



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-April-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	23.7024	25.7676	0.0000	0.0000	0	0.00	
			2,000					0.00	0.00	2 000.00
		Total	2,000					0.00	0.00	2 000.00
Future										
Apr 2015	DAUS	Future	4,905	12.0613	12.2002	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	758	12.0633	12.2022	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	6,229	12.0905	12.2299	0.0000	0.0000	5	60,712.50	
May 2015	DAUS	Future	1,389	12.1180	12.2579	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	288	12.1437	12.2840	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	12.1774	12.3184	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	7,712	12.1854	12.3265	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	400	12.1975	12.3387	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	566	12.2115	12.3530	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.2445	12.3866	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.3052	12.4481	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	600	12.3135	12.4565	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.3345	12.4777	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.3722	12.5159	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.4355	12.5802	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.4959	12.6415	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.5240	12.6700	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.5520	12.6985	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	12.7306	12.8799	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	12.9259	13.0766	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	13.1335	13.2851	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.3241	13.4767	0.0000	0.0000	0	0.00	
			32,290					5.00	60,712.50	2 998 654.00
Option										
Apr 2015	DAUS	10.80 Put	300	0.3896	0.3415	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>
Apr 2015	DAUS	11.15 Put	250	1.5039	1.2615	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	170.9470	264.8501	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	0.1238	0.1684	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.80 Call	10,000	318.4037	433.7144	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.05 Call	10,000	158.7126	244.6020	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.66 Put	5,500	37.7512	20.8403	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.62 Call	5,500	45.2279	68.5036	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.11 Call	4,000	222.6244	0.0000	0.0000	0.0000	8,000	1,724,000.00		
May 2015	DAUS	10.80 Put	300	3.0243	2.5271	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	4.7997	3.6367	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	11.8512	7.4712	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	373.7456	465.8636	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	223.4762	284.6309	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	4.7912	5.7602	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	219.5424	272.3127	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	11.1406	8.2542	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	30.3728	20.1206	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	248.1687	292.8995	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	19.0943	21.3309	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.13 Call	5,500	400.6437	469.6846	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	21.8908	17.5488	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	47.3418	33.7521	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	274.7226	313.2889	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	39.4369	44.3807	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	30.3195	24.2308	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	62.7752	47.3435	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	288.2868	321.6342	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	52.6261	60.5155	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	40.9586	33.3388	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	75.4945	60.0295	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	124.6304	96.1273	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	300.5457	329.5456	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	195.5241	212.6564	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	69.0931	78.3125	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	50.9248	41.9350	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	87.0063	72.0883	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	312.4983	338.4677	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	90.5720	103.3597	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	58.0416	48.2061	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	96.9622	80.7916	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	319.3548	343.6481	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	91.1338	101.7489	0.0000	0.0000	0	0.00		

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Dec 2015	DAUS	10.80 Put	300	63.6515	53.0803	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	104.7109	87.5526	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	321.2983	343.8633	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	92.1685	102.5668	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	222.7229	179.3540	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	285.9444	292.7873	0.0000	0.0000	0	0.00		
			<u>71,710</u>					<u>8,000.00</u>	<u>1,724,000.00</u>	<u>5 034 669.00</u>	<u>418 977 832.43</u>
	Total		104,000					8,005.00	1,784,712.50	8 033 323.00	29 754 646 012.13
Future											
Jun 2015	EUUS	Future	250	1.0700	1.0610	0.0000	0.0000	0	0.00		
Sep 2015	EUUS	Future	50	1.0716	1.0626	0.0000	0.0000	0	0.00		
			<u>300</u>					<u>0.00</u>	<u>0.00</u>	<u>15 567.00</u>	<u>207 252 088.00</u>
	Total		300					0.00	0.00	15 567.00	207 252 088.00
Future											
Jun 2015	ZAAD	Future	15,315	9.4130	9.3293	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	1,256	9.5145	9.4320	0.0000	0.0000	0	0.00		
			<u>16,571</u>					<u>0.00</u>	<u>0.00</u>	<u>2 518 671.00</u>	<u>19 954 436 492.20</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	5.6349	7.0222	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	15.7045	21.3450	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	60.6792	79.4170	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	364.4684	308.0160	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	176.4216	143.8182	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	126.4122	101.9200	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		17,777					0.00	0.00	2 543 995.00	19 958 082 786.86
Future											
Jun 2015	ZACA	Future	4,071	9.9236	9.8946	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	1.7449	1.7499	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	153,998	13.0005	13.0395	13.0606	13.0100	364	4,752,531.00		

