



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	26.2520	25.5735	0.0000	0	0.00		
			2,000				0	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	4,905	12.1230	12.0824	0.0000	0	0.00		
Apr 2015	DAUS	Future	758	12.1247	12.0841	0.0000	0	0.00		
Apr 2015	DAUS	Future	11,000	12.1263	12.0861	0.0000	11,000	133,467,200.00		
May 2015	DAUS	Future	6,229	12.1533	12.1127	0.0000	44	534,270.00		
May 2015	DAUS	Future	1,462	12.1679	12.1271	0.0000	0	0.00		
May 2015	DAUS	Future	1,389	12.1820	12.1408	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	12.2081	12.1662	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	12.2423	12.1997	0.0000	0	0.00		
Jun 2015	DAUS	Future	7,712	12.2505	12.2079	0.0000	0	0.00		
Jul 2015	DAUS	Future	400	12.2627	12.2200	0.0000	0	0.00		
Jul 2015	DAUS	Future	1,698	12.2771	12.2343	0.0000	0	0.00		
Jul 2015	DAUS	Future	750	12.3103	12.2674	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.3719	12.3284	0.0000	0	0.00		
Aug 2015	DAUS	Future	600	12.3804	12.3369	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.4016	12.3579	0.0000	0	0.00		
Sep 2015	DAUS	Future	1,950	12.4399	12.3958	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.5039	12.4595	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.5651	12.5203	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.5935	12.5486	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.6219	12.5768	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.8034	12.7568	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	13.0005	12.9523	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.2078	13.1588	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.3981	13.3485	0.0000	0	0.00		
			45,884				11,044.00	134,001,470.00	3,012,292.00	29,500,855,723.70

