



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-March-2015

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Option										
Jun 2015	DAEU	14.41 Call	2,000	121.5344	124.0334	0.0000	0	0.00		
			2,000				0.00	0.00	2,000.00	795,000.00
		Total	2,000				0.00	0.00	2,000.00	795,000.00
Future										
Mar 2015	DAUS	Future	1,220	12.4436	12.4947	0.0000	288	3,576,278.00		
Mar 2015	DAUS	Future	2,714	12.4598	12.5126	0.0000	92	1,147,819.60		
Mar 2015	DAUS	Future	1,157	12.4658	12.5187	0.0000	286	3,551,948.40		
Apr 2015	DAUS	Future	1,090	12.4699	12.5227	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,752	12.5245	12.5777	0.0000	0	0.00		
May 2015	DAUS	Future	6,000	12.5550	12.6085	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	12.5838	12.6374	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	12.6106	12.6643	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	12.6468	12.7008	0.0000	0	0.00		
Jun 2015	DAUS	Future	7,050	12.6555	12.7096	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.7191	12.7737	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.7827	12.8379	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.8134	12.8688	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.8529	12.9087	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.9187	12.9750	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.9802	13.0369	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	13.0087	13.0657	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	13.0375	13.0947	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	13.2204	13.2795	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.4067	13.4619	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.6080	13.6586	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.7929	13.8393	0.0000	0	0.00		
			31,639				666.00	8,276,046.00	2,885,216.00	27,967,525,786.10
Option										
Mar 2015	DAUS	11.68 Call	7,000	763.6001	814.9543	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	383.9768	437.4944	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.12 Call	5,000	358.6294	412.0049	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.53 Call	10,000	105.7294	145.2203	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	0.1788	0.2075	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	0.4751	0.5626	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	0.7461	0.8866	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	853.0386	906.8300	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	656.3390	711.0250	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.1805	0.3400	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.31 Put	20,000	110.2251	102.6400	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	1.5550	1.7101	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	318.5591	365.4217	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	675.8462	728.6863	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.21 Call	2,500	376.9824	422.0356	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	1.3703	1.7311	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	3.1992	3.8675	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	602.5486	650.3238	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	11.0947	12.9514	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	5.6293	5.6205	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	7.5107	7.5712	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	11.6011	11.8242	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	776.5179	822.7158	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	567.3526	604.5571	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	31.0348	33.0507	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	540.3105	573.2565	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	11.6513	10.6511	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	22.6831	21.1846	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	535.7528	561.9868	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	56.8559	59.9930	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	16.8240	15.5456	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	33.9547	31.2474	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	530.6530	550.3449	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	94.3907	95.3440	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	24.6878	22.9222	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	45.7537	42.1140	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	518.5333	533.5905	