	

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Jun 2015	ZAEU	15.35 Call	7,300	70.0267	54.2339	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	242.3148	270.2993	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	278.6483	240.3701	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	315.7631	342.8384	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	800.5942	853.3586	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	272.4437	246.7593	0.0000	0.0000	0	0.00		
			<u>351,471</u>					<u>0.00</u>	<u>0.00</u>	<u>3 034 701.00</u>	<u>453 709 358.56</u>
	<b>Total</b>		<b>556,884</b>					<b>42,116.00</b>	<b>556,589,880.60</b>	<b>9 426 924.00</b>	<b>80 686 599 888.76</b>
<b>Future</b>											
Mar 2015	ZAFR	Future	2,260	12.4033	12.2454	12.3700	12.3700	911	11,244,150.00		
Jun 2015	ZAFR	Future	7,438	12.6184	12.4562	0.0000	0.0000	896	11,260,100.00		
			<u>9,698</u>					<u>1,807.00</u>	<u>22,504,250.00</u>	<u>437 229.00</u>	<u>3 992 038 900.30</u>
	<b>Total</b>		<b>9,698</b>					<b>1,807.00</b>	<b>22,504,250.00</b>	<b>437 229.00</b>	<b>3 992 038 900.30</b>
<b>Future</b>											
Mar 2015	ZAGB	Future	16,316	18.4128	18.3167	18.4372	18.3888	8,181	150,477,134.20		
Jun 2015	ZAGB	Future	26,755	18.6606	18.5606	18.6831	18.6831	7,779	145,115,266.60		
Sep 2015	ZAGB	Future	1,152	18.9575	18.8519	18.9844	18.9303	262	4,973,263.60		
			<u>44,223</u>					<u>16,222.00</u>	<u>300,565,664.40</u>	<u>4 642 914.00</u>	<u>68 107 753 396.70</u>
<b>Option</b>											
Mar 2015	ZAGB	16.72 Put	25,000	0.0321	0.0648	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	0.1007	0.2305	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.50 Put	3,500	0.9692	2.4621	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	104.3869	70.8066	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	8.4737	6.9714	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	2.8197	2.6326	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	0.4202	0.4238	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	17.00 Put	14,000	52.4081	59.5118	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	14,000	216.9652	176.6145	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>140,385</b>					<b>16,222.00</b>	<b>300,565,664.40</b>	<b>5 607 128.00</b>	<b>68 312 761 868.13</b>
<b>Future</b>											
Mar 2015	ZAJY	Future	560	0.1031	0.1012	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1046	0.1027	0.0000	0.0000	0	0.00		
			<u>14,558</u>					<u>0.00</u>	<u>0.00</u>	<u>654 271.00</u>	<u>6 694 111 958.60</u>
	<b>Total</b>		<b>14,558</b>					<b>0.00</b>	<b>0.00</b>	<b>654 271.00</b>	<b>6 694 111 958.60</b>
<b>Future</b>											
Mar 2015	ZAKS	Future	8	0.1362	0.1336	0.0000	0.0000	0	0.00		

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Dec 2015	ZAKS	Future	1,870	0.1335	0.1321	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>	3 791.00	46 803 110.00
<b>Future</b>											
Mar 2015	ZANN	Future	5,506	0.0627	0.0613	0.0000	0.0000	0	0.00		
Jun 2015	ZANN	Future	25,000	0.0566	0.0555	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	92,501	0.0519	0.0512	0.0000	0.0000	0	0.00		
			<u>123,007</u>					<u>0.00</u>	<u>0.00</u>	<u>326 966.00</u>	<u>1 887 356 410.00</u>
		<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	1,757	12.4947	12.2578	12.4660	12.3054	207	255,629,650.00		
Jun 2015	ZAUM	Future	803	12.6705	12.4282	12.6780	12.4889	240	300,880,380.00		
Sep 2015	ZAUM	Future	108	12.8777	12.6289	12.6833	12.6833	7	8,878,310.00		
			<u>2,668</u>					<u>454.00</u>	<u>565,388,340.00</u>	<u>86 394.00</u>	<u>84 482 234 960.00</u>
<b>Option</b>											
Mar 2015	ZAUM	11.28 Call	420	121470.5287	97785.2152	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>3,088</b>					<b>454.00</b>	<b>565,388,340.00</b>	90 917.00	84 635 445 924.38
<b>Future</b>											
Mar 2015	ZAUS	Future	251,324	12.4947	12.2578	12.5083	12.3054	212,033	2,618,543,720.50		
Jun 2015	ZAUS	Future	1,191,300	12.6705	12.4282	12.7073	12.4829	284,557	3,570,938,361.20		
Sep 2015	ZAUS	Future	105,475	12.8777	12.6289	12.8590	12.6833	20,557	261,932,114.50		
Dec 2015	ZAUS	Future	49,705	13.0723	12.8168	13.0920	13.0000	760	9,914,585.00		
Mar 2016	ZAUS	Future	2,500	13.2864	13.0215	0.0000	0.0000	0	0.00		
			<u>1,600,304</u>					<u>517,907.00</u>	<u>6,461,328,781.20</u>	<u>82 797 622.00</u>	<u>800 815 676 641.50</u>
<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	0.0000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	0.0000	0.0000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	0.0000	0.0001	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	0.0000	0.0005	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	1494.7000	1257.8035	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	0.0000	0.0035	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	1244.7046	1007.8410	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	0.0058	0.0612	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	11.35 Put	100	0.0073	0.0914	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	1094.7092	857.9367	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	1074.7101	837.9605	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	0.0101	0.1605	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	0.0123	0.2215	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	954.7186	718.2218	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	944.7197	708.2571	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	50	0.0197	0.4571	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	894.7258	658.4828	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	0.0520	1.8940	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	744.7627	510.2543	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	734.7668	500.4733	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.81 Call	20,000	684.7924	451.8690	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	594.8723	366.1878	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	0.1910	9.0646	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.95 Call	7,000	544.9892	320.0912	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	495.1865	275.5369	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	500	0.4865	17.7369	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	445.5189	232.9826	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.06 Call	10,000	435.6087	224.7568	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	55.5566	23.0782	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	29.9627	14.1230	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	23.6316	11.7103	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	4.5990	3.0827	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	0.9439	0.9611	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	0.0258	0.0186	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	7.1203	9.2783	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	7.4078	9.6709	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	8.1776	10.7249	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	11.6580	15.5414	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	12.1247	16.1922	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	45,000	23.9887	38.6011	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	1224.0865	1003.7535	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	1206.0969	986.7952	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	35.5969	58.5952	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	1117.5981	903.9176	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	1074.3232	863.7439	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	39,600	122.7980	187.7911	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	128.7616	195.7580	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	4,000	190.5771	275.9682	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	601.7777	455.1582	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	7,000	231.2777	326.9582	0.0000	0.0000	4,000	1,152,000.00		