<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>
Option										
Apr 2015	DAUS	10.80 Put	300	0.1807	0.3638	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	11.15 Put	250	0.6981	1.2886	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	12.00 Call	250	187.0807	173.9692	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	15.15 Call	300	0.0688	0.0662	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	11.80 Call	10,000	354.0475	328.9339	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	12.05 Call	10,000	170.2855	160.3960	0.0000	0.0000	0	0.00	
May 2015	DAUS	11.66 Put	5,500	21.2069	30.6774	0.0000	0.0000	0	0.00	
May 2015	DAUS	12.62 Call	5,500	39.9781	40.6663	0.0000	0.0000	0	0.00	
May 2015	DAUS	12.11 Call	4,000	237.9669	222.8833	0.0000	0.0000	0	0.00	
May 2015	DAUS	10.80 Put	300	2.0648	2.7660	0.0000	0.0000	0	0.00	
May 2015	DAUS	10.94 Put	3,655	3.1196	4.1007	0.0000	0.0000	0	0.00	
May 2015	DAUS	11.15 Put	250	7.3946	10.0614	0.0000	0.0000	0	0.00	
May 2015	DAUS	11.90 Call	3,655	401.8429	380.8490	0.0000	0.0000	0	0.00	
May 2015	DAUS	12.21 Call	250	233.8211	223.0765	0.0000	0.0000	0	0.00	
May 2015	DAUS	15.48 Call	300	2.9099	3.7194	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	12.30 Call	10,000	228.1382	219.2106	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	10.80 Put	300	8.6781	10.8121	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	11.15 Put	250	21.9963	27.6775	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	12.46 Call	250	255.2187	247.8497	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	15.88 Call	300	18.0475	18.5377	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	12.13 Call	5,500	419.5002	404.1770	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	10.80 Put	300	17.2263	20.6289	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	11.15 Put	250	37.4214	43.9719	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	12.71 Call	250	280.1059	272.6446	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	16.15 Call	300	38.3558	38.2525	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	10.80 Put	300	25.4732	29.0039	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	11.15 Put	250	50.4479	58.1701	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	12.97 Call	250	292.2900	284.9005	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	16.50 Call	300	51.2065	51.5708	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	10.80 Put	300	35.4151	39.3898	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	11.15 Put	250	64.0966	70.3417	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	11.40 Put	1,000	105.4034	116.5792	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	13.27 Call	250	303.1238	295.9924	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	14.00 Call	1,000	194.4942	190.7043	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	16.80 Call	300	69.8734	66.1493	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	10.80 Put	300	44.4701	48.5043	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	11.15 Put	250	76.1531	82.3245	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	13.56 Call	250	314.7455	307.7248	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	16.98 Call	300	89.9832	87.9864	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	10.80 Put	300	51.2139	55.3262	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	11.15 Put	250	85.5878	91.7854	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
Nov 2015	DAUS	13.85 Call	250	322.1731	314.7025	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	91.0349	88.6178	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	56.5219	60.7393	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	92.9044	99.1665	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	324.2631	316.8355	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	95.3611	89.6834	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	196.6250	210.5941	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	284.5278	278.9400	0.0000	0.0000	0	0.00		
			<u>71,710</u>					<u>0.00</u>	<u>0.00</u>	<u>5,034,669.00</u>	<u>418,977,832.43</u>
	Total		117,594					11,044.00	134,001,470.00	8,046,961.00	29,919,833,556.13
Future											
Jun 2015	EUUS	Future	210	1.0759	1.0773	1.0760	1.0760	50	538,000.00		
Sep 2015	EUUS	Future	50	1.0775	1.0789	0.0000	0.0000	0	0.00		
			<u>260</u>					<u>50.00</u>	<u>538,000.00</u>	<u>15,627.00</u>	<u>207,898,128.00</u>
	Total		260					50.00	538,000.00	15,627.00	207,898,128.00
Future											
Jun 2015	ZAAD	Future	15,065	9.4068	9.4264	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	1,290	9.5100	9.5288	0.0000	0.0000	0	0.00		
Dec 2015	ZAAD	Future	30	9.6148	9.6333	9.6400	9.6400	30	289,200.00		
			<u>16,385</u>					<u>30.00</u>	<u>289,200.00</u>	<u>2,519,526.00</u>	<u>19,962,497,275.30</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	5.3602	5.7371	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	14.4928	14.4791	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	55.8009	56.4806	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	352.7049	372.3802	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	165.6138	179.7707	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	116.9147	128.7260	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		17,591					30.00	289,200.00	2,544,850.00	19,966,143,569.96
Future											
Jun 2015	ZACA	Future	4,071	10.0079	9.9548	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	1.7639	1.7612	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Jun 2015	ZAEU	Future	154,198	13.1415	13.1128	13.1611	13.0628	328	4,309,968.00		
Sep 2015	ZAEU	Future	11,173	13.3724	13.3421	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	10,175	13.6018	13.5701	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	1,100	13.8628	13.8290	0.0000	0.0000	0	0.00		
			<u>176,646</u>					<u>328.00</u>	<u>4,309,968.00</u>	<u>6,492,722.00</u>	<u>81,559,887,219.60</u>
Option											
Jun 2015	ZAEU	12.25 Put	27,000	23.5664	29.6576	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	84.2920	97.4923	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	445.6262	469.0863	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	103.2970	100.3780	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	56.3982	55.0328	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	12.9445	13.1597	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.70 Put	7,900	170.5142	183.4539	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	246.4780	261.4370	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	158.7354	153.6126	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	335.1952	350.2217	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	843.3729	862.6632	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	176.8407	174.5471	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	322,004					328.00	4,309,968.00	9,556,904.00	82,018,062,739.73
Future											
Jun 2015	ZAFR	Future	7,458	12.8241	12.7892	0.0000	0.0000	0	0.00		
Sep 2015	ZAFR	Future	1,572	13.0875	13.0500	0.0000	0.0000	0	0.00		
			<u>9,030</u>					<u>0.00</u>	<u>0.00</u>	<u>441,189.00</u>	<u>4,041,435,204.50</u>
		Total	9,030					0.00	0.00	441,189.00	4,041,435,204.50
Future											
Jun 2015	ZAGB	Future	26,604	18.1990	18.2084	18.2250	18.1168	5,910	107,671,720.00		
Sep 2015	ZAGB	Future	950	18.4795	18.4881	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	Future	19	18.7551	18.7641	0.0000	0.0000	0	0.00		
			<u>27,573</u>					<u>5,910.00</u>	<u>107,671,720.00</u>	<u>4,731,532.00</u>	<u>69,715,568,998.70</u>
Option											
Jun 2015	ZAGB	17.00 Put	17,000	57.7394	62.5684	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	49.9239	55.6369	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	448.9934	469.0384	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	62,403					5,910.00	107,671,720.00	5,708,576.00	69,922,638,233.13
Future											