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	126.3049	125.4847	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	32.3203	29.7144	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	56.2198	51.6432	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	81.4716	74.8888	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	508.2871	520.7793	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	347.4415	353.8448	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	16.80 Call	300	158.3389	158.7456	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	37.5055	34.6934	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	63.6720	58.9727	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	504.1442	517.0230	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	183.3261	192.3855	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	41.5203	38.5699	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	70.0528	65.1903	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	499.7084	513.2461	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	186.9824	193.1786	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	44.6316	41.2798	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	73.9652	69.2460	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	493.6251	506.6187	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	184.3427	197.7527	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	149.9141	133.7469	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	409.3069	413.4819	0.0000	0.0000	0	0.00		
			<u>132,850</u>					<u>0.00</u>	<u>0.00</u>	<u>4,910,669.00</u>	<u>404,227,056.43</u>
	Total		164,489					666.00	8,276,046.00	7,795,885.00	28,371,752,842.53
Future											
Mar 2015	EUUS	Future	0	1.0602	1.0522	0.0000	0.0000	317	3,360,834.00		
Jun 2015	EUUS	Future	301	1.0585	1.0533	0.0000	0.0000	0	0.00		
			<u>301</u>					<u>317.00</u>	<u>3,360,834.00</u>	<u>15,266.00</u>	<u>203,986,028.00</u>
	Total		301					317.00	3,360,834.00	15,266.00	203,986,028.00
Future											
Mar 2015	ZAAD	Future	0	9.5035	9.5475	0.0000	0.0000	6,160	58,541,604.00		
Jun 2015	ZAAD	Future	15,197	9.6024	9.6309	9.5814	9.5814	7	67,134.90		
Sep 2015	ZAAD	Future	817	9.7100	9.7397	0.0000	0.0000	0	0.00		
			<u>16,014</u>					<u>6,167.00</u>	<u>58,608,738.90</u>	<u>2,514,152.00</u>	<u>19,911,630,909.60</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	22.0991	20.6485	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	36.7609	34.2875	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	94.9522	85.9390	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	587.4479	603.4991	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	377.1119	387.9668	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	306.8768	314.7253	0.0000	0.0000	0	0.00		
			<u>1,206</u>					<u>0.00</u>	<u>0.00</u>	<u>25,324.00</u>	<u>3,646,294.66</u>
	Total		17,220					6,167.00	58,608,738.90	2,539,476.00	19,915,277,204.26
Future											
Mar 2015	ZACA	Future	0	9.7055	9.7663	9.6824	9.6824	141	1,365,218.40		

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	Jun 2015	ZACA	Future	1,771	9.8317	9.8917	0.0000	0.0000	140	1,374,296.00		
				<u>1,771</u>					<u>281.00</u>	<u>2,739,514.40</u>	<u>28,777.00</u>	<u>221,487,187.50</u>
			Total	1,771					281.00	2,739,514.40	28,777.00	221,487,187.50
Future												
	Jun 2015	ZADK	Future	138	1.7945	1.7957	0.0000	0.0000	0	0.00		
				<u>138</u>					<u>0.00</u>	<u>0.00</u>	<u>138.00</u>	<u>2,555,484.00</u>
			Total	138					0.00	0.00	138.00	2,555,484.00
Future												
	Mar 2015	ZAEU	Future	0	13.1403	13.1467	13.0985	13.0855	65,025	853,936,075.50		
	Jun 2015	ZAEU	Future	154,782	13.3547	13.3458	13.3298	13.3298	2,479	33,082,498.40		
	Sep 2015	ZAEU	Future	25,005	13.5939	13.5860	13.5253	13.5253	5	67,626.50		
	Dec 2015	ZAEU	Future	10,050	13.8280	13.8210	0.0000	0.0000	0	0.00		
				<u>189,837</u>					<u>67,509.00</u>	<u>887,086,200.40</u>	<u>6,459,732.00</u>	<u>81,119,976,730.60</u>
Option												
	Jun 2015	ZAEU	12.25 Put	22,000	44.0917	45.1641	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	12.65 Put	200	110.4472	113.8366	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.40 Put	7,300	432.3855	441.8077	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	13.78 Call	35,000	264.9813	266.8740	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	14.20 Call	22,000	177.3302	179.8106	0.0000	0.0000	0	0.00		
	Jun 2015	ZAEU	15.35 Call	7,300	68.1154	70.0267	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	12.90 Put	7,500	245.3927	242.3148	0.0000	0.0000	0	0.00		
