



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	62.6201	59.6927	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	0	11.9783	11.9570	0.0000	6,705	80,384,560.10		
Mar 2015	DAUS	Future	1,157	11.9920	11.9570	0.0000	0	0.00		
Apr 2015	DAUS	Future	1,090	11.9920	11.9558	0.0000	0	0.00		
Apr 2015	DAUS	Future	15	12.0041	11.9692	0.0000	0	0.00		
Apr 2015	DAUS	Future	3,854	12.0453	12.0089	0.0000	1,086	13,134,618.00		
May 2015	DAUS	Future	6,224	12.0755	12.0382	0.0000	0	0.00		
May 2015	DAUS	Future	1,389	12.1033	12.0651	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	12.1296	12.0915	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	12.1641	12.1263	0.0000	510	6,222,000.00		
Jun 2015	DAUS	Future	7,050	12.1723	12.1345	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.2334	12.1953	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.2945	12.2562	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.3240	12.2855	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.3619	12.3233	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.4269	12.3873	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.4876	12.4471	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.5158	12.4749	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.5439	12.5027	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.7221	12.6782	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.9118	12.8673	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.1157	13.0714	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.3029	13.2588	0.0000	0	0.00		
			30,510				8,301.00	99,741,178.10	2 907 383.00	28 239 934 591.30
Option										
Mar 2015	DAUS	12.31 Put	20,000	324.6114	365.2389	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>
Apr 2015	DAUS	11.20 Put	22,187	0.4244	0.5983	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	22.9435	22.2217	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.39 Call	5,000	9.6625	9.7663	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	226.9834	197.8137	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	10,000	135.0913	116.1140	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.80 Call	10,000	262.4125	234.6847	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.15 Call	10,000	87.6035	74.3712	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	2.1190	2.3538	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	7.9308	9.3404	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	235.4426	221.9158	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	0.2147	0.2015	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	5.9748	6.9267	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	8.9801	11.2560	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	20.2761	24.4336	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	399.4271	380.2667	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	258.1710	245.5270	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	12.2219	12.0390	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	251.2000	238.7472	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	14.5884	15.5044	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	37.2949	40.1724	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	272.5944	260.1081	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	29.5090	28.2022	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	25.9685	27.4977	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	54.2845	59.6790	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	294.9005	286.2064	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	52.1996	48.4352	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	34.0687	37.2719	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	68.1731	74.2481	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	304.1946	298.1800	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	64.7050	62.8043	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	44.1490	47.4931	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	79.1391	87.2653	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	129.2520	140.8409	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	313.2454	309.4817	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	209.3922	207.4192	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	80.2911	78.5822	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	52.9574	56.8920	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	89.3517	95.7108	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	325.5143	322.3107	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	103.5935	98.5417	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	59.6239	64.0052	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	98.2756	105.2042	0.0000	0.0000	0	0.00		

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Nov 2015	DAUS	13.85 Call	250	334.1742	331.1679	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	105.2514	103.4112	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	64.9870	69.6569	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	105.3365	112.6513	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	338.3385	335.9621	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	107.4754	105.8230	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	220.0509	239.0795	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	306.3245	310.9241	0.0000	0.0000	0	0.00		
			<u>133,084</u>					<u>0.00</u>	<u>0.00</u>	<u>4 958 169.00</u>	<u>410 238 931.43</u>
	Total		163,594					8,301.00	99,741,178.10	7 865 552.00	28 650 173 522.73
Future											
Jun 2015	EUUS	Future	250	1.0886	1.0930	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>15 517.00</u>	<u>206 720 088.00</u>
	Total		250					0.00	0.00	15 517.00	206 720 088.00
Future											
