



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	28.2272	48.6335	0.0000	0	0.00		
			<u>2,000</u>				0.00	0.00	2,000.00	795,000.00
		Total	2,000				0.00	0.00	2,000.00	795,000.00
Future										
Apr 2015	DAUS	Future	10,000	11.8252	11.9685	0.0000	10,000	118,668,000.00		
Apr 2015	DAUS	Future	15	11.8252	11.9702	0.0000	0	0.00		
Apr 2015	DAUS	Future	4,905	11.8596	12.0054	0.0000	87	1,033,081.50		
Apr 2015	DAUS	Future	758	11.8615	12.0073	0.0000	0	0.00		
May 2015	DAUS	Future	6,224	11.8882	12.0344	0.0000	0	0.00		
May 2015	DAUS	Future	1,389	11.9153	12.0619	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.9406	12.0875	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.9745	12.1221	0.0000	0	0.00		
Jun 2015	DAUS	Future	7,712	11.9825	12.1302	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.0415	12.1901	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.1010	12.2504	0.0000	0	0.00		
Aug 2015	DAUS	Future	300	12.1092	12.2587	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.1297	12.2795	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.1667	12.3170	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.2291	12.3804	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2879	12.4401	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.3152	12.4678	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.3425	12.4955	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.5162	12.6712	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.7064	12.8617	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.9110	13.0662	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0989	13.2541	0.0000	0	0.00		
			<u>41,034</u>				<u>10,087.00</u>	<u>119,701,081.50</u>	<u>2,966,482.00</u>	<u>28,955,137,386.20</u>
Option										
Apr 2015	DAUS	11.80 Call	10,000	52.7588	214.7374	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	12.24 Put	500	419.5693	321.0136	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	1.8552	2.0264	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	6.3082	6.8635	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	114.3998	199.6890	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	0.5501	0.4415	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.47 Put	500	643.1081	535.6841	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.66 Put	5,500	99.8580	74.5322	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.62 Call	5,500	37.9509	69.9587	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	6.8554	4.9585	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	12.0286	8.3732	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	26.1097	19.4584	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	266.6072	364.1545	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	161.2566	229.8125	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	7.0323	9.1475	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	159.9171	223.4745	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	16.5916	13.2563	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	48.7089	37.4962	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	187.9255	249.5657	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	15.8052	23.9527	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.13 Call	5,500	307.6305	390.3830	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	29.7676	25.5527	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	71.8532	56.5770	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	220.0275	276.9032	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	31.5250	43.6748	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	41.7849	35.3027	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	89.6550	71.9652	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	237.7224	289.7238	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	43.8772	58.0556	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	53.9928	46.2218	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	104.3965	86.0382	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	165.0155	139.7281	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	253.9410	301.3763	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	167.0167	200.0582	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	56.2597	73.4649	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	63.8474	56.1976	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	115.9164	95.0465	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	267.8796	312.9794	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	72.8775	92.3103	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	71.2120	63.7108	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	123.7820	105.0996	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	278.3115	320.2345	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	78.2504	96.0625	0.0000	0.0000	0	0.00		

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Dec 2015	DAUS	10.80 Put	300	76.8843	69.8163	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	128.2249	113.1694	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	284.3923	323.4531	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	80.3900	97.4586	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	279.0892	241.0262	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	278.5427	299.8523	0.0000	0.0000	0	0.00		
			<u>58,710</u>					<u>0.00</u>	<u>0.00</u>	<u>4,996,669.00</u>	<u>414,906,631.43</u>
	Total		99,744					10,087.00	119,701,081.50	7,963,151.00	29,370,044,017.63
Future											
Jun 2015	EUUS	Future	250	1.0872	1.0891	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	15,315	9.1084	9.1336	9.1747	9.1747	112	1,027,566.40		
