



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	60.2326	69.6967	0.0000	0.0000	0	0.00	
			<u>2,000</u>					0	0.00	
			Total	2,000				0.00	0.00	2 000.00
										795 000.00
Future										
Mar 2015	DAUS	Future	2,714	11.8581	11.9275	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	Future	1,157	11.8639	11.9335	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	1,090	11.8677	11.9374	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	15	11.8831	11.9524	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,810	11.9196	11.9881	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	6,224	11.9487	12.0183	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,625	11.9759	12.0463	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	288	12.0015	12.0722	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	12.0350	12.1060	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	7,050	12.0432	12.1142	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.1028	12.1738	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.1623	12.2333	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.1910	12.2620	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.2279	12.2990	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.2896	12.3611	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.3471	12.4190	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.3738	12.4459	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.4005	12.4728	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	12.5693	12.6439	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	12.7559	12.8302	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	12.9588	13.0319	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.1451	13.2172	0.0000	0.0000	0	0.00	
			<u>32,416</u>					<u>0.00</u>	<u>0.00</u>	<u>2 898 111.00</u>
										<u>28 128 593 567.20</u>
Option										
Mar 2015	DAUS	10.80 Put	300	0.0228	0.0220	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	0.1478	0.1458	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	0.3545	0.3466	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	262.2737	328.8389	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	105.2328	160.4120	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0744	0.0411	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.31 Put	20,000	456.8624	395.2823	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	2.0881	2.0196	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	21.7392	33.0178	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.39 Call	5,000	10.9340	17.2894	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	149.5368	199.5448	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	10,000	94.7053	122.1183	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.21 Call	0	55.2789	72.0429	0.0000	0.0000	2,500	177,875.00		
Apr 2015	DAUS	10.80 Put	300	3.4011	3.0875	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	13.5147	11.7225	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	188.5499	217.7471	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	0.1146	0.2379	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	9.4920	8.0930	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	16.2340	12.9652	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	33.5947	27.6346	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	337.1531	375.1190	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	219.4529	244.3252	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	12.7933	13.1652	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	214.8125	237.7538	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	20.0664	18.1393	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	54.8416	46.8456	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	237.1373	258.3163	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	24.8363	29.2555	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	33.7661	31.3624	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	76.7541	66.6390	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	265.7209	284.2955	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	45.3434	49.2995	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	45.1409	41.7330	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	92.4298	81.2918	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	280.2491	296.5795	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	56.4242	64.0324	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	57.1320	51.9219	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	104.4006	94.2304	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	166.8360	150.3463	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	294.2523	308.5860	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	198.5474	207.9138	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	75.2232	80.1920	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	65.9017	60.5885	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	11.15 Put	250	116.3718	103.7551	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	308.1772	321.5922	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	95.1063	100.9948	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	73.7359	67.7523	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	123.8278	110.0437	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	317.3192	330.3791	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	97.0282	101.0522	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	80.1869	73.3153	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	128.4931	117.2026	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	323.1053	335.6082	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	97.6447	106.8495	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	279.4245	252.5862	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	310.1732	313.8384	0.0000	0.0000	0	0.00		
