



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	67.2726	62.6201	0.0000	0.0000	0	0.00	
				2,000					0.00	0.00	2000.00
			Total	2,000					0.00	0.00	2000.00
Future											
	Mar 2015	DAUS	Future	0	12.1392	11.9920	12.1406	12.1406	1,775	21,509,045.10	
	Apr 2015	DAUS	Future	1,090	12.1342	11.9920	0.0000	0.0000	0	0.00	
	Apr 2015	DAUS	Future	15	12.1446	12.0041	0.0000	0.0000	0	0.00	
	Apr 2015	DAUS	Future	4,899	12.1850	12.0453	0.0000	0.0000	1,133	13,806,728.50	
	May 2015	DAUS	Future	6,224	12.2159	12.0755	0.0000	0.0000	0	0.00	
	May 2015	DAUS	Future	1,389	12.2440	12.1033	0.0000	0.0000	0	0.00	
	Jun 2015	DAUS	Future	288	12.2705	12.1296	0.0000	0.0000	0	0.00	
	Jun 2015	DAUS	Future	4,136	12.3057	12.1641	0.0000	0.0000	0	0.00	
	Jun 2015	DAUS	Future	7,050	12.3140	12.1723	0.0000	0.0000	0	0.00	
	Jul 2015	DAUS	Future	750	12.3760	12.2334	0.0000	0.0000	0	0.00	
	Aug 2015	DAUS	Future	250	12.4380	12.2945	0.0000	0.0000	0	0.00	
	Sep 2015	DAUS	Future	285	12.4680	12.3240	0.0000	0.0000	0	0.00	
	Sep 2015	DAUS	Future	1,950	12.5065	12.3619	0.0000	0.0000	0	0.00	
	Oct 2015	DAUS	Future	250	12.5724	12.4269	0.0000	0.0000	0	0.00	
	Nov 2015	DAUS	Future	250	12.6340	12.4876	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	Future	276	12.6627	12.5158	0.0000	0.0000	0	0.00	
	Dec 2015	DAUS	Future	250	12.6913	12.5439	0.0000	0.0000	0	0.00	
	Mar 2016	DAUS	Future	272	12.8732	12.7221	0.0000	0.0000	0	0.00	
	Jun 2016	DAUS	Future	264	13.0652	12.9118	0.0000	0.0000	0	0.00	
	Sep 2016	DAUS	Future	259	13.2708	13.1157	0.0000	0.0000	0	0.00	
	Dec 2016	DAUS	Future	251	13.4595	13.3029	0.0000	0.0000	0	0.00	
				30,398					2,908.00	35,315,773.60	2910291.00
Option											
	Mar 2015	DAUS	12.31 Put	20,000	185.4156	324.6114	0.0000	0.0000	0	0.00	
	Apr 2015	DAUS	11.20 Put	22,187	0.0417	0.4244	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	12.24 Call	22,187	35.3463	22.9435	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.39 Call	5,000	11.7260	9.6625	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	335.6313	226.9834	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	10,000	209.2746	135.0913	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.80 Call	10,000	367.3124	262.4125	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.15 Call	10,000	128.8568	87.6035	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	1.1199	2.1190	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	4.4825	7.9308	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	309.0949	235.4426	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	0.4553	0.2147	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	4.2979	5.9748	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	6.0274	8.9801	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	11.9236	20.2761	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	483.2036	399.4271	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	314.3725	258.1710	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	11.5782	12.2219	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	300.8248	251.2000	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	10.0451	14.5884	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	23.5271	37.2949	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	315.7836	272.5944	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	31.0338	29.5090	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	19.4333	25.9685	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	37.6548	54.2845	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	336.4729	294.9005	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	58.2737	52.1996	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	26.5309	34.0687	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	51.2562	68.1731	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	344.0471	304.1946	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	75.1947	64.7050	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	36.3480	44.1490	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	64.0511	79.1391	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	102.1637	129.2520	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	351.5080	313.2454	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	234.4755	209.3922	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	93.2881	80.2911	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	43.4154	52.9574	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	73.9568	89.3517	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	359.4755	325.5143	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	115.4052	103.5935	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	49.9064	59.6239	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	83.2886	98.2756	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	365.2468	334.1742	0.0000	0.0000	0	0.00		

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Nov 2015	DAUS	17.45 Call	300	118.7110	105.2514	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	54.6212	64.9870	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	89.6785	105.3365	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	366.3113	338.3385	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	120.0325	107.4754	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	182.4642	220.0509	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	317.2640	306.3245	0.0000	0.0000	0	0.00		
			<u>133,084</u>					<u>0.00</u>	<u>0.00</u>	<u>4958169.00</u>	<u>410238931.43</u>
	Total		163,482					2,908.00	35,315,773.60	7868460.00	28685489296.33
Future											
Jun 2015	EUUS	Future	250	1.0843	1.0886	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>15517.00</u>	<u>206720088.00</u>
	Total		250					0.00	0.00	15517.00	206720088.00
Future											
