



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	51.1266	60.2326	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	11.8256	11.8581	0.0000	0.0000	188	2,214,640.00	
Mar 2015	DAUS	Future	1,157	11.8284	11.8639	0.0000	0.0000	3	35,346.00	
Apr 2015	DAUS	Future	1,090	11.8320	11.8677	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	15	11.8468	11.8831	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,810	11.8855	11.9196	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	6,224	11.9139	11.9487	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,625	11.9405	11.9759	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	288	11.9661	12.0015	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	11.9996	12.0350	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	7,050	12.0076	12.0432	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.0670	12.1028	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.1264	12.1623	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.1550	12.1910	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.1919	12.2279	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.2533	12.2896	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.3106	12.3471	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.3372	12.3738	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.3638	12.4005	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	12.5325	12.5693	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	12.7191	12.7559	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	12.9220	12.9588	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.1084	13.1451	0.0000	0.0000	0	0.00	
			<u>32,416</u>					<u>191.00</u>	<u>2,249,986.00</u>	<u>2 898 302.00</u>
										<u>28 130 843 553.20</u>
<b>Option</b>										
Mar 2015	DAUS	10.80 Put	300	0.0217	0.0228	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	11.04 Put	2,083	0.0893	0.1478	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	0.1847	0.3545	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	226.2774	262.2737	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	71.3816	105.2328	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0474	0.0744	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.31 Put	20,000	485.5519	456.8624	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	1.7184	2.0881	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	12.0083	21.7392	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.39 Call	5,000	5.4609	10.9340	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	118.0741	149.5368	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	10,000	72.4235	94.7053	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.80 Call	10,000	156.8658	0.0000	0.0000	0.0000	10,000	1,565,000.00		
Apr 2015	DAUS	10.80 Put	300	4.0316	3.4011	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	14.3020	13.5147	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	165.9010	188.5499	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	0.1020	0.1146	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	9.8682	9.4920	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	16.8004	16.2340	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	34.6386	33.5947	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	309.5253	337.1531	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	197.1682	219.4529	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	10.7410	12.7933	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	194.2178	214.8125	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	19.3616	20.0664	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	55.4765	54.8416	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	219.1289	237.1373	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	22.3940	24.8363	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	33.6917	33.7661	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	78.2818	76.7541	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	248.1362	265.7209	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	40.0519	45.3434	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	46.0702	45.1409	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	94.3396	92.4298	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	263.0855	280.2491	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	52.6143	56.4242	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	57.7780	57.1320	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	107.5075	104.4006	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	169.6528	166.8360	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	277.3943	294.2523	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	186.0137	198.5474	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	66.9806	75.2232	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	66.9922	65.9017	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	11.15 Put	250	117.7319	116.3718	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	291.4027	308.1772	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	88.6052	95.1063	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	73.2238	73.7359	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	125.6549	123.8278	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	301.2578	317.3192	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	90.9233	97.0282	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	78.9191	80.1869	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	129.6280	128.4931	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	307.9500	323.1053	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	93.6576	97.6447	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	278.8006	279.4245	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	300.6014	310.1732	0.0000	0.0000	0	0.00		
			<u>128,350</u>					<u>10,000.00</u>	<u>1,565,000.00</u>	<u>4 948 169.00</u>	<u>409 407 931.43</u>
	<b>Total</b>		<b>160,766</b>					<b>10,191.00</b>	<b>3,814,986.00</b>	<b>7 846 471.00</b>	<b>28 540 251 484.63</b>
