



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	115.6683	121.5344	0.0000	0.0000	0	0.00	
			2,000					0.00	0.00	2000.00
		Total	2,000					0.00	0.00	2000.00
Future										
Mar 2015	DAUS	Future	0	12.3894	12.4436	0.0000	0.0000	8,831	109,411,698.00	
Mar 2015	DAUS	Future	2,714	12.4102	12.4598	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	Future	1,157	12.4162	12.4658	0.0000	0.0000	60	745,590.00	
Apr 2015	DAUS	Future	1,090	12.4202	12.4699	0.0000	0.0000	216	2,684,772.00	
Apr 2015	DAUS	Future	2,810	12.4746	12.5245	0.0000	0.0000	58	722,535.00	
May 2015	DAUS	Future	6,000	12.5050	12.5550	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,625	12.5334	12.5838	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	288	12.5599	12.6106	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	12.5953	12.6468	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	7,050	12.6039	12.6555	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.6664	12.7191	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.7288	12.7827	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.7590	12.8134	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.7979	12.8529	0.0000	0.0000	1,700	21,739,770.00	
Sep 2015	DAUS	Future	0	12.8022	12.8053	0.0000	0.0000	1,700	21,739,855.00	
Oct 2015	DAUS	Future	250	12.8631	12.9187	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.9239	12.9802	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.9522	13.0087	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.9804	13.0375	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	13.1600	13.2204	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	13.3470	13.4067	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	13.5486	13.6080	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.7339	13.7929	0.0000	0.0000	0	0.00	
			32,177					12,565.00	157,044,220.00	2897781.00
Option										

<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	336.4024	383.9768	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.12 Call	5,000	311.0221	358.6294	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.53 Call	10,000	70.3579	105.7294	0.0000	0.0000	10,000	891,000.00		
Mar 2015	DAUS	10.80 Put	300	0.1532	0.1788	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	0.3800	0.4751	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	0.5833	0.7461	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	802.6052	853.0386	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	605.4786	656.3390	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0983	0.1805	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.31 Put	20,000	116.7807	110.2251	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	1.4085	1.5550	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	273.5964	318.5591	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	623.1892	675.8462	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.21 Call	2,500	333.0946	376.9824	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	1.2626	1.3703	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	3.0146	3.1992	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	557.8681	602.5486	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	8.8717	11.0947	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	5.5187	5.6293	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	7.3806	7.5107	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	11.4563	11.6011	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	730.0798	776.5179	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	527.3029	567.3526	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	28.2282	31.0348	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	500.9515	540.3105	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	11.5984	11.6513	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	22.3593	22.6831	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	497.7021	535.7528	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	53.5415	56.8559	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	17.7053	16.8240	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	34.9836	33.9547	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	498.0493	530.6530	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	88.8985	94.3907	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	25.4014	24.6878	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	47.5355	45.7537	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	489.9458	518.5333	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	119.8764	126.3049	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	33.2652	32.3203	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	58.0561	56.2198	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	84.3055	81.4716	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	483.3447	508.2871	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	329.2787	347.4415	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	16.80 Call	300	147.5950	158.3389	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	38.9330	37.5055	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	66.1977	63.6720	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	482.3740	504.1442	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	175.8732	183.3261	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	43.6632	41.5203	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	72.7324	70.0528	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	480.6347	499.7084	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	172.6891	186.9824	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	47.2438	44.6316	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	78.5088	73.9652	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	476.7237	493.6251	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	179.2252	184.3427	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	156.2761	149.9141	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	396.0044	409.3069	0.0000	0.0000	0	0.00		
