



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-April-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Option											
Apr 2015	DAEU	12.81 Call	10,000	216.6184	0.0000	0.0000	0.0000	10,000	1,937,000.00		
Jun 2015	DAEU	14.41 Call	2,000	25.4340	20.5144	0.0000	0.0000	0	0.00		
			<u>12,000</u>					<u>10,000.00</u>	<u>1,937,000.00</u>	<u>10 000.00</u>	<u>1 937 000.00</u>
	Total		12,000					10,000.00	1,937,000.00	10 000.00	1 937 000.00
Future											
Apr 2015	DAUS	Future	4,905	12.1644	12.0000	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	758	12.1664	12.0020	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	6,224	12.1941	12.0293	12.2200	12.2200	8	97,760.00		
May 2015	DAUS	Future	1,389	12.2221	12.0567	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	12.2482	12.0822	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	12.2825	12.1161	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	7,712	12.2905	12.1242	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	400	12.3026	12.1363	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.3504	12.1837	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.4116	12.2439	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.4201	12.2523	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.4412	12.2730	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.4792	12.3104	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.5434	12.3737	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.6043	12.4336	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.6326	12.4615	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.6609	12.4893	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.8400	12.6654	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.0341	12.8581	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.2410	13.0650	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.4311	13.2551	0.0000	0.0000	0	0.00		
			<u>31,719</u>					<u>8.00</u>	<u>97,760.00</u>	<u>2 997 552.00</u>	<u>29 322 367 560.20</u>
Option											
Apr 2015	DAUS	12.24 Put	500	119.7174	276.4764	0.0000	0.0000	0	0.00		

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Apr 2015	DAUS	10.80 Put	300	0.4794	0.6176	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	1.7899	2.2076	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	249.7506	159.1889	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	0.3393	0.4655	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.47 Put	500	373.3081	513.4922	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.80 Call	10,000	408.8912	284.0974	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.66 Put	5,500	26.8903	54.3437	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.62 Call	5,500	69.3434	48.2302	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	2.7147	3.1666	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	3.9228	5.9336	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	8.7295	14.1172	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	443.7267	336.6726	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	271.1080	202.5723	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	6.7794	6.9216	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	261.1121	197.7687	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	8.8427	10.1651	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	21.7662	31.3970	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	283.2316	224.4804	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	21.9379	17.6162	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.13 Call	5,500	452.2752	365.0111	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	17.7566	20.6454	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	36.3490	50.3520	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	306.4644	255.1650	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	46.2851	36.4118	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	25.2708	30.4356	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	49.1540	65.8062	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	316.6594	270.9548	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	59.2949	47.5935	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	34.6466	40.8838	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	62.2599	78.3002	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	102.3077	129.5838	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	326.0506	285.3095	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	212.5099	187.1150	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	79.0374	65.7408	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	43.5060	48.8099	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	74.8023	89.1318	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	336.2123	298.6763	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	100.9816	84.4912	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	49.9452	55.2454	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	83.9525	95.5872	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	342.6964	306.5170	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	104.4078	86.0301	0.0000	0.0000	0	0.00		

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Dec 2015	DAUS	10.80 Put	300	55.3672	60.4003	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	91.3269	99.3632	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	343.5139	310.7504	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	103.5867	86.2735	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	190.6458	229.6653	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	297.1372	291.3040	0.0000	0.0000	0	0.00		
			<u>58,710</u>					<u>0.00</u>	<u>0.00</u>	<u>5 016 669.00</u>	<u>417 253 831.43</u>
	Total		90,429					8.00	97,760.00	8 014 221.00	29 739 621 391.63
Future											
Jun 2015	EUUS	Future	250	1.0581	1.0637	0.0000	0.0000	0	0.00		
Sep 2015	EUUS	Future	50	1.0596	1.0652	1.0640	1.0640	50	532,000.00		
