



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	59.6927	51.1266	0.0000	0	0.00		
			2,000				0.00	0.00	2000.00	795000.00
		<b>Total</b>	<b>2,000</b>				<b>0.00</b>	<b>0.00</b>	2000.00	795000.00
<b>Future</b>										
Mar 2015	DAUS	Future	2,714	11.9570	11.8256	0.0000	0	0.00		
Mar 2015	DAUS	Future	1,157	11.9570	11.8284	0.0000	0	0.00		
Apr 2015	DAUS	Future	1,090	11.9558	11.8320	0.0000	0	0.00		
Apr 2015	DAUS	Future	15	11.9692	11.8468	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,810	12.0089	11.8855	0.0000	0	0.00		
May 2015	DAUS	Future	6,224	12.0382	11.9139	0.0000	0	0.00		
May 2015	DAUS	Future	1,389	12.0651	11.9405	0.0000	780	9,349,860.00		
Jun 2015	DAUS	Future	288	12.0915	11.9661	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	12.1263	11.9996	0.0000	0	0.00		
Jun 2015	DAUS	Future	7,050	12.1345	12.0076	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.1953	12.0670	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.2562	12.1264	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.2855	12.1550	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.3233	12.1919	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.3873	12.2533	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.4471	12.3106	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.4749	12.3372	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.5027	12.3638	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.6782	12.5325	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.8673	12.7191	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.0714	12.9220	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.2588	13.1084	0.0000	0	0.00		
			32,180				780.00	9,349,860.00	2899082.00	28140193413.20
<b>Option</b>										
Mar 2015	DAUS	10.80 Put	300	0.0000	0.0217	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	0.0000	0.0893	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	0.0000	0.1847	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	347.2162	226.2774	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	151.6031	71.3816	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0000	0.0474	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.31 Put	20,000	365.2389	485.5519	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	0.5983	1.7184	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	22.2217	12.0083	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.39 Call	5,000	9.7663	5.4609	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	197.8137	118.0741	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	10,000	116.1140	72.4235	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.80 Call	10,000	234.6847	156.8658	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.15 Call	10,000	74.3712	0.0000	0.0000	0.0000	10,000	831,000.00		
Apr 2015	DAUS	10.80 Put	300	2.3538	4.0316	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	9.3404	14.3020	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	221.9158	165.9010	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	0.2015	0.1020	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	6.9267	9.8682	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	11.2560	16.8004	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	24.4336	34.6386	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	380.2667	309.5253	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	245.5270	197.1682	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	12.0390	10.7410	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	238.7472	194.2178	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	15.5044	19.3616	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	40.1724	55.4765	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	260.1081	219.1289	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	28.2022	22.3940	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	27.4977	33.6917	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	59.6790	78.2818	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	286.2064	248.1362	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	48.4352	40.0519	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	37.2719	46.0702	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	74.2481	94.3396	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	298.1800	263.0855	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	62.8043	52.6143	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	47.4931	57.7780	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	87.2653	107.5075	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	140.8409	169.6528	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	309.4817	277.3943	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	207.4192	186.0137	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	78.5822	66.9806	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>
Oct 2015	DAUS	10.80 Put	300	56.8920	66.9922	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	95.7108	117.7319	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	322.3107	291.4027	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	98.5417	88.6052	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	64.0052	73.2238	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	105.2042	125.6549	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	331.1679	301.2578	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	103.4112	90.9233	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	69.6569	78.9191	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	112.6513	129.6280	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	335.9621	307.9500	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	105.8230	93.6576	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	239.0795	278.8006	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	310.9241	300.6014	0.0000	0.0000	0	0.00		
			<u>138,350</u>					<u>10,000.00</u>	<u>831,000.00</u>	<u>4958169.00</u>	<u>410238931.43</u>
	<b>Total</b>		<b>170,530</b>					<b>10,780.00</b>	<b>10,180,860.00</b>	<b>7857251.00</b>	<b>28550432344.63</b>
<b>Future</b>											
Jun 2015	EUUS	Future	250	1.0930	1.0979	1.1021	1.1005	100	1,101,300.00		
			<u>250</u>					<u>100.00</u>	<u>1,101,300.00</u>	<u>15517.00</u>	<u>206720088.00</u>
	<b>Total</b>		<b>250</b>					<b>100.00</b>	<b>1,101,300.00</b>	<b>15517.00</b>	<b>206720088.00</b>
<b>Future</b>											
Jun 2015	ZAAD	Future	15,133	9.4396	9.3684	9.4411	9.4095	520	4,908,115.00		
Sep 2015	ZAAD	Future	1,067	9.5470	9.4728	0.0000	0.0000	0	0.00		
			<u>16,200</u>					<u>520.00</u>	<u>4,908,115.00</u>	<u>2518298.00</u>	<u>19950993878.60</u>
<b>Option</b>											
Jun 2015	ZAAD	8.40 Put	201	7.2575	9.3464	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	17.9233	26.5176	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	67.4061	88.4385	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	398.6197	355.2208	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	206.2923	182.5235	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	153.5730	135.4490	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>
	<b>Total</b>		<b>17,406</b>					<b>520.00</b>	<b>4,908,115.00</b>	<b>2543622.00</b>	<b>19954640173.26</b>
<b>Future</b>											
Jun 2015	ZACA	Future	1,771	9.6801	9.5482	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>
	<b>Total</b>		<b>1,771</b>					<b>0.00</b>	<b>0.00</b>	<b>28777.00</b>	<b>221487187.50</b>

