



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	69.6967	72.4911	0.0000	0.0000	0	0.00	
			<u>2,000</u>					0.00	0.00	2 000.00
		Total	2,000					0.00	0.00	2 000.00
Future										
Mar 2015	DAUS	Future	2,714	11.9275	12.0754	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	Future	1,157	11.9335	12.0804	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	1,090	11.9374	12.0841	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	15	11.9524	12.0997	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,810	11.9881	12.1369	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	6,224	12.0183	12.1663	0.0000	0.0000	224	2,711,193.60	
May 2015	DAUS	Future	1,625	12.0463	12.1939	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	288	12.0722	12.2202	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	12.1060	12.2549	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	7,050	12.1142	12.2633	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.1738	12.3241	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.2333	12.3849	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.2620	12.4142	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.2990	12.4520	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.3611	12.5153	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.4190	12.5744	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.4459	12.6019	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.4728	12.6293	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	12.6439	12.8051	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	12.8302	12.9952	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	13.0319	13.2012	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.2172	13.3904	0.0000	0.0000	0	0.00	
			<u>32,416</u>					<u>224.00</u>	<u>2,711,193.60</u>	<u>2 898 111.00</u>
										<u>28 128 593 567.20</u>
Option										
	Mar 2015 DAUS	10.80 Put	300	0.0220	0.0368	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	0.1458	0.1355	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	0.3466	0.2833	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	328.8389	472.0896	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	160.4120	290.7879	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0411	0.0342	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.31 Put	20,000	395.2823	282.3937	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	2.0196	1.4824	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	33.0178	76.8605	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.39 Call	5,000	17.2894	45.1058	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	199.5448	315.6899	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	10,000	122.1183	0.0000	0.0000	0.0000	10,000	1,550,000.00		
Apr 2015	DAUS	12.21 Call	2,500	72.0429	126.0361	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	3.0875	1.8086	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	11.7225	7.1829	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	217.7471	305.0518	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	0.2379	0.6195	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	8.0930	6.9322	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	12.9652	9.5862	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	27.6346	19.3686	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	375.1190	470.3036	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	244.3252	313.6356	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	13.1652	16.0943	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	237.7538	302.6815	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	18.1393	15.2820	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	46.8456	34.0480	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	258.3163	319.2824	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	29.2555	37.9916	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	31.3624	25.1115	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	66.6390	51.6819	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	284.2955	339.1385	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	49.2995	63.9251	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	41.7330	34.3330	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	81.2918	64.0230	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	296.5795	346.1065	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	64.0324	76.4978	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	51.9219	44.3647	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	94.2304	76.9570	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	150.3463	123.0009	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	308.5860	353.4332	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	207.9138	238.5242	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	80.1920	96.4411	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	60.5885	52.8177	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	11.15 Put	250	103.7551	88.5208	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	321.5922	364.6107	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	100.9948	119.9843	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	67.7523	59.6497	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	110.0437	97.6875	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	330.3791	372.7665	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	101.0522	121.6871	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	73.3153	65.9772	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	117.2026	106.7096	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	335.6082	376.2888	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	106.8495	127.2580	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	252.5862	213.2053	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	313.8384	330.6832	0.0000	0.0000	0	0.00		