			<u>125,850</u>					<u>10,000.00</u>	<u>891,000.00</u>	<u>4920669.00</u>	<u>405118056.43</u>
	Total		158,027					22,565.00	157,935,220.00	7818450.00	28529688062.53
Future											
Jun 2015	EUUS	Future	301	1.0632	1.0585	0.0000	0.0000	0	0.00		
			<u>301</u>					<u>0.00</u>	<u>0.00</u>	<u>15266.00</u>	<u>203986028.00</u>
	Total		301					0.00	0.00	15266.00	203986028.00
Future											
Jun 2015	ZAAD	Future	15,197	9.5453	9.6024	9.5407	9.5407	10	95,407.00		
Sep 2015	ZAAD	Future	817	9.6498	9.7100	0.0000	0.0000	0	0.00		
			<u>16,014</u>					<u>10.00</u>	<u>95,407.00</u>	<u>2514162.00</u>	<u>19911726316.60</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	23.7227	22.0991	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	41.4504	36.7609	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	105.9318	94.9522	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	545.7626	587.4479	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	345.2455	377.1119	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	280.2831	306.8768	0.0000	0.0000	0	0.00		
			<u>1,206</u>					<u>0.00</u>	<u>0.00</u>	<u>25324.00</u>	<u>3646294.66</u>
	Total		17,220					10.00	95,407.00	2539486.00	19915372611.26
Future											
Jun 2015	ZACA	Future	1,771	9.8371	9.8317	0.0000	0.0000	0	0.00		
			<u>1,771</u>					<u>0.00</u>	<u>0.00</u>	<u>28777.00</u>	<u>221487187.50</u>
	Total		1,771					0.00	0.00	28777.00	221487187.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Jun 2015	ZADK	Future	138	1.7970	1.7945	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											
Jun 2015	ZAEU	Future	154,882	13.3598	13.3547	13.4000	13.3324	1,284	17,150,084.00		
Sep 2015	ZAEU	Future	25,005	13.5956	13.5939	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	10,050	13.8280	13.8280	0.0000	0.0000	0	0.00		
			189,937					1,284.00	17,150,084.00	6461016.00	81137126814.60
Option											
Jun 2015	ZAEU	12.25 Put	27,000	38.6891	44.0917	0.0000	0.0000	10,000	342,600.00		
Jun 2015	ZAEU	12.65 Put	200	100.3453	110.4472	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	417.2285	432.3855	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	255.8118	264.9813	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	169.9571	177.3302	0.0000	0.0000	10,000	1,543,800.00		
Jun 2015	ZAEU	15.35 Call	7,300	64.5816	68.1154	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	235.4185	245.3927	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	274.8878	281.9004	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	319.2517	321.4546	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	795.5909	800.0276	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	278.0617	279.6800	0.0000	0.0000	0	0.00		
			137,458					20,000.00	1,886,400.00	3054701.00	455595758.56
		Total	327,395					21,284.00	19,036,484.00	9515717.00	81592722573.16
Future											
Jun 2015	ZAFR	Future	7,451	12.5753	12.5705	0.0000	0.0000	0	0.00		
			7,451					0.00	0.00	439502.00	4020134213.00
		Total	7,451					0.00	0.00	439502.00	4020134213.00
Future											
Jun 2015	ZAGB	Future	27,457	18.5332	18.6336	18.6233	18.5405	659	12,248,309.20		
Sep 2015	ZAGB	Future	1,552	18.8223	18.9287	0.0000	0.0000	0	0.00		
			29,009					659.00	12,248,309.20	4661079.00	68441897362.00
Option											
Jun 2015	ZAGB	17.00 Put	17,000	60.4223	55.2098	0.0000	0.0000	6,000	435,960.00		
Jun 2015	ZAGB	20.00 Call	17,000	179.0625	212.0879	0.0000	0.0000	6,000	1,135,020.00		
			34,000					12,000.00	1,570,980.00	976214.00	206579451.43
		Total	63,009					12,659.00	13,819,289.20	5637293.00	68648476813.43
Future											

<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	ZAJY	Future	14,018	0.1037	0.1041	0.0000	0.0000	0	0.00		
			<u>14,018</u>					<u>0.00</u>	<u>0.00</u>	<u>654851.00</u>	<u>6700048338.60</u>
		Total	14,018					0.00	0.00	654851.00	6700048338.60
Future											
Jun 2015	ZAKS	Future	10	0.1343	0.1343	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1330	0.1338	0.0000	0.0000	0	0.00		
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	<u>3819.00</u>	<u>47180230.00</u>
		Total	1,880					0.00	0.00	3819.00	47180230.00
Future											
Jun 2015	ZANN	Future	41,350	0.0561	0.0563	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	102,200	0.0509	0.0515	0.0000	0.0000	0	0.00		
			<u>143,550</u>					<u>0.00</u>	<u>0.00</u>	<u>383694.00</u>	<u>2198235090.00</u>
		Total	143,550					0.00	0.00	383694.00	2198235090.00
Future											
Jun 2015	ZAUM	Future	833	12.5660	12.6168	12.5925	12.5416	73	91,745,280.00		
Sep 2015	ZAUM	Future	108	12.7676	12.8222	0.0000	0.0000	0	0.00		
			<u>941</u>					<u>73.00</u>	<u>91,745,280.00</u>	<u>86543.00</u>	<u>84669480300.00</u>
		Total	941					73.00	91,745,280.00	91066.00	84669480300.00
Future											
Jun 2015	ZAUS	Future	1,197,864	12.5660	12.6168	12.5880	12.5382	12,290	154,511,162.90		
Sep 2015	ZAUS	Future	105,685	12.7676	12.8222	12.7704	12.7489	122	1,557,325.30		
Dec 2015	ZAUS	Future	47,247	12.9587	13.0153	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	Future	2,500	13.1667	13.2272	13.1225	13.1225	500	6,561,250.00		
			<u>1,353,296</u>					<u>12,912.00</u>	<u>162,629,738.20</u>	<u>83106541.00</u>	<u>804674409314.20</u>
		Total									
Option											