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Sep 2015	ZAEU	Future	11,773	13.2270	13.2673	0.0000	0.0000	500	6,624,800.00		
Dec 2015	ZAEU	Future	10,175	13.4521	13.4941	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	1,100	13.7074	13.7511	0.0000	0.0000	0	0.00		
			<u>177,046</u>					<u>864.00</u>	<u>11,377,331.00</u>	<u>6 491 539.00</u>	<u>81 544 405 089.60</u>
Option											
Jun 2015	ZAEU	12.25 Put	27,000	41.4477	35.7118	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	133.4009	117.4493	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	557.1177	524.7178	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	89.3416	92.8335	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	50.2938	52.4588	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	12.4801	13.3057	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	225.3087	208.9178	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	313.5632	293.2593	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	146.0922	148.3624	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	406.6076	386.4891	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	947.6636	920.0476	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	172.7794	176.2310	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		322,404					864.00	11,377,331.00	9 555 721.00	82 002 580 609.73
Future											
Jun 2015	ZAFR	Future	7,458	12.6677	12.6585	0.0000	0.0000	0	0.00		
Sep 2015	ZAFR	Future	1,539	12.9247	12.9159	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	27,945	18.0872	18.1272	18.1201	18.0200	503	9,111,623.40		
Sep 2015	ZAGB	Future	940	18.3642	18.4056	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	Future	19	18.6380	18.6810	0.0000	0.0000	0	0.00		
			<u>28,904</u>					<u>503.00</u>	<u>9,111,623.40</u>	<u>4 723 523.00</u>	<u>69 569 667 977.30</u>
Option											
Jun 2015	ZAGB	17.00 Put	17,000	76.6964	75.3540	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	49.9227	56.4052	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	519.5801	502.9121	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		63,734					503.00	9,111,623.40	5 700 567.00	69 776 737 211.73
Future											
Jun 2015	ZAJY	Future	14,018	0.1018	0.1031	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	0.1287	0.1302	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1278	0.1293	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	0.0593	0.0600	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	164,380	0.0567	0.0563	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											
Sep 2015	ZANZ	Future	500	9.2944	9.2865	0.0000	0.0000	0	0.00		
			<u>500</u>					<u>0.00</u>	<u>0.00</u>	143 150.00	1 093 934 690.00
Total			500					0.00	0.00	163 150.00	1 093 934 690.00
Future											
Jun 2015	ZAUM	Future	694	12.1496	12.2900	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	98	12.3429	12.4862	0.0000	0.0000	0	0.00		
Mar 2016	ZAUM	Future	27	12.7373	12.8866	0.0000	0.0000	0	0.00		
			<u>819</u>					<u>0.00</u>	<u>0.00</u>	87 448.00	85 771 620 240.00
Total			819					0.00	0.00	91 971.00	85 771 620 240.00
Future											
Jun 2015	ZAUS	Future	1,176,963	12.1496	12.2900	12.2052	12.1095	30,116	366,329,534.70		
Sep 2015	ZAUS	Future	92,626	12.3429	12.4862	12.3917	12.3000	3,134	38,659,195.40		
Dec 2015	ZAUS	Future	71,622	12.5304	12.6766	12.5400	12.5000	2,005	25,186,620.00		
Mar 2016	ZAUS	Future	3,973	12.7373	12.8866	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	500	12.9343	13.0851	0.0000	0.0000	0	0.00		
			<u>1,345,684</u>					<u>35,255.00</u>	<u>430,175,350.10</u>	84 289 622.00	819 105 234 911.60
Option											
Jun 2015	ZAUS	10.73 Put	22,850	6.1729	4.5499	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	6.4917	4.7744	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	7.3635	5.3859	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	12.0586	8.3289	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	13.0014	8.7440	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	42.4740	28.0292	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	731.6864	851.8787	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	11.50 Call	3,940	715.2441	834.4321	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	65.6441	44.4321	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	637.0640	749.1355	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	600.5816	707.8033	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	100.9816	67.8033	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.78 Put	15,000	142.3844	97.9565	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Put	6,000	149.5768	103.6031	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	34,600	233.7477	172.0146	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	243.3822	180.0714	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.13 Call	15,000	319.8249	388.3691	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	253.5225	305.9796	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	192.6940	232.9698	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	543.0940	442.9698	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	177.4545	214.5612	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	