				<u>120,850</u>				<u>10,000.00</u>	<u>1,550,000.00</u>	<u>4 935 669.00</u>	<u>407 665 056.43</u>
	Total		153,266					10,224.00	4,261,193.60	7 833 780.00	28 536 258 623.63
Future											
Jun 2015	EUUS	Future	150	1.0943	1.0787	0.0000	0.0000	0	0.00		
			<u>150</u>					<u>0.00</u>	<u>0.00</u>	<u>15 367.00</u>	<u>205 070 188.00</u>
	Total		150					0.00	0.00	15 367.00	205 070 188.00
Future											
Jun 2015	ZAAD	Future	15,113	9.4330	9.4168	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	817	9.5362	9.5210	0.0000	0.0000	0	0.00		
			<u>15,930</u>					<u>0.00</u>	<u>0.00</u>	<u>2 517 428.00</u>	<u>19 942 769 313.60</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	8.0757	10.0997	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	20.3739	27.5255	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	77.6963	93.7923	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	404.7006	407.9670	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	215.5241	225.3362	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	162.6657	172.7954	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		17,136					0.00	0.00	2 542 752.00	19 946 415 608.26
Future											
Jun 2015	ZACA	Future	1,771	9.6319	9.6843	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

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Jun 2015	ZADK	Future	138	1.7776	1.7752	0.0000	0.0000	0	0.00		
			138					0.00	0.00	138.00	2 555 484.00
		Total	138					0.00	0.00	138.00	2 555 484.00
Future											
Jun 2015	ZAEU	Future	154,370	13.2167	13.1881	13.2611	13.2335	910	12,080,322.80		
Sep 2015	ZAEU	Future	10,879	13.4474	13.4206	13.4852	13.4627	200	2,694,790.00		
Dec 2015	ZAEU	Future	10,050	13.6733	13.6482	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	500	13.9288	13.9063	0.0000	0.0000	500	6,990,500.00		
			175,799					1,610.00	21,765,612.80	6 479 435.00	81 385 241 586.90
Option											
Jun 2015	ZAEU	12.25 Put	27,000	40.7767	46.3859	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	109.8653	121.5949	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	461.3314	487.3132	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	177.2989	178.4829	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	111.7318	114.6266	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	37.9361	40.8567	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	254.9658	274.3199	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	214.1987	220.1378	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	338.8580	359.5428	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	846.4276	873.5187	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	231.6212	240.2392	0.0000	0.0000	0	0.00		
			137,458					0.00	0.00	3 054 701.00	455 595 758.56
		Total	313,257					1,610.00	21,765,612.80	9 534 136.00	81 840 837 345.46
Future											
Jun 2015	ZAFR	Future	7,458	12.5253	12.5456	12.5622	12.5622	7	87,935.40		
Sep 2015	ZAFR	Future	611	12.7751	12.7967	12.7505	12.7505	611	7,790,555.50		
			8,069					618.00	7,878,490.90	440 120.00	4 028 012 703.90
		Total	8,069					618.00	7,878,490.90	440 120.00	4 028 012 703.90
Future											
Jun 2015	ZAGB	Future	27,224	18.0297	18.1822	18.2600	18.0308	635	11,483,145.00		
Sep 2015	ZAGB	Future	940	18.3083	18.4655	18.3561	18.2868	205	3,762,654.00		
			28,164					840.00	15,245,799.00	4 665 412.00	68 521 535 888.90
Option											
Jun 2015	ZAGB	17.00 Put	17,000	104.6784	92.3408	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	78.0347	105.8636	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	563.1734	0.0000	0.0000	0.0000	830	489,783.00		
			34,830					830.00	489,783.00	977 044.00	207 069 234.43
		Total	62,994					1,670.00	15,735,582.00	5 642 456.00	68 728 605 123.33

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Future											
Jun 2015	ZAJY	Future	14,018	0.1010	0.1014	0.0000	0.0000	0	0.00		
			<u>14,018</u>					<u>0.00</u>	<u>0.00</u>	<u>654 851.00</u>	<u>6 700 048 338.60</u>
		Total	14,018					0.00	0.00	654 851.00	6 700 048 338.60
Future											
Jun 2015	ZAKS	Future	10	0.1290	0.1307	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1272	0.1299	0.0000	0.0000	0	0.00		
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	<u>3 819.00</u>	<u>47 180 230.00</u>
		Total	1,880					0.00	0.00	3 819.00	47 180 230.00
Future											
Jun 2015	ZANN	Future	58,050	0.0536	0.0543	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	118,900	0.0493	0.0497	0.0000	0.0000	0	0.00		
			<u>176,950</u>					<u>0.00</u>	<u>0.00</u>	<u>436 994.00</u>	<u>2 472 621 090.00</u>
		Total	176,950					0.00	0.00	436 994.00	2 472 621 090.00
Future											
Jun 2015	ZAUM	Future	803	12.0781	12.2263	12.2779	12.0740	45	54,954,110.00		
Sep 2015	ZAUM	Future	98	12.2703	12.4226	12.3550	12.2965	11	13,551,430.00		
			<u>901</u>					<u>56.00</u>	<u>68,505,540.00</u>	<u>86 684.00</u>	<u>84 843 804 920.00</u>
		Total	901					56.00	68,505,540.00	91 207.00	84 843 804 920.00
Future											
Jun 2015	ZAUS	Future	1,198,327	12.0781	12.2263	12.3049	12.0700	73,903	900,581,327.80		
Sep 2015	ZAUS	Future	92,476	12.2703	12.4226	12.4931	12.2926	10,165	125,801,978.70		
Dec 2015	ZAUS	Future	47,194	12.4521	12.6082	0.0000	0.0000	2,000	25,369,800.00		
Mar 2016	ZAUS	Future	3,100	12.6503	12.8116	12.8800	12.8800	1,200	15,426,600.00		
Jun 2016	ZAUS	Future	500	12.8385	13.0036	0.0000	0.0000	0	0.00		
			<u>1,341,597</u>					<u>87,268.00</u>	<u>1,067,179,706.50</u>	<u>83 372 116.00</u>	<u>807 963 525 635.90</u>
Option											
