



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	87.8961	96.7499	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	2,714	12.2990	12.3376	0.0000	0.0000	6	73,758.00	
Mar 2015	DAUS	Future	1,157	12.3050	12.3436	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	1,090	12.3089	12.3476	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,810	12.3627	12.4019	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	6,000	12.3928	12.4322	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,625	12.4209	12.4607	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	288	12.4478	12.4872	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	12.4831	12.5222	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	7,050	12.4916	12.5308	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.5532	12.5927	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.6148	12.6546	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.6445	12.6845	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.6828	12.7231	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.7467	12.7876	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.8063	12.8478	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.8340	12.8757	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.8617	12.9037	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	13.0391	13.0824	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	13.2230	13.2706	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	13.4212	13.4741	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.6031	13.6610	0.0000	0.0000	0	0.00	
			32,177					6.00	73,758.00	2897872.00
Option										
Mar 2015	DAUS	12.09 Call	5,000	224.4879	269.3345	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	12.12 Call	5,000	198.9035	245.2681	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	12.53 Call	10,000	15.5084	39.7955	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	0.0289	0.1303	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	0.0682	0.3553	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	0.1255	0.5694	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	690.8997	730.4434	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	496.2328	534.3706	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0387	0.0297	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.31 Put	20,000	137.6312	141.6322	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	0.8532	1.6059	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	178.0116	221.6399	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.39 Call	5,000	110.7017	146.5803	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	512.0686	553.9099	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.21 Call	2,500	239.6956	281.3459	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	1.1288	1.5567	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	3.4554	3.8105	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	458.9589	499.8933	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	4.3667	6.8365	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	4.8432	6.5650	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	6.6632	8.8046	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	10.7946	13.7144	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	631.6015	671.4103	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	439.3026	478.1521	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	20.0004	24.0342	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	418.3611	454.5534	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	11.8731	13.4632	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	23.2281	25.9577	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	423.4036	455.1190	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	43.2922	47.5608	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	18.4336	20.2414	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	36.9724	39.7603	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	429.9634	459.5794	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	76.8558	80.9380	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	26.8803	28.6320	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	49.6828	53.2446	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	426.3668	454.7461	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	101.9603	110.6648	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	35.9335	37.1000	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	62.3777	64.4123	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	90.3830	93.1603	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	424.6783	450.9532	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	285.8182	305.9484	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	120.3193	137.4558	0.0000	0.0000	0	0.00		

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Oct 2015	DAUS	10.80 Put	300	42.6447	43.1540	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	72.1868	72.9913	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	429.8386	451.9476	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	151.0077	164.7596	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	47.5111	48.1714	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	78.7461	79.8289	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	433.3524	451.8392	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	152.3999	162.1447	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	51.7084	51.9509	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	84.6730	85.8516	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	434.2065	449.3821	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	154.9721	168.7663	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	168.0708	168.5354	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	363.0547	374.9909	0.0000	0.0000	0	0.00		