161.2175	194.8999	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	99.1175	118.3823	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	949.5175	828.3823	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	75.4785	89.6996	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	72.7940	86.4464	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1173.1940	1046.4464	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	56.5539	67.1952	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	53.9128	64.1354	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	23.1947	18.5163	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1767.9506	1906.2097	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	50.4415	40.5867	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1395.1519	1528.2627	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	52.2519	42.0627	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1245.7929	1372.8437	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	77.8796	59.6313	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	94.3253	70.9745	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	35,000	142.0526	109.7997	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	152.7241	118.6266	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	912.6273	1018.9866	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	175.6655	137.7562	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	671.9945	749.1857	0.0000	0.0000	10,800	7,338,276.00		
Sep 2015	ZAUS	12.00 Put	35,000	329.0945	262.9857	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	12,000	632.7432	705.5371	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	609.3949	679.5115	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	565.3330	630.2705	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	462.6417	514.8324	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	310.8286	343.5748	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.07 Call	20,000	308.7132	341.1923	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Sep 2015	ZAUS	13.10 Call	20,000	302.4711	334.1592	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	248.0409	272.7097	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	122,500	171.2209	186.8079	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	144.4068	156.6982	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	124.4618	134.3612	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1657.9440	1790.5229	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	77.5440	63.9229	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1613.7355	1745.2703	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1440.6158	1567.3779	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1281.2423	1395.2004	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	212.4778	170.1514	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	261.0428	211.5470	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	279.8497	227.7329	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	319.7683	262.3475	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.95 Call	2,114	923.6411	1007.3770	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	96,600	367.5469	299.9669	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	825.7011	897.3410	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	524.0576	566.4728	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	498.1202	537.8323	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	473.8855	511.0673	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	421.3368	453.4828	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	12,450	409.4697	440.4318	0.0000	0.0000	21,600	8,924,796.00		
Dec 2015	ZAUS	14.37 Call	580	277.3501	296.3172	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	230.1924	244.8147	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	219.3637	233.0124	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	68,600	216.9843	230.4207	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	199.2335	202.7655	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	108.2483	90.2036	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	298.4189	244.5129	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	310.6631	255.3004	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	362.2937	301.1038	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	407.2653	431.6058	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	318.7041	322.2931	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	311.4698	313.7879	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	65.8187	70.7667	0.0000	0.0000	0	0.00		
			<u>1,511,057</u>					<u>32,400.00</u>	<u>16,263,072.00</u>	<u>16 716 417.00</u>	<u>4 291 968 316.53</u>
		Total	2,856,741					67,655.00	446,438,422.10	101 006 039.00	823 397 203 228.13
Future											
Jun 2015	ZAZW	Future	16	1.6031	1.6353	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>

<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>
		Total	16				0.00	0.00	97.00	826 510.00

Grand Total		3,661,225					77,027.00	468 712 089.00	135,672,854	1,156,492,313,419.26
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