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Jun 2015	ZAUS	12.40 Put	12,000	276.4562	0.0000	0.0000	0.0000	12,000	3,701,000.00		
Jun 2015	ZAUS	12.50 Call	30,000	496.4985	370.5720	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	325.9985	442.3720	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	468.2500	348.8444	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	437.1489	325.1580	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	307.3744	225.5978	0.0000	0.0000	10,000	2,013,800.00		
Jun 2015	ZAUS	13.00 Put	501	636.8744	797.3978	0.0000	0.0000	201	133,665.00		
Jun 2015	ZAUS	13.22 Call	22,850	250.4125	183.2611	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	201.8161	147.5013	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	45,000	194.8678	142.4030	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	17.9980	22.8145	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	2296.9896	2053.3320	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	36.3689	45.7577	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1915.2573	1676.1385	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	37.5573	47.2385	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	51.4627	64.5489	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	59.0684	74.0051	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	80.7155	106.5958	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	85.5327	115.1509	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1373.3966	1157.7552	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	1068.8106	877.6153	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	774.1710	633.1398	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	549.4614	445.8122	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	449.7113	364.9301	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	323.2556	262.9880	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	276.7295	224.9744	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	240.4227	196.1447	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	2173.3236	1928.0340	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	51.0236	61.2340	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2127.1930	1882.5268	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1945.2193	1703.3996	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1767.8908	1529.5510	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	125.2776	156.0698	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	148.8897	196.8299	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	162.1228	212.8158	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	53,200	222.3827	284.3638	0.0000	0.0000	10,000	2,527,100.00		
Dec 2015	ZAUS	13.00 Call	1,197	796.3543	672.7830	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	761.4584	642.1661	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	727.3579	613.4491	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	653.4500	551.5899	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	447.3666	378.0059	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	375.2788	318.7622	0.0000	0.0000	0	0.00		



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Dec 2015	ZAUS	15.00 Call	53,600	354.7813	301.9960	0.0000	0.0000	17,500	5,361,200.00		
Dec 2015	ZAUS	15.80 Call	16,000	283.8973	0.0000	0.0000	0.0000	32,000	8,642,880.00		
Mar 2016	ZAUS	11.80 Put	1,000	171.4304	215.8520	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	203.1907	0.0000	0.0000	0.0000	1,000	252,910.00		
Mar 2016	ZAUS	15.75 Call	1,000	426.1259	389.7403	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	397.2160	0.0000	0.0000	0.0000	1,000	250,770.00		
			<u>1,855,034</u>					<u>87,701.00</u>	<u>24,035,325.00</u>	<u>16 076 591.00</u>	<u>4 055 264 391.07</u>
	<b>Total</b>		<b>3,455,338</b>					<b>605,608.00</b>	<b>6,485,364,106.20</b>	<b>98 874 213.00</b>	<b>804 870 941 032.57</b>
<b>Future</b>											
Mar 2015	ZAZW	Future	12	1.7011	1.6982	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>
<b>Grand Total</b>			<b>4,502,900</b>					<b>717,700.00</b>	<b>8 065 484 112.10</b>	<b>132,716,925</b>	<b>1,130,745,162,970.43</b>