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<b>Future</b>											
Jun 2015	ZADK	Future	138	1.7760	1.7651	0.0000	0.0000	0	0.00		
			138					0.00	0.00	138.00	2555484.00
		<b>Total</b>	<b>138</b>					<b>0.00</b>	<b>0.00</b>	138.00	2555484.00
<b>Future</b>											
Jun 2015	ZAEU	Future	154,843	13.2225	13.1443	13.3085	13.2338	650	8,620,565.00		
Sep 2015	ZAEU	Future	11,148	13.4574	13.3744	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	10,150	13.6883	13.5981	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	500	13.9483	13.8497	0.0000	0.0000	0	0.00		
			176,641					650.00	8,620,565.00	6483778.00	81442657123.30
<b>Option</b>											
Jun 2015	ZAEU	12.25 Put	27,000	34.7901	41.7342	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	99.4322	115.9286	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	443.1960	487.6718	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	164.6737	142.8405	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	100.4616	87.6139	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	31.2444	28.1860	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	241.7833	269.3719	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	203.9206	188.4782	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	322.3582	352.2437	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	821.6441	871.5443	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	217.3157	215.1677	0.0000	0.0000	0	0.00		
			137,458					0.00	0.00	3054701.00	455595758.56
		<b>Total</b>	<b>314,099</b>					<b>650.00</b>	<b>8,620,565.00</b>	9538479.00	81898252881.86
<b>Future</b>											
Jun 2015	ZAFR	Future	7,458	12.6481	12.5247	0.0000	0.0000	0	0.00		
Sep 2015	ZAFR	Future	611	12.9063	12.7781	0.0000	0.0000	0	0.00		
			8,069					0.00	0.00	440120.00	4028012703.90
		<b>Total</b>	<b>8,069</b>					<b>0.00</b>	<b>0.00</b>	440120.00	4028012703.90
<b>Future</b>											
Jun 2015	ZAGB	Future	28,341	17.9272	17.8053	18.0400	17.9339	5,982	107,359,508.60		
Sep 2015	ZAGB	Future	910	18.2090	18.0811	18.2268	18.2203	450	8,200,760.00		
Dec 2015	ZAGB	Future	5	18.4848	18.3482	0.0000	0.0000	0	0.00		
			29,256					6,432.00	115,560,268.60	4674314.00	68681069907.90
<b>Option</b>											
Jun 2015	ZAGB	17.00 Put	17,000	116.8855	140.4796	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	60.3961	52.0775	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	596.7179	658.4430	0.0000	0.0000	0	0.00		