Sep 2015	ZAAD	Future	1,136	9.2086	9.2380	0.0000	0.0000	0	0.00		
			<u>16,451</u>					<u>112.00</u>	<u>1,027,566.40</u>	<u>2,518,549.00</u>	<u>19,953,304,115.00</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	20.0276	20.2279	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	53.4150	55.8193	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	163.2132	164.8597	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	197.5239	220.8926	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	91.3606	107.7279	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	64.4750	77.8733	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		17,657					112.00	1,027,566.40	2,543,873.00	19,956,950,409.66
Future											
Jun 2015	ZACA	Future	1,771	9.5628	9.6051	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	1.7431	1.7680	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	154,437	12.9883	13.1706	13.0840	13.0148	508	6,617,832.90		
Sep 2015	ZAEU	Future	11,263	13.2154	13.4021	13.2873	13.2841	115	1,523,530.00		

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Dec 2015	ZAEU	Future	10,150	13.4388	13.6295	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	1,000	13.6909	13.8863	0.0000	0.0000	0	0.00		
			<u>176,850</u>					<u>623.00</u>	<u>8,141,362.90</u>	<u>6,486,269.00</u>	<u>81,475,896,096.90</u>
Option											
Jun 2015	ZAEU	12.25 Put	27,000	45.1325	32.9676	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	140.6012	102.0496	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	571.4778	464.7106	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	93.0513	142.7141	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	54.2548	85.6859	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	14.9878	25.1623	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	320.9565	260.3125	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	150.8788	191.4054	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	416.6564	346.6570	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	965.4882	856.5528	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	188.2885	209.1583	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		314,308					623.00	8,141,362.90	9,540,970.00	81,931,491,855.46
Future											
Jun 2015	ZAFR	Future	7,458	12.4426	12.6571	0.0000	0.0000	0	0.00		
Sep 2015	ZAFR	Future	625	12.6953	12.9164	0.0000	0.0000	0	0.00		
			<u>8,083</u>					<u>0.00</u>	<u>0.00</u>	<u>440,134.00</u>	<u>4,028,192,183.90</u>
	Total		8,083					0.00	0.00	440,134.00	4,028,192,183.90
Future											
Jun 2015	ZAGB	Future	28,813	17.7676	17.9194	17.8150	17.7469	686	12,200,903.80		
Sep 2015	ZAGB	Future	910	18.0415	18.1969	18.0246	18.0246	40	720,984.00		
Dec 2015	ZAGB	Future	5	18.3098	18.4690	0.0000	0.0000	0	0.00		
			<u>29,728</u>					<u>726.00</u>	<u>12,921,887.80</u>	<u>4,705,887.00</u>	<u>69,255,278,970.50</u>
Option											
Jun 2015	ZAGB	17.00 Put	17,000	144.4021	127.4765	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	44.8081	67.2275	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	675.6791	631.8234	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		64,558					726.00	12,921,887.80	5,682,931.00	69,462,348,204.93
Future											
Jun 2015	ZAJY	Future	14,018	0.0994	0.1011	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>
	Total		14,018					0.00	0.00	655,051.00	6,702,058,338.60

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Future											
Jun 2015	ZAKS	Future	10	0.1272	0.1291	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1255	0.1291	0.0000	0.0000	0	0.00		
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	<u>3,821.00</u>	<u>47,206,230.00</u>
	Total		1,880					0.00	0.00	3,821.00	47,206,230.00
Future											
Jun 2015	ZANN	Future	99,450	0.0550	0.0556	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	164,380	0.0506	0.0506	0.0000	0.0000	0	0.00		
			<u>263,830</u>					<u>0.00</u>	<u>0.00</u>	<u>631,257.00</u>	<u>3,457,270,540.00</u>
	Total		263,830					0.00	0.00	631,257.00	3,457,270,540.00
Future											
Jun 2015	ZAUM	Future	743	11.9466	12.0936	11.9521	11.9230	20	23,874,250.00		
Sep 2015	ZAUM	Future	98	12.1379	12.2878	0.0000	0.0000	0	0.00		
Mar 2016	ZAUM	Future	27	12.5227	12.6778	0.0000	0.0000	0	0.00		
			<u>868</u>					<u>20.00</u>	<u>23,874,250.00</u>	<u>87,199.00</u>	<u>85,469,855,390.00</u>
	Total		868					20.00	23,874,250.00	91,722.00	85,469,855,390.00
Future											
Jun 2015	ZAUS	Future	1,182,881	11.9466	12.0936	12.0092	11.9194	61,803	738,853,922.50		
Sep 2015	ZAUS	Future	93,272	12.1379	12.2878	12.1677	12.1128	8,370	101,525,048.30		
Dec 2015	ZAUS	Future	68,257	12.3215	12.4742	12.3651	12.3221	1,170	14,431,827.00		
Mar 2016	ZAUS	Future	3,773	12.5227	12.6778	12.5325	12.5325	510	6,391,575.00		
Jun 2016	ZAUS	Future	500	12.7147	12.8700	0.0000	0.0000	0	0.00		
			<u>1,348,683</u>					<u>71,853.00</u>	<u>861,202,372.80</u>	<u>83,897,505.00</u>	<u>814,362,254,927.80</u>
Option											
