



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	96.7499	115.6683	0.0000	0.0000	0	0.00	
			<u>2,000</u>					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	2,714	12.3376	12.4102	0.0000	0.0000	85	1,054,000.00	
Mar 2015	DAUS	Future	1,157	12.3436	12.4162	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	1,090	12.3476	12.4202	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,810	12.4019	12.4746	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	6,000	12.4322	12.5050	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,625	12.4607	12.5334	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	288	12.4872	12.5599	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	12.5222	12.5953	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	7,050	12.5308	12.6039	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.5927	12.6664	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.6546	12.7288	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.6845	12.7590	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.7231	12.7979	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.7876	12.8631	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.8478	12.9239	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.8757	12.9522	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.9037	12.9804	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	13.0824	13.1600	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	13.2706	13.3470	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	13.4741	13.5486	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.6610	13.7339	0.0000	0.0000	0	0.00	
			<u>32,177</u>					85.00	1,054,000.00	2 897 866.00
<b>Option</b>										
Mar 2015	DAUS	12.09 Call	5,000	269.3345	336.4024	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	12.12 Call	5,000	245.2681	311.0221	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	DAUS	12.53 Call	10,000	39.7955	70.3579	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	0.1303	0.1532	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	0.3553	0.3800	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	0.5694	0.5833	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	730.4434	802.6052	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	534.3706	605.4786	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0297	0.0983	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.31 Put	20,000	141.6322	116.7807	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	1.6059	1.4085	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	221.6399	273.5964	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.39 Call	5,000	146.5803	0.0000	0.0000	0.0000	5,000	997,000.00		
Apr 2015	DAUS	11.81 Call	2,500	553.9099	623.1892	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.21 Call	2,500	281.3459	333.0946	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	1.5567	1.2626	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	3.8105	3.0146	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	499.8933	557.8681	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	6.8365	8.8717	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	6.5650	5.5187	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	8.8046	7.3806	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	13.7144	11.4563	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	671.4103	730.0798	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	478.1521	527.3029	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	24.0342	28.2282	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	454.5534	500.9515	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	13.4632	11.5984	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	25.9577	22.3593	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	455.1190	497.7021	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	47.5608	53.5415	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	20.2414	17.7053	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	39.7603	34.9836	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	459.5794	498.0493	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	80.9380	88.8985	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	28.6320	25.4014	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	53.2446	47.5355	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	454.7461	489.9458	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	110.6648	119.8764	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	37.1000	33.2652	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	64.4123	58.0561	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	93.1603	84.3055	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	450.9532	483.3447	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	305.9484	329.2787	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	137.4558	147.5950	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	10.80 Put	300	43.1540	38.9330	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	72.9913	66.1977	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	451.9476	482.3740	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	164.7596	175.8732	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	48.1714	43.6632	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	79.8289	72.7324	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	451.8392	480.6347	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	162.1447	172.6891	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	51.9509	47.2438	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	85.8516	78.5088	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	449.3821	476.7237	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	168.7663	179.2252	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	168.5354	156.2761	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	374.9909	396.0044	0.0000	0.0000	0	0.00		