<b>Future</b>											
Jun 2015	EUUS	Future	200	1.0979	1.0934	1.0972	1.0972	50	548,600.00		
			<u>200</u>					<u>50.00</u>	<u>548,600.00</u>	<u>15 417.00</u>	<u>205 618 788.00</u>
	<b>Total</b>		<b>200</b>					<b>50.00</b>	<b>548,600.00</b>	<b>15 417.00</b>	<b>205 618 788.00</b>
<b>Future</b>											
Jun 2015	ZAAD	Future	15,113	9.3684	9.4223	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	1,067	9.4728	9.5270	0.0000	0.0000	0	0.00		
			<u>16,180</u>					<u>0.00</u>	<u>0.00</u>	<u>2 517 778.00</u>	<u>19 946 085 763.60</u>
<b>Option</b>											
Jun 2015	ZAAD	8.40 Put	201	9.3464	7.7170	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	26.5176	21.2048	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	88.4385	76.4316	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	355.2208	392.7779	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	182.5235	206.7639	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	135.4490	155.0778	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>17,386</b>					<b>0.00</b>	<b>0.00</b>	<b>2 543 102.00</b>	<b>19 949 732 058.26</b>
<b>Future</b>											
Jun 2015	ZACA	Future	1,771	9.5482	9.5832	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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Jun 2015	ZADK	Future	138	1.7651	1.7650	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>											
Jun 2015	ZAEU	Future	154,843	13.1443	13.1284	13.1452	13.1204	2,536	33,292,437.50		
Sep 2015	ZAEU	Future	11,148	13.3744	13.3587	13.3779	13.3779	70	936,453.00		
Dec 2015	ZAEU	Future	10,150	13.5981	13.5830	13.5769	13.5769	25	339,422.50		
Mar 2016	ZAEU	Future	500	13.8497	13.8348	0.0000	0.0000	0	0.00		
			176,641					2,631.00	34,568,313.00	6 483 128.00	81 434 036 558.30
<b>Option</b>											
Jun 2015	ZAEU	12.25 Put	27,000	41.7342	46.5346	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	115.9286	128.0398	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	487.6718	513.8184	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	142.8405	153.9287	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	87.6139	97.4085	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	28.1860	33.2467	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	269.3719	286.0767	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	188.4782	200.3807	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	352.2437	374.3272	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	871.5443	902.8724	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	215.1677	228.2797	0.0000	0.0000	0	0.00		
			137,458					0.00	0.00	3 054 701.00	455 595 758.56
		<b>Total</b>	<b>314,099</b>					<b>2,631.00</b>	<b>34,568,313.00</b>	9 537 829.00	81 889 632 316.86
<b>Future</b>											
Jun 2015	ZAFR	Future	7,458	12.5247	12.6120	0.0000	0.0000	0	0.00		
Sep 2015	ZAFR	Future	611	12.7781	12.8662	0.0000	0.0000	0	0.00		
			8,069					0.00	0.00	440 120.00	4 028 012 703.90
		<b>Total</b>	<b>8,069</b>					<b>0.00</b>	<b>0.00</b>	440 120.00	4 028 012 703.90
<b>Future</b>											
Jun 2015	ZAGB	Future	27,507	17.8053	17.8608	17.8133	17.7440	2,403	42,767,084.80		
Sep 2015	ZAGB	Future	910	18.0811	18.1380	18.0543	17.9960	31	559,625.00		
Dec 2015	ZAGB	Future	5	18.3482	18.4068	18.3526	18.3526	5	91,763.00		
			28,422					2,439.00	43,418,472.80	4 667 882.00	68 565 509 639.30
<b>Option</b>											
Jun 2015	ZAGB	17.00 Put	17,000	140.4796	135.6026	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	52.0775	63.9044	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	658.4430	644.1660	0.0000	0.0000	0	0.00		
			34,830					0.00	0.00	977 044.00	207 069 234.43

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<b>Total</b>			<b>63,252</b>					<b>2,439.00</b>	<b>43,418,472.80</b>	5 644 926.00	68 772 578 873.73
<b>Future</b>											
	Jun 2015	ZAJY	Future	14,018	0.1002	0.1004	0.0000	0.0000	0	0.00	
				<u>14,018</u>					<u>0.00</u>	<u>0.00</u>	655 051.00
			<b>Total</b>	<b>14,018</b>					<b>0.00</b>	<b>0.00</b>	655 051.00
<b>Future</b>											
	Jun 2015	ZAKS	Future	10	0.1284	0.1290	0.0000	0.0000	0	0.00	
	Dec 2015	ZAKS	Future	1,870	0.1276	0.1271	0.0000	0.0000	0	0.00	
				<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	3 819.00
			<b>Total</b>	<b>1,880</b>					<b>0.00</b>	<b>0.00</b>	3 819.00
<b>Future</b>											
	Jun 2015	ZANN	Future	98,150	0.0533	0.0535	0.0505	0.0505	1	5,050.00	
	Dec 2015	ZANN	Future	163,080	0.0489	0.0490	0.0000	0.0000	0	0.00	
				<u>261,230</u>					<u>1.00</u>	<u>5,050.00</u>	627 855.00
			<b>Total</b>	<b>261,230</b>					<b>1.00</b>	<b>5,050.00</b>	627 855.00
<b>Future</b>											
	Jun 2015	ZAUM	Future	723	11.9720	12.0074	11.9750	11.9343	133	159,118,720.00	
	Sep 2015	ZAUM	Future	99	12.1632	12.1992	12.1577	12.1577	8	9,726,160.00	
				<u>822</u>					<u>141.00</u>	<u>168,844,880.00</u>	86 886.00
			<b>Total</b>	<b>822</b>					<b>141.00</b>	<b>168,844,880.00</b>	91 409.00
<b>Future</b>											
	Jun 2015	ZAUS	Future	1,196,166	11.9720	12.0074	12.0047	11.9170	41,387	495,194,152.40	
	Sep 2015	ZAUS	Future	91,663	12.1632	12.1992	12.1720	12.1115	12,333	149,972,275.40	
	Dec 2015	ZAUS	Future	61,422	12.3433	12.3800	12.3574	12.3190	6,275	77,345,235.00	
	Mar 2016	ZAUS	Future	3,600	12.5388	12.5756	0.0000	0.0000	0	0.00	
	Jun 2016	ZAUS	Future	500	12.7274	12.7642	0.0000	0.0000	0	0.00	
				<u>1,353,351</u>					<u>59,995.00</u>	<u>722,511,662.80</u>	83 521 436.00
			<b>Total</b>								809 771 521 561.40
<b>Option</b>											
	Jun 2015	ZAUS	10.73 Put	22,850	12.2032	12.4557	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	10.75 Put	10,000	12.7663	13.0327	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	10.80 Put	9,100	15.2438	14.5961	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	10.98 Put	22,320	27.7855	27.0157	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.00 Put	55,000	29.5932	28.8108	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.35 Put	51,500	79.8205	78.7757	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.48 Call	1,600	607.3365	639.1086	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.50 Call	3,940	593.5784	625.2007	0.0000	0.0000	0	0.00	