Jun 2015	ZAUS	10.73 Put	22,850	9.5015	7.9723	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	9.9781	8.3604	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	12.0262	9.4160	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	22.6745	16.2071	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	24.2403	17.4456	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	69.6473	54.8456	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	570.0948	692.3828	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	556.1166	676.6720	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	109.5166	83.0720	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	489.6119	604.6212	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	458.5033	570.6072	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	161.9033	127.0072	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	34,600	335.2680	277.2360	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	347.6728	287.8031	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.13 Call	15,000	235.9520	313.7017	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	12.20 Put	5,000	467.7985	393.7776	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	187.0450	253.5341	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	142.7684	197.5721	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	696.1684	603.9721	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	131.8575	183.4479	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	120.6007	168.3321	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	76.9261	109.3463	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	1130.3261	1015.7463	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	59.7642	86.0045	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	57.7284	83.3143	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1361.1284	1239.7143	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	45.6144	66.5014	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	43.6750	63.7450	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	31.7555	26.6994	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1572.0713	1716.5651	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	67.9163	56.6920	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1208.9400	1346.4674	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	71.0400	58.6674	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1069.9255	1201.3335	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	108.3657	89.0695	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	129.0579	107.2459	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	35,000	187.6792	159.4187	0.0000	0.0000	10,000	1,915,000.00		
Sep 2015	ZAUS	11.54 Put	50,000	200.5641	170.9899	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	761.8823	877.1654	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	232.3155	195.7657	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	558.9582	650.8020	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	20,000	421.0582	363.0020	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	12,000	525.5462	613.9605	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	505.7653	592.0817	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	468.7744	550.8637	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	383.5571	454.3779	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	259.5118	311.0844	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.07 Call	20,000	257.8008	309.0758	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.10 Call	20,000	252.7564	303.1467	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	208.6383	251.3437	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	135,000	145.7320	176.8006	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	124.0658	150.4998	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	107.9373	130.8104	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1463.6910	1607.4662	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	92.1910	83.2662	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1420.3247	1563.4429	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1261.3866	1391.0820	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	11.40 Call	1,197	1117.0599	1241.0431	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	267.2089	232.1424	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	325.6851	283.1691	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	350.1205	302.8515	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	401.5490	347.2845	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.95 Call	2,114	800.0014	896.3034	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	96,600	456.2511	397.7505	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	715.5662	803.6396	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	454.7966	516.7493	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	432.6887	491.9719	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	412.0690	468.6608	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	368.0421	418.7164	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	1,650	358.1257	407.4312	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	245.8148	280.5243	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	211.0202	235.2466	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	208.3071	225.8649	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	68,600	207.7393	225.1161	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	198.9983	212.5800	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	127.4856	116.7518	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	367.2088	321.1802	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	380.9692	334.0596	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	440.8079	388.2302	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	369.8471	410.8377	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	316.7977	331.3703	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	284.3271	327.8588	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	55.5969	68.6073	0.0000	0.0000	0	0.00		
			<u>1,481,757</u>					<u>10,000.00</u>	<u>1,915,000.00</u>	<u>16,605,241.00</u>	<u>4,254,862,855.72</u>
	Total		2,830,440					81,853.00	863,117,372.80	100,502,746.00	818,617,117,783.52
Future											
Jun 2015	ZAZW	Future	16	1.5514	1.5481	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		3,619,561					93,421.00	1,028,783,521.40	135,023,509	1,150,603,913,830.28