			<u>118,350</u>					<u>2,500.00</u>	<u>177,875.00</u>	<u>4 938 169.00</u>	<u>407 842 931.43</u>
	Total		150,766					2,500.00	177,875.00	7 836 280.00	28 536 436 498.63
Future											
Jun 2015	EUUS	Future	150	1.0934	1.0943	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	9.4223	9.4330	9.4076	9.4076	100	940,760.00		
Sep 2015	ZAAD	Future	1,067	9.5270	9.5362	9.5092	9.4931	250	2,375,690.00		
			<u>16,180</u>					<u>350.00</u>	<u>3,316,450.00</u>	<u>2 517 778.00</u>	<u>19 946 085 763.60</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	7.7170	8.0757	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	21.2048	20.3739	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	76.4316	77.6963	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	392.7779	404.7006	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	206.7639	215.5241	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	155.0778	162.6657	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		17,386					350.00	3,316,450.00	2 543 102.00	19 949 732 058.26
Future											
Jun 2015	ZACA	Future	1,771	9.5832	9.6319	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	1.7650	1.7776	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	154,390	13.1284	13.2167	13.2348	13.1564	543	7,182,828.40		
Sep 2015	ZAEU	Future	11,148	13.3587	13.4474	13.3500	13.3500	269	3,620,050.00		
Dec 2015	ZAEU	Future	10,150	13.5830	13.6733	13.6970	13.6923	250	3,423,780.00		
Mar 2016	ZAEU	Future	500	13.8348	13.9288	0.0000	0.0000	0	0.00		
			<u>176,188</u>					<u>1,062.00</u>	<u>14,226,658.40</u>	<u>6 480 497.00</u>	<u>81 399 468 245.30</u>
Option											
Jun 2015	ZAEU	12.25 Put	27,000	46.5346	40.7767	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	128.0398	109.8653	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	513.8184	461.3314	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	153.9287	177.2989	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	97.4085	111.7318	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	33.2467	37.9361	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	286.0767	254.9658	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	200.3807	214.1987	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	374.3272	338.8580	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	902.8724	846.4276	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	228.2797	231.6212	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	313,646					1,062.00	14,226,658.40	9 535 198.00	81 855 064 003.86
Future											
Jun 2015	ZAFR	Future	7,458	12.6120	12.5253	0.0000	0.0000	0	0.00		
Sep 2015	ZAFR	Future	611	12.8662	12.7751	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	27,225	17.8608	18.0297	18.0170	17.8600	31	555,277.60		
Sep 2015	ZAGB	Future	940	18.1380	18.3083	0.0000	0.0000	0	0.00		
			<u>28,165</u>					<u>31.00</u>	<u>555,277.60</u>	<u>4 665 443.00</u>	<u>68 522 091 166.50</u>
Option											
Jun 2015	ZAGB	17.00 Put	17,000	135.6026	104.6784	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	63.9044	78.0347	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	644.1660	563.1734	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	62,995					31.00	555,277.60	5 642 487.00	68 729 160 400.93

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Future											
Jun 2015	ZAJY	Future	14,018	0.1004	0.1010	0.1005	0.1005	200	2,010,000.00		
			<u>14,018</u>					<u>200.00</u>	<u>2,010,000.00</u>	<u>655 051.00</u>	<u>6 702 058 338.60</u>
		Total	14,018					200.00	2,010,000.00	655 051.00	6 702 058 338.60
Future											
Jun 2015	ZAKS	Future	10	0.1290	0.1290	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1271	0.1272	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	98,150	0.0535	0.0536	0.0000	0.0000	80,100	429,936,000.00		
Dec 2015	ZANN	Future	163,080	0.0490	0.0493	0.0000	0.0000	110,760	537,404,800.00		
			<u>261,230</u>					<u>190,860.00</u>	<u>967,340,800.00</u>	<u>627 854.00</u>	<u>3 439 961 890.00</u>
		Total	261,230					190,860.00	967,340,800.00	627 854.00	3 439 961 890.00
Future											
Jun 2015	ZAUM	Future	803	12.0074	12.0781	12.1140	12.0340	59	71,266,740.00		
Sep 2015	ZAUM	Future	99	12.1992	12.2703	12.2610	12.2229	2	2,448,390.00		
			<u>902</u>					<u>61.00</u>	<u>73,715,130.00</u>	<u>86 745.00</u>	<u>84 917 520 050.00</u>
		Total	902					61.00	73,715,130.00	91 268.00	84 917 520 050.00
Future											
Jun 2015	ZAUS	Future	1,195,807	12.0074	12.0781	12.1140	11.9670	68,340	824,814,064.90		
Sep 2015	ZAUS	Future	91,766	12.1992	12.2703	12.3000	12.1837	4,935	60,534,137.80		
Dec 2015	ZAUS	Future	61,397	12.3800	12.4521	12.4752	12.4752	15,550	193,831,060.00		
Mar 2016	ZAUS	Future	3,600	12.5756	12.6503	0.0000	0.0000	500	6,305,000.00		
Jun 2016	ZAUS	Future	500	12.7642	12.8385	0.0000	0.0000	0	0.00		
			<u>1,353,070</u>					<u>89,325.00</u>	<u>1,085,484,262.70</u>	<u>83 461 441.00</u>	<u>809 049 009 898.60</u>
Option											