			<u>130,850</u>					<u>0.00</u>	<u>0.00</u>	<u>4925669.00</u>	<u>406115056.43</u>
	Total		163,027					6.00	73,758.00	7823541.00	28531812820.53
Future											
Jun 2015	EUUS	Future	150	1.0669	1.0618	0.0000	0.0000	100	1,073,500.00		
			<u>150</u>					<u>100.00</u>	<u>1,073,500.00</u>	<u>15367.00</u>	<u>205070188.00</u>
	Total		150					100.00	1,073,500.00	15367.00	205070188.00
Future											
Jun 2015	ZAAD	Future	15,113	9.4606	9.4879	9.4597	9.4209	1,250	11,814,925.00		
Sep 2015	ZAAD	Future	817	9.5644	9.5918	0.0000	0.0000	0	0.00		
			<u>15,930</u>					<u>1,250.00</u>	<u>11,814,925.00</u>	<u>2515428.00</u>	<u>19923693113.60</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	15.0181	26.9977	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	32.2621	47.0815	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	94.8555	118.0471	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	451.3928	504.1479	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	260.4344	313.2560	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	203.7319	252.4283	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		17,136					1,250.00	11,814,925.00	2540752.00	19927339408.26
Future											
Jun 2015	ZACA	Future	1,771	9.7635	9.7524	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

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Future											
Jun 2015	ZADK	Future	138	1.7880	1.7843	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	154,632	13.2869	13.2658	13.2916	13.2110	550	7,274,970.00		
Sep 2015	ZAEU	Future	25,005	13.5205	13.4992	13.5018	13.5018	6	81,010.80		
Dec 2015	ZAEU	Future	10,050	13.7482	13.7292	0.0000	0.0000	0	0.00		
			<u>189,687</u>					<u>556.00</u>	<u>7,355,980.80</u>	<u>6461822.00</u>	<u>81147810920.40</u>
Option											
Jun 2015	ZAEU	12.25 Put	27,000	41.2138	47.1439	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	104.6385	118.7244	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	437.0414	463.8679	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	212.4589	220.8496	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	136.6520	145.1944	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	48.5880	54.2976	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	242.4438	262.0408	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	238.8556	248.4412	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	321.6208	348.0321	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	815.9592	843.4011	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	244.9022	257.0587	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	327,145					556.00	7,355,980.80	9516523.00	81603406678.96
Future											
Jun 2015	ZAFR	Future	7,451	12.5984	12.5345	0.0000	0.0000	0	0.00		
			<u>7,451</u>					<u>0.00</u>	<u>0.00</u>	<u>439502.00</u>	<u>4020134213.00</u>
		Total	7,451					0.00	0.00	439502.00	4020134213.00
Future											
Jun 2015	ZAGB	Future	27,218	18.3658	18.3073	18.4768	18.2814	2,014	36,980,565.90		
Sep 2015	ZAGB	Future	1,140	18.6509	18.5925	18.6103	18.6103	212	3,946,423.60		
			<u>28,358</u>					<u>2,226.00</u>	<u>40,926,989.50</u>	<u>4664572.00</u>	<u>68506290089.90</u>
Option											
Jun 2015	ZAGB	17.00 Put	17,000	74.8378	84.7638	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	129.2086	134.8499	0.0000	0.0000	0	0.00		
			<u>34,000</u>					<u>0.00</u>	<u>0.00</u>	<u>976214.00</u>	<u>206579451.43</u>
		Total	62,358					2,226.00	40,926,989.50	5640786.00	68712869541.33
Future											

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Jun 2015	ZAJY	Future	14,018	0.1032	0.1032	0.0000	0.0000	0	0.00		
			<u>14,018</u>					<u>0.00</u>	<u>0.00</u>	<u>654851.00</u>	<u>6700048338.60</u>
		Total	14,018					0.00	0.00	654851.00	6700048338.60
Future											
Jun 2015	ZAKS	Future	10	0.1338	0.1331	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	1,870	0.1325	0.1313	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	50,350	0.0551	0.0558	0.0000	0.0000	9,000	49,545,000.00		
Dec 2015	ZANN	Future	111,200	0.0506	0.0509	0.0000	0.0000	18,000	88,920,000.00		
			<u>161,550</u>					<u>27,000.00</u>	<u>138,465,000.00</u>	<u>410694.00</u>	<u>2336700090.00</u>
		Total	161,550					27,000.00	138,465,000.00	410694.00	2336700090.00
Future											
Jun 2015	ZAUM	Future	810	12.4540	12.4933	12.4630	12.3322	46	56,957,970.00		
Sep 2015	ZAUM	Future	106	12.6530	12.6931	12.6475	12.4881	12	15,138,520.00		
			<u>916</u>					<u>58.00</u>	<u>72,096,490.00</u>	<u>86623.00</u>	<u>84769158280.00</u>
		Total	916					58.00	72,096,490.00	91146.00	84769158280.00
Future											
Jun 2015	ZAUS	Future	1,211,123	12.4540	12.4933	12.4668	12.2888	61,200	758,411,586.00		
Sep 2015	ZAUS	Future	105,702	12.6530	12.6931	12.6286	12.4900	1,033	12,948,864.10		
Dec 2015	ZAUS	Future	47,194	12.8404	12.8822	12.7594	12.7594	4,610	58,902,614.00		
Mar 2016	ZAUS	Future	2,500	13.0456	13.0890	0.0000	0.0000	0	0.00		
			<u>1,366,519</u>					<u>66,843.00</u>	<u>830,263,064.10</u>	<u>83231407.00</u>	<u>806231890379.20</u>
		Total									
Option											