			<u>300</u>					<u>50.00</u>	<u>532,000.00</u>	<u>15 567.00</u>	<u>207 252 088.00</u>
	Total		300					50.00	532,000.00	15 567.00	207 252 088.00
Future											
Jun 2015	ZAAD	Future	15,317	9.2441	9.2553	9.2566	9.2566	2	18,513.20		
Sep 2015	ZAAD	Future	1,256	9.3453	9.3566	0.0000	0.0000	0	0.00		
			<u>16,573</u>					<u>2.00</u>	<u>18,513.20</u>	<u>2 518 671.00</u>	<u>19 954 436 492.20</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	9.6495	9.3815	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	30.0596	27.3782	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	107.3005	100.2833	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	260.0655	262.5161	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	120.2054	122.4163	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	84.8493	86.6170	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		17,779					2.00	18,513.20	2 543 995.00	19 958 082 786.86
Future											
Jun 2015	ZACA	Future	4,071	9.7193	9.5991	0.0000	0.0000	0	0.00		
			<u>4,071</u>					<u>0.00</u>	<u>0.00</u>	<u>30 277.00</u>	<u>235 810 687.50</u>
	Total		4,071					0.00	0.00	30 277.00	235 810 687.50
Future											
Jun 2015	ZADK	Future	138	1.7416	1.7254	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
Future											
Jun 2015	ZAEU	Future	153,996	12.9662	12.8579	13.0100	12.9142	210	2,726,869.70		

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Sep 2015	ZAEU	Future	11,273	13.1920	13.0825	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	10,175	13.4170	13.3056	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	1,100	13.6714	13.5566	0.0000	0.0000	0	0.00		
			<u>176,544</u>					<u>210.00</u>	<u>2,726,869.70</u>	<u>6 489 739.00</u>	<u>81 520 867 090.60</u>
Option											
Jun 2015	ZAEU	12.25 Put	27,000	44.4881	57.2940	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	144.5421	178.6302	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	585.5114	664.5424	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	87.9447	71.2999	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	50.9053	41.4323	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	13.4509	11.2861	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	239.8885	275.8486	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	331.6903	374.9064	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	147.1192	129.6882	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	430.9538	475.8996	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	981.8505	1050.3483	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	180.8494	174.7843	0.0000	0.0000	0	0.00		
			<u>145,358</u>					<u>0.00</u>	<u>0.00</u>	<u>3 064 182.00</u>	<u>458 175 520.13</u>
	Total		321,902					210.00	2,726,869.70	9 553 921.00	81 979 042 610.73
Future											
Jun 2015	ZAFR	Future	7,458	12.5503	12.3670	0.0000	0.0000	0	0.00		
Sep 2015	ZAFR	Future	1,539	12.8035	12.6179	0.0000	0.0000	0	0.00		
			<u>8,997</u>					<u>0.00</u>	<u>0.00</u>	<u>441 156.00</u>	<u>4 041 005 544.50</u>
	Total		8,997					0.00	0.00	441 156.00	4 041 005 544.50
Future											
Jun 2015	ZAGB	Future	33,539	17.9384	17.7079	17.9476	17.8270	78	1,395,799.30		
Sep 2015	ZAGB	Future	930	18.2135	17.9806	18.1900	18.1900	20	363,800.00		
Dec 2015	ZAGB	Future	10	18.4862	18.2496	0.0000	0.0000	0	0.00		
			<u>34,479</u>					<u>98.00</u>	<u>1,759,599.30</u>	<u>4 714 546.00</u>	<u>69 408 711 148.60</u>
Option											
Jun 2015	ZAGB	17.00 Put	17,000	103.1763	151.8837	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	48.9908	37.9394	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	586.1760	698.6369	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		69,309					98.00	1,759,599.30	5 691 590.00	69 615 780 383.03
Future											
Jun 2015	ZAJY	Future	14,018	0.1019	0.1006	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	0.1298	0.1288	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1285	0.1279	0.0000	0.0000	0	0.00		
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	3 821.00	47 206 230.00
Total			1,880					0.00	0.00	3 821.00	47 206 230.00
Future											
Jun 2015	ZANN	Future	99,450	0.0597	0.0585	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	164,380	0.0521	0.0513	0.0000	0.0000	0	0.00		
			<u>263,830</u>					<u>0.00</u>	<u>0.00</u>	631 257.00	3 457 270 540.00
Total			263,830					0.00	0.00	631 257.00	3 457 270 540.00
Future											
Jun 2015	ZAUM	Future	694	12.2543	12.0880	12.3110	12.1900	76	93,199,210.00		
Sep 2015	ZAUM	Future	98	12.4497	12.2813	0.0000	0.0000	0	0.00		
Mar 2016	ZAUM	Future	27	12.8467	12.6720	0.0000	0.0000	0	0.00		
			<u>819</u>					<u>76.00</u>	<u>93,199,210.00</u>	87 405.00	85 718 967 980.00
Total			819					76.00	93,199,210.00	91 928.00	85 718 967 980.00
Future											
Jun 2015	ZAUS	Future	1,181,068	12.2543	12.0880	12.3088	12.1850	20,585	251,680,383.30		
Sep 2015	ZAUS	Future	92,102	12.4497	12.2813	12.4850	12.3700	7,838	96,959,892.30		
Dec 2015	ZAUS	Future	71,495	12.6392	12.4679	12.6932	12.6611	4,031	50,363,008.20		
Mar 2016	ZAUS	Future	3,773	12.8467	12.6720	12.8899	12.8762	52	669,589.80		
Jun 2016	ZAUS	Future	500	13.0425	12.8665	0.0000	0.0000	0	0.00		
			<u>1,348,938</u>					<u>32,506.00</u>	<u>399,672,873.60</u>	84 170 802.00	817 652 261 658.30
Option											