Jun 2015	ZAUS	10.73 Put	22,850	12.4557	11.6507	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	13.0327	12.1690	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	14.5961	13.5702	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	27.0157	22.2376	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	28.8108	23.7714	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	78.7757	67.4235	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	639.1086	692.0681	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	625.2007	676.7586	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	117.8007	98.6586	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	558.8028	606.9674	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	11.65 Call	800	527.5849	574.0275	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	170.1849	145.9275	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	39,600	338.0700	301.9827	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	349.9214	312.7789	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	4,000	464.6031	420.3475	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	241.4092	265.1417	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	4,000	534.0092	487.0417	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.40 Put	6,000	606.9892	557.5548	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	190.5697	209.6097	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	683.1697	631.5097	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	177.6671	195.4808	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	163.9419	180.2961	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	109.5076	120.1101	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	1102.1076	1042.0101	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	87.3660	95.7871	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	84.6940	92.9617	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1327.2940	1264.8617	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	68.5362	75.3592	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	65.9028	72.4604	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	34.2557	31.6496	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1635.9534	1704.2259	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	69.8476	64.0510	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1271.3726	1336.4468	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	72.1726	66.1468	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	109.9919	97.9895	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	130.8717	116.7663	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	189.7377	170.1121	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	202.6270	181.8669	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	822.2045	870.7921	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	231.2453	0.0000	0.0000	0.0000	10,000	2,179,100.00		
Sep 2015	ZAUS	12.00 Call	13,700	616.7507	651.3875	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	10,000	582.6772	615.3181	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	562.4601	593.8899	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	524.2854	0.0000	0.0000	0.0000	5,000	2,671,450.00		
Sep 2015	ZAUS	12.50 Call	33,750	434.8518	458.7860	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	301.9654	317.9169	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.10 Call	20,000	294.5959	310.1133	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	246.3784	259.0747	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	125,000	175.3684	184.3789	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	150.4279	157.8975	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	131.6630	137.9822	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1525.2145	1590.6552	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	95.2145	88.5552	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1481.9149	1546.8823	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1320.2420	1375.5920	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1176.6735	1227.9689	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	269.1258	243.9619	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	325.0069	296.9346	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	349.2463	317.3161	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	90,200	454.4864	415.4868	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	771.5266	801.7877	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	503.8731	524.2639	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	480.6437	500.1108	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	458.9165	477.3491	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	412.3083	428.5200	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	1,650	401.7679	417.4745	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	281.5405	292.4770	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	240.7637	247.5373	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	78,600	237.1334	237.5852	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	227.4083	227.0749	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	129.4790	121.8626	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	366.3651	336.1269	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	380.2031	0.0000	0.0000	0.0000	1,204	500,358.32		
Mar 2016	ZAUS	11.95 Put	1,000	440.0641	404.9011	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	408.5307	0.0000	0.0000	0.0000	1,204	500,490.76		
Mar 2016	ZAUS	15.75 Call	1,000	349.3727	348.9354	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	321.9019	340.8600	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	68.6648	74.4228	0.0000	0.0000	0	0.00		
			<u>1,393,823</u>					<u>17,408.00</u>	<u>5,851,399.08</u>	<u>16 342 397.00</u>	<u>4 139 190 379.62</u>
		Total	2,746,893					106,733.00	1,091,335,661.78	99 803 838.00	813 188 200 278.22
Future											
Jun 2015	ZAZW	Future	16	1.5052	1.5198	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	3,581,860					301,797.00	2 152 677 852.78	134,146,718	1,142,953,039,778.98