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			34,830					0.00	0.00	977044.00	207069234.43
	<b>Total</b>		<b>64,086</b>					<b>6,432.00</b>	<b>115,560,268.60</b>	5651358.00	68888139142.33
<b>Future</b>											
	Jun 2015 ZAJY	Future	14,018	0.1016	0.1002	0.0000	0.0000	0	0.00		
			14,018					0.00	0.00	655051.00	6702058338.60
	<b>Total</b>		<b>14,018</b>					<b>0.00</b>	<b>0.00</b>	655051.00	6702058338.60
<b>Future</b>											
	Jun 2015 ZAKS	Future	10	0.1292	0.1284	0.0000	0.0000	0	0.00		
	Dec 2015 ZAKS	Future	1,870	0.1289	0.1276	0.0000	0.0000	0	0.00		
			1,880					0.00	0.00	3819.00	47180230.00
	<b>Total</b>		<b>1,880</b>					<b>0.00</b>	<b>0.00</b>	3819.00	47180230.00
<b>Future</b>											
	Jun 2015 ZANN	Future	98,950	0.0541	0.0533	0.0000	0.0000	800	4,288,000.00		
	Dec 2015 ZANN	Future	163,880	0.0496	0.0489	0.0000	0.0000	1,600	7,840,000.00		
			262,830					2,400.00	12,128,000.00	630255.00	3452094940.00
	<b>Total</b>		<b>262,830</b>					<b>2,400.00</b>	<b>12,128,000.00</b>	630255.00	3452094940.00
<b>Future</b>											
	Jun 2015 ZAUM	Future	733	12.0977	11.9720	12.1205	11.9942	35	42,108,910.00		
	Sep 2015 ZAUM	Future	99	12.2939	12.1632	12.3081	12.3081	5	6,154,050.00		
			832					40.00	48,262,960.00	86926.00	85134627890.00
	<b>Total</b>		<b>832</b>					<b>40.00</b>	<b>48,262,960.00</b>	91449.00	85134627890.00
<b>Future</b>											
	Jun 2015 ZAUS	Future	1,193,318	12.0977	11.9720	12.1299	11.9881	43,621	524,961,019.90		
	Sep 2015 ZAUS	Future	91,609	12.2939	12.1632	12.2882	12.2020	9,655	117,435,939.00		
	Dec 2015 ZAUS	Future	67,424	12.4813	12.3433	12.5034	12.4080	7,052	87,631,186.00		
	Mar 2016 ZAUS	Future	3,600	12.6848	12.5388	12.6611	12.6527	220	2,785,349.00		
	Jun 2016 ZAUS	Future	500	12.8757	12.7274	0.0000	0.0000	0	0.00		
			1,356,451					60,548.00	732,813,493.90	83581984.00	810504335055.30
<b>Option</b>											
	Jun 2015 ZAUS	10.73 Put	22,850	9.7546	12.2032	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.75 Put	10,000	10.2022	12.7663	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.80 Put	9,100	11.4156	15.2438	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.98 Put	22,320	19.0638	27.7855	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	11.00 Put	55,000	20.4368	29.5932	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	11.35 Put	51,500	60.5213	79.8205	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	11.48 Call	1,600	703.1580	607.3365	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	11.50 Call	3,940	687.5921	593.5784	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	89.8921	121.5784	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	616.4038	527.9786	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	582.7744	497.1954	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	135.0744	175.1954	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	36,600	286.8811	348.0119	0.0000	0.0000	3,000	864,900.00		
Jun 2015	ZAUS	12.02 Put	7,000	297.4750	360.1973	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	0	403.4292	477.8902	0.0000	0.0000	4,000	1,683,800.00		
Jun 2015	ZAUS	12.30 Call	1,600	267.0984	220.9215	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	4,000	469.3984	548.9215	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.40 Put	6,000	539.3024	623.4683	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	210.4521	173.1387	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	612.7521	701.1387	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	196.0629	161.1329	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	180.6161	148.5221	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	119.5894	98.3010	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	1021.8894	1126.3010	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	95.0506	77.9373	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	92.2054	75.5164	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1244.5054	1353.5164	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	74.4398	60.9191	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	71.5166	58.5496	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	28.2623	34.2317	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1724.2620	1599.8965	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	58.4660	72.4530	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1354.3392	1238.7824	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	60.4392	75.5824	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1209.2591	0.0000	0.0000	0.0000	10,000	12,262,000.00		
Sep 2015	ZAUS	11.20 Put	8,775	90.9009	112.6548	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	109.0712	133.0310	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	161.0708	190.3972	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	172.5829	205.5757	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	884.7529	792.7840	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	197.2158	237.9139	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	658.7126	588.9864	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	10,000	364.8126	425.7864	0.0000	0.0000	10,000	4,445,000.00		
Sep 2015	ZAUS	12.08 Call	20,000	621.9929	555.2238	0.0000	0.0000	32,000	19,950,400.00		
Sep 2015	ZAUS	12.13 Call	1,237	600.1876	535.3223	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	559.0999	498.0467	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	462.7718	411.6861	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	319.3356	284.3233	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.10 Call	20,000	311.3702	277.3143	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	13.40 Call	8,775	259.3192	230.9574	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	183.8506	164.1073	0.0000	0.0000	30,000	8,115,540.00		
Sep 2015	ZAUS	14.30 Call	50,000	157.0629	140.7786	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	136.9543	126.2604	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1615.6732	1494.7678	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	84.3732	101.4678	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1571.7606	1454.6610	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1399.9005	1300.8233	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1247.2980	1158.1034	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	232.7459	287.4287	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	284.9297	343.0462	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	305.0523	364.3022	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.95 Call	2,114	903.9482	0.0000	0.0000	0.0000	2,114	1,992,445.00		
Dec 2015	ZAUS	12.00 Put	80,200	398.5125	456.5175	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	812.1720	737.1072	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	528.5271	480.6492	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	504.0002	458.4646	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	480.8753	437.7527	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	430.8361	392.9691	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	1,650	419.5222	382.6624	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	292.1565	268.7806	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	246.3264	226.5278	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	68,600	233.4313	213.9890	0.0000	0.0000	10,000	2,319,300.00		
Dec 2015	ZAUS	15.80 Call	53,000	221.5589	165.7762	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	115.1220	128.3915	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	318.6145	365.5279	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	331.5354	379.4455	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	385.8926	439.8649	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	419.6817	390.3350	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	341.0716	335.4707	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	338.8056	309.9619	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	72.7502	64.8511	0.0000	0.0000	0	0.00		
			<u>1,388,937</u>					<u>101,114.00</u>	<u>51,633,385.00</u>	<u>16443511.00</u>	<u>4190823764.62</u>
		<b>Total</b>	<b>2,745,388</b>					<b>161,662.00</b>	<b>784,446,878.90</b>	<b>100025495.00</b>	<b>814695158819.92</b>
<b>Future</b>											
Jun 2015	ZAZW	Future	16	1.5515	1.5228	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>
		<b>Total</b>	<b>16</b>					<b>0.00</b>	<b>0.00</b>	<b>95.00</b>	<b>810860.00</b>

<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>
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Grand Total

3,603,313

182,584.00

985208947.50

134,404,750

1,144,911,960,691.08