Jun 2015	ZAUS	10.73 Put	22,850	11.6507	9.7839	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	12.1690	10.2098	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	13.5702	11.3587	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	22.2376	16.6829	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	23.7714	17.4113	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	67.4235	49.9278	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	692.0681	817.5484	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	676.7586	801.3544	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	98.6586	75.0544	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	606.9674	722.6805	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	11.65 Call	800	574.0275	684.8610	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	145.9275	108.5610	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	39,600	301.9827	242.0058	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	312.7789	251.5175	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	4,000	420.3475	345.8269	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	265.1417	331.8043	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	4,000	487.0417	405.5043	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.40 Put	6,000	557.5548	470.2461	0.0000	0.0000	2,000	830,100.00		
Jun 2015	ZAUS	12.50 Call	30,000	209.6097	265.1405	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	631.5097	538.8405	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	195.4808	247.9951	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	180.2961	229.4801	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	120.1101	154.3223	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	1042.0101	928.0223	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	95.7871	123.6520	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	92.9617	120.0690	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1264.8617	1143.7690	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	75.3592	98.2858	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	72.4604	94.7163	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	31.6496	27.8879	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1704.2259	1852.6782	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	64.0510	59.4266	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1336.4468	1484.0818	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	66.1468	61.4818	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	97.9895	85.5159	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	116.7663	98.6275	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	170.1121	135.6936	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	181.8669	147.5383	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	870.7921	989.0501	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	651.3875	750.2056	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	10,000	615.3181	709.5257	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	593.8899	685.2317	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	458.7860	530.5683	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	317.9169	366.5388	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.10 Call	20,000	310.1133	357.5361	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	259.0747	298.4608	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	125,000	184.3789	213.4138	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	157.8975	182.7188	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	137.9822	159.0629	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1590.6552	1736.7922	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	88.5552	78.5922	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1546.8823	1692.4241	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	1375.5920	1518.4304	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1227.9689	1354.4896	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	243.9619	206.8318	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	296.9346	254.5760	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	317.3161	273.0723	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	90,200	415.4868	357.3118	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	801.7877	0.0000	0.0000	0.0000	3,300	3,118,830.00		
Dec 2015	ZAUS	13.00 Call	1,197	524.2639	587.8622	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	500.1108	560.9564	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	477.3491	535.7565	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	428.5200	480.9232	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	1,650	417.4745	0.0000	0.0000	0.0000	3,300	1,612,429.50		
Dec 2015	ZAUS	14.37 Call	580	292.4770	328.2545	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	247.5373	277.1065	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	78,600	237.5852	262.6674	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	227.0749	242.1962	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	121.8626	105.8979	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	336.1269	288.9952	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	404.9011	351.9686	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	348.9354	368.5663	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	340.8600	363.9198	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	74.4228	88.6331	0.0000	0.0000	0	0.00		
			<u>1,376,415</u>					<u>8,600.00</u>	<u>5,561,359.50</u>	<u>16 324 989.00</u>	<u>4 133 338 980.54</u>
		Total	2,718,012					95,868.00	1,072,741,066.00	99 697 105.00	812 096 864 616.44
Future											
Jun 2015	ZAZW	Future	16	1.5198	1.5332	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	3,470,558					110,046.00	1 190 887 485.30	133,844,921	1,140,800,361,926.20