	Sep 2015	ZAEU	14.90 Call	7,500	281.9004	278.6483	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.05 Put	6,291	321.4546	315.7631	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	13.90 Put	6,076	800.0276	800.5942	0.0000	0.0000	0	0.00		
	Dec 2015	ZAEU	16.50 Call	6,291	279.6800	272.4437	0.0000	0.0000	0	0.00		
				<u>127,458</u>					<u>0.00</u>	<u>0.00</u>	<u>3,034,701.00</u>	<u>453,709,358.56</u>
			Total	317,295					67,509.00	887,086,200.40	9,494,433.00	81,573,686,089.16
Future												
	Mar 2015	ZAFR	Future	0	12.3591	12.4033	12.3978	12.3978	2,260	27,932,069.10		
	Jun 2015	ZAFR	Future	7,451	12.5705	12.6184	12.5572	12.5572	13	163,243.60		
				<u>7,451</u>					<u>2,273.00</u>	<u>28,095,312.70</u>	<u>439,502.00</u>	<u>4,020,134,213.00</u>
			Total	7,451					2,273.00	28,095,312.70	439,502.00	4,020,134,213.00
Future												
	Mar 2015	ZAGB	Future	0	18.3631	18.4128	18.3597	18.3341	16,517	303,324,506.40		
	Jun 2015	ZAGB	Future	27,308	18.6336	18.6606	18.6747	18.6166	544	10,154,768.20		
	Sep 2015	ZAGB	Future	1,552	18.9287	18.9575	18.8963	18.8963	445	8,416,381.50		
				<u>28,860</u>					<u>17,506.00</u>	<u>321,895,656.10</u>	<u>4,660,420.00</u>	<u>68,429,649,052.80</u>

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Option											
Jun 2015	ZAGB	17.00 Put	14,000	55.2098	52.4081	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	14,000	212.0879	216.9652	0.0000	0.0000	0	0.00		
			<u>28,000</u>					<u>0.00</u>	<u>0.00</u>	<u>964,214.00</u>	<u>205,008,471.43</u>
	Total		56,860					17,506.00	321,895,656.10	5,624,634.00	68,634,657,524.23
Future											
Mar 2015	ZAJY	Future	0	0.1023	0.1031	0.1027	0.1027	560	5,728,440.00		
Jun 2015	ZAJY	Future	14,018	0.1041	0.1046	0.1040	0.1040	20	207,940.00		
			<u>14,018</u>					<u>580.00</u>	<u>5,936,380.00</u>	<u>654,851.00</u>	<u>6,700,048,338.60</u>
	Total		14,018					580.00	5,936,380.00	654,851.00	6,700,048,338.60
Future											
Mar 2015	ZAKS	Future	0	0.1344	0.1362	0.0000	0.0000	8	107,520.00		
Jun 2015	ZAKS	Future	10	0.1343	0.1354	0.0000	0.0000	20	269,600.00		
Dec 2015	ZAKS	Future	1,870	0.1338	0.1335	0.0000	0.0000	0	0.00		
			<u>1,880</u>					<u>28.00</u>	<u>377,120.00</u>	<u>3,819.00</u>	<u>47,180,230.00</u>
	Total		1,880					28.00	377,120.00	3,819.00	47,180,230.00
Future											
Mar 2015	ZANN	Future	0	0.0623	0.0627	0.0000	0.0000	5,838	36,364,100.00		
Jun 2015	ZANN	Future	41,350	0.0563	0.0566	0.0000	0.0000	31,682	177,989,770.00		
Dec 2015	ZANN	Future	102,200	0.0515	0.0519	0.0000	0.0000	19,208	96,524,810.00		
			<u>143,550</u>					<u>56,728.00</u>	<u>310,878,680.00</u>	<u>383,694.00</u>	<u>2,198,235,090.00</u>
	Total		143,550					56,728.00	310,878,680.00	383,694.00	2,198,235,090.00
Future											
Mar 2015	ZAUM	Future	0	12.3943	12.4947	12.4564	12.4065	9	11,182,850.00		
Jun 2015	ZAUM	Future	809	12.6168	12.6705	12.6271	12.5797	67	84,317,210.00		
Sep 2015	ZAUM	Future	108	12.8222	12.8777	0.0000	0.0000	0	0.00		
			<u>917</u>					<u>76.00</u>	<u>95,500,060.00</u>	<u>86,470.00</u>	<u>84,577,735,020.00</u>
	Total		917					76.00	95,500,060.00	90,993.00	84,577,735,020.00
Future											
Mar 2015	ZAUS	Future	0	12.3943	12.4947	12.4456	12.3875	192,891	2,393,763,302.80		
Jun 2015	ZAUS	Future	1,201,272	12.6168	12.6705	12.6400	12.5700	95,068	1,197,912,980.30		
Sep 2015	ZAUS	Future	105,625	12.8222	12.8777	12.8100	12.7705	1,248	15,977,487.40		
Dec 2015	ZAUS	Future	47,247	13.0153	13.0723	13.0075	13.0024	6,800	88,449,164.00		
Mar 2016	ZAUS	Future	2,500	13.2272	13.2864	0.0000	0.0000	0	0.00		
			<u>1,356,644</u>					<u>296,007.00</u>	<u>3,696,102,934.50</u>	<u>83,093,629.00</u>	<u>804,511,779,576.00</u>
	Total										
Option											

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Jun 2015	ZAUS	10.73 Put	22,850	7.7353	7.1203	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	8.0335	7.4078	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	8.8301	8.1776	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	12.4116	11.6580	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	12.8902	12.1247	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	45,000	24.9861	23.9887	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	1174.1674	1224.0865	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	1156.4314	1206.0969	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	39.6314	35.5969	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	1069.3631	1117.5981	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	1026.9082	1074.3232	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	39,600	138.3298	122.7980	