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Jun 2015	ZAUS	11.50 Put	1,750	121.5784	117.8007	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	527.9786	558.8028	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	497.1954	527.5849	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	175.1954	170.1849	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	39,600	348.0119	338.0700	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	360.1973	349.9214	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	4,000	477.8902	464.6031	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	220.9215	241.4092	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	4,000	548.9215	534.0092	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.40 Put	6,000	623.4683	606.9892	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	173.1387	190.5697	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	701.1387	683.1697	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	161.1329	177.6671	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	148.5221	163.9419	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	98.3010	109.5076	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	1126.3010	1102.1076	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	77.9373	87.3660	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	75.5164	84.6940	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1353.5164	1327.2940	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	60.9191	68.5362	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	58.5496	65.9028	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	34.2317	34.2557	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1599.8965	1635.9534	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	72.4530	69.8476	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1238.7824	1271.3726	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	75.5824	72.1726	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	112.6548	109.9919	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	133.0310	130.8717	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	190.3972	189.7377	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	205.5757	202.6270	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	792.7840	822.2045	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	237.9139	231.2453	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	588.9864	616.7507	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	10,000	425.7864	417.5507	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	10,000	555.2238	582.6772	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	535.3223	562.4601	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	498.0467	524.2854	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	411.6861	434.8518	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	284.3233	301.9654	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.10 Call	20,000	277.3143	294.5959	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	230.9574	246.3784	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	125,000	164.1073	175.3684	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	14.30 Call	50,000	140.7786	150.4279	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	126.2604	131.6630	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1494.7678	1525.2145	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	101.4678	95.2145	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1454.6610	1481.9149	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1300.8233	1320.2420	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1158.1034	1176.6735	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	287.4287	269.1258	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	343.0462	325.0069	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	364.3022	349.2463	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	90,200	456.5175	454.4864	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	737.1072	771.5266	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	480.6492	503.8731	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	458.4646	480.6437	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	437.7527	458.9165	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	392.9691	412.3083	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	1,650	382.6624	401.7679	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	268.7806	281.5405	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	226.5278	240.7637	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	68,600	213.9890	237.1334	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	165.7762	227.4083	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	128.3915	129.4790	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	365.5279	366.3651	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	379.4455	380.2031	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	439.8649	440.0641	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	390.3350	408.5307	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	335.4707	349.3727	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	309.9619	321.9019	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	64.8511	68.6648	0.0000	0.0000	0	0.00		
			<u>1,393,823</u>					<u>0.00</u>	<u>0.00</u>	<u>16 342 397.00</u>	<u>4 139 190 379.62</u>
		<b>Total</b>	<b>2,747,174</b>					<b>59,995.00</b>	<b>722,511,662.80</b>	<b>99 863 833.00</b>	<b>813 910 711 941.02</b>
<b>Future</b>											
Jun 2015	ZAZW	Future	16	1.5228	1.5052	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>16</b>					<b>0.00</b>	<b>0.00</b>	<b>95.00</b>	<b>810 860.00</b>
		<b>Grand Total</b>	<b>3,592,821</b>					<b>75,448.00</b>	<b>973 711 964.60</b>	<b>134,222,166</b>	<b>1,143,926,751,743.58</b>