Jun 2015	ZAAD	Future	15,133	9.3449	9.4041	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	1,067	9.4529	9.5110	0.0000	0.0000	0	0.00		
			<u>16,200</u>					<u>0.00</u>	<u>0.00</u>	<u>2518298.00</u>	<u>19950993878.60</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	8.8084	7.7439	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	26.8335	21.2411	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	92.8933	76.8510	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	338.5551	376.1317	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	172.0376	194.2912	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	127.2356	144.6099	0.0000	0.0000	0	0.00		
			<u>1,206</u>					<u>0.00</u>	<u>0.00</u>	<u>25324.00</u>	<u>3646294.66</u>
	Total		17,406					0.00	0.00	2543622.00	19954640173.26
Future											
Jun 2015	ZACA	Future	1,771	9.6604	9.6974	0.0000	0.0000	0	0.00		
			<u>1,771</u>					<u>0.00</u>	<u>0.00</u>	<u>28777.00</u>	<u>221487187.50</u>
	Total		1,771					0.00	0.00	28777.00	221487187.50
Future											
Jun 2015	ZADK	Future	138	1.7865	1.7744	0.0000	0.0000	0	0.00		
			<u>138</u>					<u>0.00</u>	<u>0.00</u>	<u>138.00</u>	<u>2555484.00</u>
	Total		138					0.00	0.00	138.00	2555484.00
Future											
Jun 2015	ZAEU	Future	154,890	13.3112	13.2104	13.3085	13.3085	94	1,250,529.00		

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Sep 2015	ZAEU	Future	11,148	13.5481	13.4449	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	Future	10,150	13.7830	13.6771	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	500	14.0472	13.9382	0.0000	0.0000	0	0.00		
			<u>176,688</u>					<u>94.00</u>	<u>1,250,529.00</u>	<u>6483925.00</u>	<u>81444606591.50</u>
Option											
Jun 2015	ZAEU	12.25 Put	27,000	25.0578	37.5271	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	75.2214	104.5052	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	385.9497	455.4056	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	184.8046	167.0143	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	112.2775	103.8109	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	34.4929	34.1216	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	210.1902	250.6407	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	219.5729	207.9081	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	284.6241	326.9476	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	762.4901	830.0215	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	221.7047	221.6807	0.0000	0.0000	0	0.00		
			<u>137,458</u>					<u>0.00</u>	<u>0.00</u>	<u>3054701.00</u>	<u>455595758.56</u>
	Total		314,146					94.00	1,250,529.00	9538626.00	81900202350.06
Future											
Jun 2015	ZAFR	Future	7,458	12.7263	12.6634	0.0000	0.0000	0	0.00		
Sep 2015	ZAFR	Future	611	12.9890	12.9221	0.0000	0.0000	0	0.00		
			<u>8,069</u>					<u>0.00</u>	<u>0.00</u>	<u>440120.00</u>	<u>4028012703.90</u>
	Total		8,069					0.00	0.00	440120.00	4028012703.90
Future											
Jun 2015	ZAGB	Future	31,600	18.1739	18.0860	18.1685	18.1567	11,473	208,452,706.50		
Sep 2015	ZAGB	Future	935	18.4596	18.3698	18.4194	18.4194	25	460,485.00		
Dec 2015	ZAGB	Future	5	18.7418	18.6497	0.0000	0.0000	0	0.00		
			<u>32,540</u>					<u>11,498.00</u>	<u>208,913,191.50</u>	<u>4685817.00</u>	<u>68890073371.00</u>
Option											
Jun 2015	ZAGB	17.00 Put	17,000	78.4225	95.8117	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	81.7650	82.1523	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	507.6497	536.4716	0.0000	0.0000	0	0.00		
			<u>34,830</u>					<u>0.00</u>	<u>0.00</u>	<u>977044.00</u>	<u>207069234.43</u>
	Total		67,370					11,498.00	208,913,191.50	5662861.00	69097142605.43
Future											
Jun 2015	ZAJY	Future	14,018	0.1024	0.1020	0.0000	0.0000	0	0.00		
			<u>14,018</u>					<u>0.00</u>	<u>0.00</u>	<u>655051.00</u>	<u>6702058338.60</u>
	Total		14,018					0.00	0.00	655051.00	6702058338.60

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Future											
Jun 2015	ZAKS	Future	10	0.1309	0.1296	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1300	0.1305	0.0000	0.0000	0	0.00		
			<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	<u>3819.00</u>	<u>47180230.00</u>
		Total	1,880					0.00	0.00	3819.00	47180230.00
Future											
Jun 2015	ZANN	Future	99,150	0.0562	0.0545	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	164,080	0.0507	0.0498	0.0000	0.0000	0	0.00		
			<u>263,230</u>					<u>0.00</u>	<u>0.00</u>	<u>630655.00</u>	<u>3454174940.00</u>
		Total	263,230					0.00	0.00	630655.00	3454174940.00
Future											
Jun 2015	ZAUM	Future	733	12.2768	12.1357	12.3036	12.2228	27	33,124,750.00		
Sep 2015	ZAUM	Future	108	12.4765	12.3324	12.4781	12.4781	10	12,478,100.00		
Mar 2016	ZAUM	Future	27	12.8799	12.7287	0.0000	0.0000	0	0.00		
			<u>868</u>					<u>37.00</u>	<u>45,602,850.00</u>	<u>87038.00</u>	<u>85273138450.00</u>
		Total	868					37.00	45,602,850.00	91561.00	85273138450.00
Future											
Jun 2015	ZAUS	Future	1,193,048	12.2768	12.1357	12.3033	12.2228	23,850	292,437,444.80		
Sep 2015	ZAUS	Future	93,479	12.4765	12.3324	12.4910	12.4244	2,917	36,406,964.80		
Dec 2015	ZAUS	Future	69,424	12.6693	12.5223	12.6300	12.6300	1,500	18,945,000.00		
Mar 2016	ZAUS	Future	3,997	12.8799	12.7287	12.8940	12.8940	200	2,578,800.00		
Jun 2016	ZAUS	Future	500	13.0736	12.9201	0.0000	0.0000	0	0.00		
			<u>1,360,448</u>					<u>28,467.00</u>	<u>350,368,209.60</u>	<u>83624947.00</u>	<u>811032315131.20</u>
Option											