Jun 2015	ZAUS	10.73 Put	22,850	4.9839	5.4547	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	5.2317	5.7379	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	5.9069	6.5135	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	9.1595	12.9485	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	9.6187	13.9233	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	30.9692	44.1922	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	820.5005	675.1193	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	803.3003	659.5786	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	49.0003	71.5786	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	719.3728	584.9625	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	678.8192	549.6634	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	74.5192	111.6634	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.78 Put	15,000	108.9212	156.4378	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	11.80 Put	6,000	115.0034	164.1799	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	34,600	187.9380	254.1866	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	196.4560	265.0350	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.13 Call	15,000	371.5539	286.6009	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	294.1235	226.7701	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	224.7464	172.1458	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	470.4464	584.1458	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	207.2722	158.5621	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	188.6098	144.3305	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	116.1946	90.2500	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	861.8946	1002.2500	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	88.7703	69.3914	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	85.6516	66.9142	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1081.3516	1228.9142	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	67.1395	52.2258	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	64.1845	49.8848	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	19.3136	22.6938	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1870.5639	1705.8275	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	42.2014	49.8264	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1493.4306	1332.9580	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	43.7306	51.6580	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1338.5345	1187.6430	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	61.9270	81.4761	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	75.8122	98.3863	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	35,000	116.8450	147.3758	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	126.1439	158.3202	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	990.7359	857.0665	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	146.2564	182.9796	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	729.6347	632.5322	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	35,000	279.9347	351.2322	0.0000	0.0000	12,500	5,544,500.00		
Sep 2015	ZAUS	12.08 Call	12,000	687.4320	595.1343	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	662.2990	572.9366	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	614.8067	531.2124	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	503.7385	434.8445	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	338.8460	293.5558	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.07 Call	20,000	336.5412	291.5987	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.10 Call	20,000	329.7396	285.8276	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	270.4216	235.6089	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	125,000	186.9548	163.6354	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	157.5861	138.8395	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	135.7428	120.3903	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1756.5029	1591.7229	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	10.95 Put	8,917	67.3029	73.8229	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1711.5621	1547.2423	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1535.1223	1376.2235	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1364.7402	1224.4853	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	180.5438	220.2704	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	224.5494	270.3636	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	241.7130	289.7535	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	278.3423	336.5868	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.95 Call	2,114	987.0035	879.2078	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	96,600	318.0381	386.8732	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	880.3913	786.3375	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	560.0788	500.5561	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	532.2945	475.9979	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	506.3277	453.0760	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	450.3255	404.0829	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	1,650	437.6127	393.0417	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	296.7251	268.8198	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	246.1155	224.9693	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	234.4952	218.4695	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	68,600	231.9403	217.7561	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	204.9374	205.9318	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	94.9340	104.9974	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	261.3290	309.6387	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	272.5595	322.2016	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	320.1228	375.1334	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	430.4478	395.6680	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	329.6739	328.2530	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	321.5043	312.0375	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	72.2910	62.6849	0.0000	0.0000	0	0.00		
			<u>1,502,757</u>					<u>12,500.00</u>	<u>5,544,500.00</u>	<u>16 681 517.00</u>	<u>4 275 219 769.53</u>
	Total		2,851,695					45,006.00	405,217,373.60	100 852 319.00	821 927 481 427.83
Future											
Jun 2015	ZAZW	Future	16	1.6511	1.6104	0.0000	0.0000	0	0.00		
			<u>16</u>					<u>0.00</u>	<u>0.00</u>	<u>97.00</u>	<u>826 510.00</u>
	Total		16					0.00	0.00	97.00	826 510.00
	Grand Total		3,657,183					55,450.00	505 488 325.80	135,458,662	1,154,764,688,609.76