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	144.7848	128.7616	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	4,000	211.1012	190.5771	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	571.1122	601.7777	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	7,000	254.3122	231.2777	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.40 Put	12,000	301.9666	276.4562	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	470.7102	496.4985	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	353.9102	325.9985	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	443.8621	468.2500	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	414.6420	437.1489	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	291.1701	307.3744	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	674.3701	636.8744	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	236.9554	250.4125	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	190.8237	201.8161	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	45,000	184.2115	194.8678	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	19.6917	17.9980	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	2243.3102	2296.9896	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	39.8360	36.3689	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1863.3373	1915.2573	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	41.1373	37.5573	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	56.3394	51.4627	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	64.6377	59.0684	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	88.2172	80.7155	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	95.4442	85.5327	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1329.2574	1373.3966	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	1032.3758	1068.8106	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	751.4600	774.1710	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	535.9022	549.4614	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	440.0908	449.7113	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	318.1949	323.2556	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	272.8564	276.7295	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	14.58 Call	22,320	237.6591	240.4227	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	2119.8831	2173.3236	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	54.5831	51.0236	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2074.0125	2127.1930	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1893.2223	1945.2193	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1717.3274	1767.8908	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	133.5125	125.2776	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	162.4958	148.8897	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	176.5326	162.1228	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	53,200	240.0142	222.3827	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	774.4654	796.3543	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	739.3934	761.4584	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	706.3712	727.3579	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	634.8254	653.4500	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	434.7894	447.3666	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	364.9635	375.2788	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	63,600	345.1076	354.7813	0.0000	0.0000	10,000	3,472,700.00		
Dec 2015	ZAUS	15.80 Call	16,000	279.3153	283.8973	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	75.8344	0.0000	0.0000	0.0000	1,500	156,600.00		
Mar 2016	ZAUS	11.80 Put	1,000	195.4752	171.4304	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	235.5774	203.1907	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	423.9987	426.1259	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	401.1850	397.2160	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	126.7529	0.0000	0.0000	0.0000	1,500	248,700.00		
			<u>1,239,217</u>					<u>13,000.00</u>	<u>3,878,000.00</u>	<u>16,089,591.00</u>	<u>4,059,142,391.07</u>
Total			2,595,861					309,007.00	3,699,980,934.50	99,183,220.00	808,570,921,967.07
Future											
Mar 2015	ZAZW	Future	0	1.6833	1.7011	0.0000	0.0000	12	100,998.00		
Jun 2015	ZAZW	Future	16	1.6391	1.6524	0.0000	0.0000	32	258,240.00		
			<u>16</u>					<u>44.00</u>	<u>359,238.00</u>	<u>95.00</u>	<u>810,860.00</u>
Total			16					44.00	359,238.00	95.00	810,860.00
Grand Total			3,323,767					461,182.00	5,423,094,715.00	133,178,107	1,136,168,257,685.43