			<u>130,850</u>					<u>5,000.00</u>	<u>997,000.00</u>	<u>4 925 669.00</u>	<u>406 115 056.43</u>
	<b>Total</b>		<b>163,027</b>					<b>5,085.00</b>	<b>2,051,000.00</b>	<b>7 823 535.00</b>	<b>28 531 739 062.53</b>
<b>Future</b>											
Jun 2015	EUUS	Future	250	1.0618	1.0632	1.0660	1.0615	1	10,660.00		
			<u>250</u>					<u>1.00</u>	<u>10,660.00</u>	<u>15 267.00</u>	<u>203 996 688.00</u>
	<b>Total</b>		<b>250</b>					<b>1.00</b>	<b>10,660.00</b>	<b>15 267.00</b>	<b>203 996 688.00</b>
<b>Future</b>											
Jun 2015	ZAAD	Future	15,197	9.4879	9.5453	9.4920	9.4920	16	151,872.00		
Sep 2015	ZAAD	Future	817	9.5918	9.6498	0.0000	0.0000	0	0.00		
			<u>16,014</u>					<u>16.00</u>	<u>151,872.00</u>	<u>2 514 178.00</u>	<u>19 911 878 188.60</u>
<b>Option</b>											
Jun 2015	ZAAD	8.40 Put	201	26.9977	23.7227	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	47.0815	41.4504	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	118.0471	105.9318	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	504.1479	545.7626	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	313.2560	345.2455	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	252.4283	280.2831	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>
	<b>Total</b>		<b>17,220</b>					<b>16.00</b>	<b>151,872.00</b>	<b>2 539 502.00</b>	<b>19 915 524 483.26</b>
<b>Future</b>											
Jun 2015	ZACA	Future	1,771	9.7524	9.8371	0.0000	0.0000	0	0.00		
			<u>1,771</u>					<u>0.00</u>	<u>0.00</u>	<u>28 777.00</u>	<u>221 487 187.50</u>
	<b>Total</b>		<b>1,771</b>					<b>0.00</b>	<b>0.00</b>	<b>28 777.00</b>	<b>221 487 187.50</b>

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<b>Future</b>											
	Jun 2015	ZADK	Future	138	1.7843	1.7970	0.0000	0.0000	0	0.00	
				138					0.00	0.00	138.00
			<b>Total</b>	<b>138</b>					<b>0.00</b>	<b>0.00</b>	138.00
<b>Future</b>											
	Jun 2015	ZAEU	Future	154,632	13.2658	13.3598	13.3125	13.3125	250	3,328,125.00	
	Sep 2015	ZAEU	Future	25,005	13.4992	13.5956	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	Future	10,050	13.7292	13.8280	0.0000	0.0000	0	0.00	
				189,687					250.00	3,328,125.00	6 461 266.00
											81 140 454 939.60
<b>Option</b>											
	Jun 2015	ZAEU	12.25 Put	27,000	47.1439	38.6891	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	12.65 Put	200	118.7244	100.3453	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	13.40 Put	7,300	463.8679	417.2285	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	13.78 Call	35,000	220.8496	255.8118	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	14.20 Call	27,000	145.1944	169.9571	0.0000	0.0000	0	0.00	
	Jun 2015	ZAEU	15.35 Call	7,300	54.2976	64.5816	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	12.90 Put	7,500	262.0408	235.4185	0.0000	0.0000	0	0.00	
	Sep 2015	ZAEU	14.90 Call	7,500	248.4412	274.8878	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	13.05 Put	6,291	348.0321	319.2517	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	13.90 Put	6,076	843.4011	795.5909	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	16.50 Call	6,291	257.0587	278.0617	0.0000	0.0000	0	0.00	
				137,458					0.00	0.00	3 054 701.00
			<b>Total</b>	<b>327,145</b>					<b>250.00</b>	<b>3,328,125.00</b>	9 515 967.00
											81 596 050 698.16
<b>Future</b>											
	Jun 2015	ZAFR	Future	7,451	12.5345	12.5753	0.0000	0.0000	0	0.00	
				7,451					0.00	0.00	439 502.00
			<b>Total</b>	<b>7,451</b>					<b>0.00</b>	<b>0.00</b>	439 502.00
											4 020 134 213.00
<b>Future</b>											
	Jun 2015	ZAGB	Future	27,457	18.3073	18.5332	18.5300	18.3308	1,067	19,722,858.40	
	Sep 2015	ZAGB	Future	1,352	18.5925	18.8223	18.7044	18.7044	200	3,742,880.00	
				28,809					1,267.00	23,465,738.40	4 662 346.00
											68 465 363 100.40
<b>Option</b>											
	Jun 2015	ZAGB	17.00 Put	17,000	84.7638	60.4223	0.0000	0.0000	0	0.00	
	Jun 2015	ZAGB	20.00 Call	17,000	134.8499	179.0625	0.0000	0.0000	0	0.00	
				34,000					0.00	0.00	976 214.00
			<b>Total</b>	<b>62,809</b>					<b>1,267.00</b>	<b>23,465,738.40</b>	5 638 560.00
											68 671 942 551.83

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Jun 2015	ZAJY	Future	14,018	0.1032	0.1037	0.0000	0.0000	0	0.00		
			<u>14,018</u>					<u>0.00</u>	<u>0.00</u>	<u>654 851.00</u>	<u>6 700 048 338.60</u>
		<b>Total</b>	<b>14,018</b>					<b>0.00</b>	<b>0.00</b>	<b>654 851.00</b>	<b>6 700 048 338.60</b>
<b>Future</b>											
Jun 2015	ZAKS	Future	10	0.1331	0.1343	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1313	0.1330	0.0000	0.0000	0	0.00		
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	<u>3 819.00</u>	<u>47 180 230.00</u>
		<b>Total</b>	<b>1,880</b>					<b>0.00</b>	<b>0.00</b>	<b>3 819.00</b>	<b>47 180 230.00</b>
<b>Future</b>											
Jun 2015	ZANN	Future	41,350	0.0558	0.0561	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	102,200	0.0509	0.0509	0.0000	0.0000	0	0.00		
			<u>143,550</u>					<u>0.00</u>	<u>0.00</u>	<u>383 694.00</u>	<u>2 198 235 090.00</u>
		<b>Total</b>	<b>143,550</b>					<b>0.00</b>	<b>0.00</b>	<b>383 694.00</b>	<b>2 198 235 090.00</b>
<b>Future</b>											
Jun 2015	ZAUM	Future	825	12.4933	12.5660	12.5684	12.5346	22	27,581,490.00		
Sep 2015	ZAUM	Future	108	12.6931	12.7676	0.0000	0.0000	0	0.00		
			<u>933</u>					<u>22.00</u>	<u>27,581,490.00</u>	<u>86 565.00</u>	<u>84 697 061 790.00</u>
		<b>Total</b>	<b>933</b>					<b>22.00</b>	<b>27,581,490.00</b>	<b>91 088.00</b>	<b>84 697 061 790.00</b>
<b>Future</b>											
Jun 2015	ZAUS	Future	1,208,821	12.4933	12.5660	12.5745	12.4933	55,523	695,002,400.90		
Sep 2015	ZAUS	Future	105,185	12.6931	12.7676	0.0000	0.0000	500	6,355,600.00		
Dec 2015	ZAUS	Future	45,594	12.8822	12.9587	0.0000	0.0000	2,000	25,860,000.00		
Mar 2016	ZAUS	Future	2,500	13.0890	13.1667	0.0000	0.0000	0	0.00		