Jun 2015	ZAAD	Future	15,133	9.4041	9.4396	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	1,067	9.5110	9.5470	0.0000	0.0000	0	0.00		
			<u>16,200</u>					<u>0.00</u>	<u>0.00</u>	<u>2 518 298.00</u>	<u>19 950 993 878.60</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	7.7439	7.2575	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	21.2411	17.9233	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	76.8510	67.4061	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	376.1317	398.6197	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	194.2912	206.2923	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	144.6099	153.5730	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		17,406					0.00	0.00	2 543 622.00	19 954 640 173.26
Future											
Jun 2015	ZACA	Future	1,771	9.6974	9.6801	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>
	Total		1,771					0.00	0.00	28 777.00	221 487 187.50
Future											
Jun 2015	ZADK	Future	138	1.7744	1.7760	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

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Jun 2015	ZAEU	Future	154,843	13.2104	13.2225	13.2064	13.1864	53	698,939.20		
Sep 2015	ZAEU	Future	11,148	13.4449	13.4574	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	10,150	13.6771	13.6883	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	500	13.9382	13.9483	0.0000	0.0000	0	0.00		
			<u>176,641</u>					<u>53.00</u>	<u>698,939.20</u>	<u>6 483 831.00</u>	<u>81 443 356 062.50</u>
Option											
Jun 2015	ZAEU	12.25 Put	27,000	37.5271	34.7901	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	104.5052	99.4322	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	455.4056	443.1960	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	167.0143	164.6737	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	103.8109	100.4616	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	34.1216	31.2444	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	250.6407	241.7833	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	207.9081	203.9206	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	326.9476	322.3582	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	830.0215	821.6441	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	221.6807	217.3157	0.0000	0.0000	0	0.00		
			<u>137,458</u>					<u>0.00</u>	<u>0.00</u>	<u>3 054 701.00</u>	<u>455 595 758.56</u>
	Total		314,099					53.00	698,939.20	9 538 532.00	81 898 951 821.06
Future											
Jun 2015	ZAFR	Future	7,458	12.6634	12.6481	0.0000	0.0000	0	0.00		
Sep 2015	ZAFR	Future	611	12.9221	12.9063	0.0000	0.0000	0	0.00		
			<u>8,069</u>					<u>0.00</u>	<u>0.00</u>	<u>440 120.00</u>	<u>4 028 012 703.90</u>
	Total		8,069					0.00	0.00	440 120.00	4 028 012 703.90
Future											
Jun 2015	ZAGB	Future	28,342	18.0860	17.9272	18.0700	18.0504	5	90,271.60		
Sep 2015	ZAGB	Future	910	18.3698	18.2090	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	Future	5	18.6497	18.4848	0.0000	0.0000	0	0.00		
			<u>29,257</u>					<u>5.00</u>	<u>90,271.60</u>	<u>4 674 319.00</u>	<u>68 681 160 179.50</u>
Option											
Jun 2015	ZAGB	17.00 Put	17,000	95.8117	116.8855	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	82.1523	60.3961	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	536.4716	596.7179	0.0000	0.0000	0	0.00		
			<u>34,830</u>					<u>0.00</u>	<u>0.00</u>	<u>977 044.00</u>	<u>207 069 234.43</u>
	Total		64,087					5.00	90,271.60	5 651 363.00	68 888 229 413.93
Future											
Jun 2015	ZAJY	Future	14,018	0.1020	0.1016	0.0000	0.0000	0	0.00		
			<u>14,018</u>					<u>0.00</u>	<u>0.00</u>	<u>655 051.00</u>	<u>6 702 058 338.60</u>

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Total			14,018					0.00	0.00	655 051.00	6 702 058 338.60
Future											
Jun 2015	ZAKS	Future	10	0.1296	0.1292	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1305	0.1289	0.0000	0.0000	0	0.00		
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	3 819.00	47 180 230.00
Total			1,880					0.00	0.00	3 819.00	47 180 230.00
Future											
Jun 2015	ZANN	Future	99,150	0.0545	0.0541	0.0000	0.0000	200	1,096,000.00		
Dec 2015	ZANN	Future	164,080	0.0498	0.0496	0.0000	0.0000	200	984,000.00		
			<u>263,230</u>					<u>400.00</u>	<u>2,080,000.00</u>	630 655.00	3 454 174 940.00
Total			263,230					400.00	2,080,000.00	630 655.00	3 454 174 940.00
Future											
Jun 2015	ZAUM	Future	733	12.1357	12.0977	12.1985	12.1367	48	58,443,210.00		
Sep 2015	ZAUM	Future	99	12.3324	12.2939	0.0000	0.0000	0	0.00		
Mar 2016	ZAUM	Future	27	12.7287	12.6848	12.7790	12.7503	27	34,464,500.00		
			<u>859</u>					<u>75.00</u>	<u>92,907,710.00</u>	87 001.00	85 227 535 600.00
Total			859					75.00	92,907,710.00	91 524.00	85 227 535 600.00
Future											
Jun 2015	ZAUS	Future	1,194,702	12.1357	12.0977	12.1998	12.1163	10,354	125,988,499.30		
Sep 2015	ZAUS	Future	92,879	12.3324	12.2939	12.3815	12.3123	2,565	31,746,130.50		
Dec 2015	ZAUS	Future	67,924	12.5223	12.4813	12.5130	12.5130	1,000	12,508,250.00		
Mar 2016	ZAUS	Future	3,797	12.7287	12.6848	12.7790	12.7251	577	7,368,986.50		
Jun 2016	ZAUS	Future	500	12.9201	12.8757	0.0000	0.0000	0	0.00		
			<u>1,359,802</u>					<u>14,496.00</u>	<u>177,611,866.30</u>	83 596 480.00	810 681 946 921.60
Option											