Jun 2015	ZAUS	10.73 Put	22,850	7.1291	8.7026	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	7.4303	9.0426	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	8.2397	9.9518	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	11.9596	14.0585	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	12.4656	14.6089	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.35 Put	51,500	30.6207	30.4815	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	1018.9697	1058.2169	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	1001.5777	1040.8371	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	47.5777	47.5371	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	916.4038	955.7293	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	875.0144	914.3670	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Put	110	71.0144	71.0670	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	12.00 Put	39,600	163.9150	161.3467	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	171.3406	168.6315	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	4,000	247.0000	242.8243	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	449.7575	483.9236	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	4,000	295.7575	290.6236	0.0000	0.0000	3,000	984,000.00		
Jun 2015	ZAUS	12.40 Put	8,000	349.1106	342.9353	0.0000	0.0000	4,000	1,624,200.00		
Jun 2015	ZAUS	12.50 Call	30,000	361.6120	392.8449	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	407.6120	399.5449	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	339.1615	368.8959	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	314.7448	343.4449	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	213.0540	236.3876	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	759.0540	743.0876	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	170.6213	190.5536	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	165.6499	185.1880	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	961.6499	941.8880	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	135.2900	152.2529	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	130.2957	146.8057	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	21.3988	22.5523	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	2075.9457	2117.3021	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	43.4531	46.0191	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1697.8839	1740.6360	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	44.8839	47.5360	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	61.6381	65.2430	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	70.8130	74.8961	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	102.0622	102.2429	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	110.1943	110.4208	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1176.2290	1216.6628	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	890.7689	931.8516	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.13 Call	1,237	816.6506	0.0000	0.0000	0.0000	1,237	921,824.77		
Sep 2015	ZAUS	12.50 Call	33,750	638.6146	671.5661	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	445.0533	473.5761	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	361.7166	386.9160	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	125,000	257.4350	277.7863	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	218.9115	237.2204	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	189.7881	206.1271	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1953.1971	1995.4197	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	62.7971	63.2197	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1907.8433	1950.0944	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1729.3998	1771.7563	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1556.3524	1598.7824	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	155.7350	151.6766	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	195.8965	187.9771	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	11.80 Put	1,100	211.6430	203.4639	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	90,200	282.0863	272.9170	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	682.5026	706.3449	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	650.9892	673.9583	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	621.4067	643.5287	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	557.5907	577.7875	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	379.3098	394.6108	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	318.3171	331.1920	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	78,600	301.0540	313.2080	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	255.5148	256.9776	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	86.2510	87.3244	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	222.4357	218.3788	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	277.2558	267.0394	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	385.4047	389.7441	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	374.8651	374.2240	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	105.8503	114.2056	0.0000	0.0000	0	0.00		
			<u>1,345,115</u>					<u>8,237.00</u>	<u>3,530,024.77</u>	<u>16266389.00</u>	<u>4106177821.04</u>
	Total		2,711,634					75,080.00	833,793,088.87	99497796.00	810338068200.24
Future											
Jun 2015	ZAZW	Future	16	1.5583	1.6034	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		3,471,190					106,276.00	1105599732.17	133,587,111	1,138,546,431,127.50