			<u>1,362,100</u>					<u>58,023.00</u>	<u>727,218,000.90</u>	<u>83 164 564.00</u>	<u>805 401 627 315.10</u>
		<b>Total</b>									
<b>Option</b>											
Jun 2015	ZAUS	10.73 Put	22,850	8.7026	7.4260	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	9.0426	7.7141	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	9.9518	8.4843	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	14.0585	11.9614	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	14.6089	12.4273	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	30.4815	25.9757	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	1058.2169	1124.6395	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	1040.8371	1106.9513	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	47.5371	40.9513	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	955.7293	1020.1540	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	914.3670	977.8549	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	71.0670	61.8549	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	12.00 Put	39,600	161.3467	143.8334	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	168.6315	150.5555	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	4,000	242.8243	219.5382	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	483.9236	530.3925	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	7,000	290.6236	264.3925	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.40 Put	12,000	342.9353	313.7745	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	392.8449	433.5052	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	399.5449	367.5052	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	368.8959	407.8706	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	343.4449	380.5053	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	236.3876	264.4379	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	743.0876	698.4379	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	190.5536	214.2049	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	185.1880	208.2969	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	941.8880	892.2969	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	152.2529	171.9114	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	146.8057	165.8723	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	22.5523	20.0868	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	2117.3021	2189.1677	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	46.0191	41.2336	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1740.6360	1810.2058	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	47.5360	42.6058	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	65.2430	58.6608	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	74.8961	67.4397	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	102.2429	92.3955	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	110.4208	99.9572	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1216.6628	1279.7376	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	931.8516	987.5925	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	671.5661	716.7901	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	473.5761	508.3532	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	386.9160	416.4571	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	125,000	277.7863	300.0658	0.0000	0.0000	5,000	1,531,500.00		
Sep 2015	ZAUS	14.30 Call	50,000	237.2204	256.6337	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	206.1271	223.2618	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1995.4197	2066.2589	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	63.2197	57.5589	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1950.0944	2020.5617	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1771.7563	1840.5484	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1598.7824	1665.5789	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	151.6766	139.5108	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	187.9771	173.6694	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	203.4639	188.3192	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	272.9170	254.3085	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	706.3449	747.0148	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	673.9583	713.1472	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	643.5287	681.2887	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	577.7875	612.3401	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	394.6108	419.4124	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	331.1920	352.3665	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	78,600	313.2080	333.3184	0.0000	0.0000	10,000	3,262,000.00		
Dec 2015	ZAUS	15.80 Call	53,000	256.9776	273.2793	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	87.3244	80.4687	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	218.3788	203.6904	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	267.0394	250.0926	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	389.7441	410.3885	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	374.2240	392.9197	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	114.2056	121.0915	0.0000	0.0000	0	0.00		
			<u>1,350,878</u>					<u>15,000.00</u>	<u>4,793,500.00</u>	<u>16 258 152.00</u>	<u>4 102 647 796.27</u>
	<b>Total</b>		<b><u>2,712,978</u></b>					<b><u>73,023.00</u></b>	<b><u>732,011,500.90</u></b>	<b><u>99 422 716.00</u></b>	<b><u>809 504 275 111.37</u></b>
<b>Future</b>											
Jun 2015	ZAZW	Future	16	1.6034	1.6169	0.0000	0.0000	0	0.00		
			<u>16</u>					<u>0.00</u>	<u>0.00</u>	<u>95.00</u>	<u>810 860.00</u>
	<b>Total</b>		<b><u>16</u></b>					<b><u>0.00</u></b>	<b><u>0.00</u></b>	<b><u>95.00</u></b>	<b><u>810 860.00</u></b>
	<b>Grand Total</b>		<b><u>3,455,186</u></b>					<b><u>79,664.00</u></b>	<b><u>788 600 386.30</u></b>	<b><u>133,480,835</u></b>	<b><u>1,137,440,831,395.33</u></b>