Jun 2015	ZAUS	10.73 Put	22,850	6.2401	9.1364	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	6.5209	9.5480	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	7.2815	10.6620	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	10.8606	16.5967	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	11.3566	17.8313	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	35.6766	54.5700	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	849.4772	733.5143	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	832.5716	717.6619	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	55.7716	81.9619	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	750.1800	642.8908	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	710.4139	608.3369	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	83.6139	122.6369	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	36,600	200.8947	268.0991	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	209.6770	278.3528	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	12.30 Call	1,600	331.0399	280.5335	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	260.4997	221.2780	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	483.6997	585.5780	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	242.4872	206.2110	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	223.1131	190.0242	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	145.4260	125.7493	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	868.6260	990.0493	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	114.5745	99.9521	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	111.0045	96.9599	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1084.2045	1211.2599	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	89.4958	78.4391	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	86.0075	75.3504	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	20.7135	26.1508	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1898.8149	1760.5064	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	44.0664	54.3596	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1522.1110	1388.6087	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	45.6110	56.2087	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1367.2929	1239.8234	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	63.8880	82.5864	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	75.8736	99.5640	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	117.4904	148.5462	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	126.9149	159.4557	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1018.5036	909.2091	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	147.2900	182.8582	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	755.9726	673.7258	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	20,000	279.4726	341.3258	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	20,000	714.0910	635.8607	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	689.1552	613.3747	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	642.0564	571.0005	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	531.9421	471.9121	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	365.4501	324.4787	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.10 Call	20,000	356.2413	316.3019	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	295.4294	262.9205	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	125,000	208.6258	186.0587	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	177.3944	158.7277	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	153.9827	138.2443	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1784.8962	1649.9383	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	65.5962	77.6383	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1739.7220	1605.5076	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1562.1718	1431.3007	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1390.3682	1275.1923	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	175.1338	215.2428	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	11.75 Put	20,000	218.5088	264.3235	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	235.4471	283.3171	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.95 Call	2,114	1010.1726	920.2348	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	80,200	310.8887	373.1134	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.15 Call	1,650	903.5166	825.8669	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	584.0945	534.7723	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	556.2284	509.6621	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	530.1769	486.0241	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	473.8588	434.9811	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	1,650	461.0450	423.4517	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	318.3664	294.0136	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	266.7000	247.6209	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	68,600	252.1879	234.5930	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	225.8833	222.9829	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	92.0061	106.9282	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	250.1140	295.0018	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	261.3530	307.4349	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	309.0498	359.8908	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	455.3578	423.1729	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	347.7694	340.1456	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	342.3831	337.9053	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	83.3953	76.8923	0.0000	0.0000	0	0.00		
			<u>1,398,937</u>					<u>0.00</u>	<u>0.00</u>	<u>16472211.00</u>	<u>4209621564.62</u>
		Total	2,759,385					28,467.00	350,368,209.60	100097158.00	815241936695.82
Future											
Jun 2015	ZAZW	Future	16	1.5682	1.5514	0.0000	0.0000	0	0.00		
			<u>16</u>					<u>0.00</u>	<u>0.00</u>	<u>95.00</u>	<u>810860.00</u>
		Total	16					0.00	0.00	95.00	810860.00
		Grand Total	3,614,029					43,004.00	641450553.70	134,499,784	1,145,945,339,009.98