Jun 2015	ZAUS	10.73 Put	22,850	7.4260	7.7353	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	7.7141	8.0335	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	8.4843	8.8301	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	11.9614	12.4116	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	12.4273	12.8902	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	25.9757	24.9861	0.0000	0.0000	13,000	347,360.00		
Jun 2015	ZAUS	11.48 Call	1,600	1124.6395	1174.1674	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	1106.9513	1156.4314	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	40.9513	39.6314	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	1020.1540	1069.3631	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	977.8549	1026.9082	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	61.8549	60.1082	0.0000	0.0000	110	10,230.00		

<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	12.00 Put	39,600	143.8334	138.3298	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	150.5555	144.7848	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	4,000	219.5382	211.1012	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	530.3925	571.1122	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	7,000	264.3925	254.3122	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.40 Put	12,000	313.7745	301.9666	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	433.5052	470.7102	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	367.5052	353.9102	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	407.8706	443.8621	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	380.5053	414.6420	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	264.4379	291.1701	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	698.4379	674.3701	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	214.2049	236.9554	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	208.2969	0.0000	0.0000	0.0000	110	18,260.00		
Jun 2015	ZAUS	13.25 Put	201	892.2969	0.0000	0.0000	0.0000	201	180,096.00		
Jun 2015	ZAUS	13.46 Call	22,320	171.9114	190.8237	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	165.8723	184.2115	0.0000	0.0000	13,000	2,104,180.00		
Sep 2015	ZAUS	10.56 Put	18,946	20.0868	19.6917	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	2189.1677	2243.3102	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	41.2336	39.8360	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1810.2058	1863.3373	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	42.6058	41.1373	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	58.6608	56.3394	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	67.4397	64.6377	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	92.3955	88.2172	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	99.9572	95.4442	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1279.7376	1329.2574	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	987.5925	1032.3758	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	716.7901	751.4600	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	508.3532	535.9022	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	416.4571	440.0908	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	125,000	300.0658	318.1949	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	256.6337	272.8564	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	223.2618	237.6591	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	2066.2589	2119.8831	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	57.5589	54.5831	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	2020.5617	2074.0125	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1840.5484	1893.2223	0.0000	0.0000	760	1,376,337.20		
Dec 2015	ZAUS	11.40 Call	1,197	1665.5789	1717.3274	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	139.5108	133.5125	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	173.6694	162.4958	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	188.3192	176.5326	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>
Dec 2015	ZAUS	12.00 Put	90,200	254.3085	240.0142	0.0000	0.0000	37,000	9,940,050.00		
Dec 2015	ZAUS	13.00 Call	1,197	747.0148	774.4654	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	713.1472	739.3934	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	681.2887	706.3712	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	612.3401	634.8254	0.0000	0.0000	380	235,562.00		
Dec 2015	ZAUS	14.37 Call	580	419.4124	434.7894	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	352.3665	364.9635	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	73,600	333.3184	345.1076	0.0000	0.0000	10,000	3,443,000.00		
Dec 2015	ZAUS	15.80 Call	53,000	273.2793	279.3153	0.0000	0.0000	79,000	21,056,830.00		
Mar 2016	ZAUS	11.05 Put	1,500	80.4687	75.8344	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	203.6904	195.4752	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	250.0926	235.5774	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	410.3885	423.9987	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	392.9197	401.1850	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	121.0915	126.7529	0.0000	0.0000	0	0.00		
			<u>1,345,878</u>					<u>153,561.00</u>	<u>38,711,905.20</u>	<u>16243152.00</u>	<u>4097854296.27</u>
	Total		<u>2,699,174</u>					<u>166,473.00</u>	<u>201,341,643.40</u>	<u>99349693.00</u>	<u>808772263610.47</u>
Future											
Jun 2015	ZAZW	Future	16	1.6169	1.6391	0.0000	0.0000	0	0.00		
			<u>16</u>					<u>0.00</u>	<u>0.00</u>	<u>95.00</u>	<u>810860.00</u>
	Total		<u>16</u>					<u>0.00</u>	<u>0.00</u>	<u>95.00</u>	<u>810860.00</u>
	Grand Total		<u>3,436,891</u>					<u>223,064.00</u>	<u>483973323.60</u>	<u>133,401,171</u>	<u>1,136,652,231,009.03</u>