<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>
Jun 2015	ZAJY	Future	14,018	0.1024	0.1023	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
Future											
Jun 2015	ZAKS	Future	10	0.1288	0.1286	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1273	0.1275	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	50,100	0.0602	0.0601	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	112,380	0.0569	0.0567	0.0000	0.0000	4,500	25,170,000.00		
			<u>162,480</u>					<u>4,500.00</u>	<u>25,170,000.00</u>	<u>767,607.00</u>	<u>4,256,364,040.00</u>
		Total	162,480					4,500.00	25,170,000.00	767,607.00	4,256,364,040.00
Future											
Sep 2015	ZANZ	Future	500	9.3816	9.3583	0.0000	0.0000	0	0.00		
			<u>500</u>					<u>0.00</u>	<u>0.00</u>	<u>143,150.00</u>	<u>1,093,934,690.00</u>
		Total	500					0.00	0.00	163,150.00	1,093,934,690.00
Future											
Jun 2015	ZAUM	Future	612	12.2141	12.1721	12.2282	12.1137	157	191,185,640.00		
Sep 2015	ZAUM	Future	108	12.4101	12.3664	0.0000	0.0000	0	0.00		
Mar 2016	ZAUM	Future	27	12.8102	12.7635	0.0000	0.0000	0	0.00		
			<u>747</u>					<u>157.00</u>	<u>191,185,640.00</u>	<u>87,659.00</u>	<u>86,028,177,760.00</u>
		Total	747					157.00	191,185,640.00	92,182.00	86,028,177,760.00
Future											
Jun 2015	ZAUS	Future	1,163,338	12.2141	12.1721	12.2600	12.1042	16,884	205,828,597.60		
Sep 2015	ZAUS	Future	80,929	12.4101	12.3664	12.4253	12.4043	202	2,508,829.60		
Dec 2015	ZAUS	Future	71,632	12.6000	12.5551	0.0000	0.0000	10,000	125,722,600.00		
Mar 2016	ZAUS	Future	3,973	12.8102	12.7635	0.0000	0.0000	0	0.00		
Jun 2016	ZAUS	Future	500	13.0090	12.9608	0.0000	0.0000	0	0.00		
			<u>1,320,372</u>					<u>27,086.00</u>	<u>334,060,027.20</u>	<u>84,381,811.00</u>	<u>820,230,987,997.70</u>
		Total									
Option											
Jun 2015	ZAUS	10.73 Put	22,850	4.4743	5.7726	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	4.7033	6.0545	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	5.3293	6.8228	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	8.3801	10.9538	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	8.8202	11.7939	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>
Jun 2015	ZAUS	11.35 Put	51,500	30.5926	38.1510	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	779.9241	747.9681	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	762.7343	731.1964	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	48.6343	59.0964	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	678.9273	651.1863	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	640.0948	613.6891	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	75.9948	91.5891	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.78 Put	15,000	111.0992	130.2146	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Put	6,000	117.3137	136.9682	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	34,600	191.9220	216.7755	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	200.6439	225.9879	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.04 Call	10,000	383.6969	367.5227	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.13 Call	15,000	336.7976	322.7032	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	263.2018	254.1019	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	197.2822	191.4264	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	483.1822	519.3264	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	180.8544	175.7742	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	163.4065	159.1276	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	97.3246	96.0986	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	883.2246	923.9986	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	72.8951	72.4424	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	70.1483	69.7710	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1106.0483	1147.6710	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	53.8244	53.7689	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	51.1691	51.1938	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	19.4503	22.1217	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1831.1181	1790.2602	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	42.6576	47.6121	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1454.3126	1415.7061	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	44.2126	49.3061	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1300.3795	1264.8926	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	64.5381	73.0981	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	78.6631	88.3050	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	35,000	120.2791	132.5971	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	129.6932	142.5388	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	954.8622	924.8058	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	150.0429	163.9539	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	698.1248	677.0863	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	35,000	288.0248	310.6863	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	12,000	656.3298	636.6003	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	631.4508	612.5079	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	584.4551	567.0172	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>
Sep 2015	ZAUS	12.50 Call	33,750	475.0590	461.4447	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	314.7323	306.6900	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.07 Call	20,000	312.5146	304.5517	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.10 Call	20,000	305.9728	298.2438	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	249.1111	243.3924	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	112,500	169.8333	166.5432	0.0000	0.0000	10,000	1,679,750.00		
Sep 2015	ZAUS	14.30 Call	50,000	142.3675	139.9206	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	122.0548	120.2016	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1718.5925	1678.7868	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	68.5925	73.6868	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1673.7171	1634.2008	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,422	1497.5753	1459.3507	0.0000	0.0000	249	354,857.37		
Dec 2015	ZAUS	11.40 Call	1,197	1330.7863	1297.3315	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	186.2423	199.9783	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	230.4562	245.6951	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	247.6827	263.4502	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	284.4131	301.2273	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.95 Call	2,114	953.9311	929.1802	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	96,600	326.9083	347.7800	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	850.8733	828.9295	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	534.6176	521.0616	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	507.4769	494.7190	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	482.1410	470.1259	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,422	427.5355	417.0544	0.0000	0.0000	249	105,055.59		
Dec 2015	ZAUS	13.50 Call	12,450	415.1963	405.0853	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	278.8675	272.5401	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	230.4335	225.5740	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	219.3495	214.8205	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	68,600	216.9119	212.4567	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	196.0189	195.3429	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	96.2052	104.2750	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	267.6876	284.3732	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	278.9776	296.0599	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	326.7703	345.4094	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	412.1708	403.8745	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	317.4610	314.8203	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	309.5812	307.5038	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	65.8531	63.6987	0.0000	0.0000	0	0.00		
			<u>1,510,559</u>					<u>10,498.00</u>	<u>2,139,662.96</u>	<u>16,736,915.00</u>	<u>4,297,133,179.49</u>
Total			2,830,931					37,584.00	336,199,690.16	101,118,726.00	824,528,121,177.19

Future

<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>
Jun 2015	ZAZW	Future	16	1.6008	1.6075	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			3,545,663					59,603.00	799,365,688.16	135,945,880	1,159,014,589,566.82
--------------------	--	--	------------------	--	--	--	--	------------------	-----------------------	--------------------	-----------------------------