Jun 2015	ZAUS	10.73 Put	22,850	9.1364	9.7546	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	9.5480	10.2022	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	10.6620	11.4156	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	16.5967	19.0638	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	17.8313	20.4368	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	54.5700	60.5213	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	733.5143	703.1580	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	717.6619	687.5921	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	81.9619	89.8921	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	642.8908	616.4038	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	608.3369	582.7744	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	122.6369	135.0744	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	36,600	268.0991	286.8811	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	12.02 Put	7,000	278.3528	297.4750	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	280.5335	267.0984	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	0	444.8335	469.3984	0.0000	0.0000	4,000	1,623,440.00		
Jun 2015	ZAUS	12.40 Put	0	513.3658	539.3024	0.0000	0.0000	6,000	2,745,240.00		
Jun 2015	ZAUS	12.50 Call	30,000	221.2780	210.4521	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	585.5780	612.7521	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	206.2110	196.0629	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	190.0242	180.6161	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	125.7493	119.5894	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	990.0493	1021.8894	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	99.9521	95.0506	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	96.9599	92.2054	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1211.2599	1244.5054	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	78.4391	74.4398	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	75.3504	71.5166	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	26.1508	28.2623	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1760.5064	1724.2620	0.0000	0.0000	5,800	10,424,253.00		
Sep 2015	ZAUS	10.98 Put	24,142	54.3596	58.4660	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1388.6087	1354.3392	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	56.2087	60.4392	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1239.8234	1209.2591	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	82.5864	90.9009	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	99.5640	109.0712	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	148.5462	161.0708	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	159.4557	172.5829	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	909.2091	884.7529	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	182.8582	197.2158	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	673.7258	658.7126	0.0000	0.0000	2,900	2,082,867.00		
Sep 2015	ZAUS	12.00 Put	20,000	341.3258	364.8126	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	20,000	635.8607	621.9929	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	613.3747	600.1876	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	571.0005	559.0999	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	471.9121	462.7718	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	324.4787	319.3356	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.10 Call	20,000	316.3019	311.3702	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	262.9205	259.3192	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	125,000	186.0587	183.8506	0.0000	0.0000	10,000	1,922,000.00		
Sep 2015	ZAUS	14.30 Call	50,000	158.7277	157.0629	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	138.2443	136.9543	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1649.9383	1615.6732	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	77.6383	84.3732	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1605.5076	1571.7606	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	11.20 Call	39,671	1431.3007	1399.9005	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1275.1923	1247.2980	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	215.2428	232.7459	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	264.3235	284.9297	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	283.3171	305.0523	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.95 Call	2,114	920.2348	903.9482	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	80,200	373.1134	398.5125	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	825.8669	812.1720	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	534.7723	528.5271	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	509.6621	504.0002	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	486.0241	480.8753	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	434.9811	430.8361	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	1,650	423.4517	419.5222	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	294.0136	292.1565	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	247.6209	246.3264	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	68,600	234.5930	233.4313	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	222.9829	221.5589	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	106.9282	115.1220	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	295.0018	318.6145	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	307.4349	331.5354	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	359.8908	385.8926	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	423.1729	419.6817	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	340.1456	341.0716	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	337.9053	338.8056	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	76.8923	72.7502	0.0000	0.0000	0	0.00		
			<u>1,398,937</u>					<u>28,700.00</u>	<u>18,797,800.00</u>	<u>16 472 211.00</u>	<u>4 209 621 564.62</u>
	Total		2,758,739					43,196.00	196,409,666.30	100 068 691.00	814 891 568 486.22
Future											
Jun 2015	ZAZW	Future	16	1.5514	1.5515	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>
	Total		16					0.00	0.00	95.00	810 860.00
	Grand Total		3,610,156					52,030.00	391 927 765.20	134,456,780	1,145,303,888,456.28