



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	72.4911	87.8961	0.0000	0.0000	0	0.00	
			<u>2,000</u>					0.00	0.00	2000.00
		Total	2,000					0.00	0.00	2000.00
Future										
Mar 2015	DAUS	Future	2,714	12.0754	12.2990	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	Future	1,157	12.0804	12.3050	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	1,090	12.0841	12.3089	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	15	12.0997	12.3248	0.0000	0.0000	15	184,609.50	
Apr 2015	DAUS	Future	2,810	12.1369	12.3627	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	6,000	12.1663	12.3928	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,625	12.1939	12.4209	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	288	12.2202	12.4478	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	12.2549	12.4831	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	7,050	12.2633	12.4916	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	750	12.3241	12.5532	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.3849	12.6148	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.4142	12.6445	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.4520	12.6828	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.5153	12.7467	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.5744	12.8063	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.6019	12.8340	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.6293	12.8617	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	12.8051	13.0391	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	12.9952	13.2230	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	13.2012	13.4212	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.3904	13.6031	0.0000	0.0000	0	0.00	
			<u>32,192</u>					<u>15.00</u>	<u>184,609.50</u>	<u>2897887.00</u>
										<u>28125882373.60</u>
Option										
	Mar 2015 DAUS	12.09 Call	5,000	36.4149	224.4879	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	12.12 Call	5,000	26.9704	198.9035	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.53 Call	10,000	0.6150	15.5084	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	0.0368	0.0289	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	0.1355	0.0682	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	0.2833	0.1255	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	472.0896	690.8997	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	290.7879	496.2328	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.0342	0.0387	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	12.31 Put	20,000	282.3937	137.6312	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	1.4824	0.8532	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	76.8605	178.0116	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.39 Call	5,000	45.1058	110.7017	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	315.6899	512.0686	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.21 Call	2,500	126.0361	239.6956	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	1.8086	1.1288	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	7.1829	3.4554	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	305.0518	458.9589	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	0.6195	4.3667	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	6.9322	4.8432	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	9.5862	6.6632	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	19.3686	10.7946	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	470.3036	631.6015	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	313.6356	439.3026	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	16.0943	20.0004	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	302.6815	418.3611	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	15.2820	11.8731	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	34.0480	23.2281	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	319.2824	423.4036	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	37.9916	43.2922	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	25.1115	18.4336	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	51.6819	36.9724	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	339.1385	429.9634	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	63.9251	76.8558	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	34.3330	26.8803	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	64.0230	49.6828	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	346.1065	426.3668	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	76.4978	101.9603	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	44.3647	35.9335	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	76.9570	62.3777	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	123.0009	90.3830	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	353.4332	424.6783	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	238.5242	285.8182	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	16.80 Call	300	96.4411	120.3193	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	52.8177	42.6447	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	88.5208	72.1868	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	364.6107	429.8386	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	119.9843	151.0077	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	59.6497	47.5111	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	97.6875	78.7461	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	372.7665	433.3524	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	121.6871	152.3999	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	65.9772	51.7084	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	106.7096	84.6730	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	376.2888	434.2065	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	127.2580	154.9721	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	213.2053	168.0708	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	330.6832	363.0547	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		163,042					15.00	184,609.50	7823556.00	28531997430.03
Future											
Jun 2015	EUUS	Future	150	1.0787	1.0669	0.0000	0.0000	0	0.00		
			<u>150</u>					<u>0.00</u>	<u>0.00</u>	<u>15367.00</u>	<u>205070188.00</u>
	Total		150					0.00	0.00	15367.00	205070188.00
Future											
Jun 2015	ZAAD	Future	15,113	9.4168	9.4606	0.0000	0.0000	2,000	19,076,200.00		
Sep 2015	ZAAD	Future	817	9.5210	9.5644	0.0000	0.0000	0	0.00		
			<u>15,930</u>					<u>2,000.00</u>	<u>19,076,200.00</u>	<u>2517428.00</u>	<u>19942769313.60</u>
Option											
Jun 2015	ZAAD	8.40 Put	201	10.0997	15.0181	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	27.5255	32.2621	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	93.7923	94.8555	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	407.9670	451.3928	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	225.3362	260.4344	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	172.7954	203.7319	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					2,000.00	19,076,200.00	2542752.00	19946415608.26
Future											
Jun 2015	ZACA	Future	1,771	9.6843	9.7635	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	1.7752	1.7880	0.0000	0.0000	0	0.00		
			138					0.00	0.00	138.00	2555484.00
		Total	138					0.00	0.00	138.00	2555484.00
Future											
Jun 2015	ZAEU	Future	154,392	13.1881	13.2869	13.3212	13.3081	35	465,914.50		
Sep 2015	ZAEU	Future	10,879	13.4206	13.5205	0.0000	0.0000	15,968	215,199,139.20		
Dec 2015	ZAEU	Future	10,050	13.6482	13.7482	0.0000	0.0000	0	0.00		
			175,321					16,003.00	215,665,053.70	6477825.00	81363475974.10
Option											
Jun 2015	ZAEU	12.25 Put	27,000	46.3859	41.2138	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	121.5949	104.6385	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	487.3132	437.0414	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	178.4829	212.4589	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	114.6266	136.6520	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	40.8567	48.5880	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	274.3199	242.4438	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	220.1378	238.8556	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	359.5428	321.6208	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	873.5187	815.9592	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	240.2392	244.9022	0.0000	0.0000	0	0.00		
			137,458					0.00	0.00	3054701.00	455595758.56
		Total	312,779					16,003.00	215,665,053.70	9532526.00	81819071732.66
Future											
Jun 2015	ZAFR	Future	7,451	12.5456	12.5984	0.0000	0.0000	0	0.00		
			7,451					0.00	0.00	439502.00	4020134213.00
		Total	7,451					0.00	0.00	439502.00	4020134213.00
Future											
Jun 2015	ZAGB	Future	27,218	18.1822	18.3658	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,140	18.4655	18.6509	0.0000	0.0000	0	0.00		
			28,358					0.00	0.00	4664572.00	68506290089.90
Option											
Jun 2015	ZAGB	17.00 Put	17,000	92.3408	74.8378	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	105.8636	129.2086	0.0000	0.0000	0	0.00		
			34,000					0.00	0.00	976214.00	206579451.43
		Total	62,358					0.00	0.00	5640786.00	68712869541.33

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	Jun 2015	ZAJY	Future	14,018	0.1014	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>
			Total	14,018					0.00	0.00	654851.00
Future											
	Jun 2015	ZAKS	Future	10	0.1307	0.1338	0.0000	0.0000	0	0.00	
	Dec 2015	ZAKS	Future	1,870	0.1299	0.1325	0.0000	0.0000	0	0.00	
				<u>1,880</u>					<u>0.00</u>	<u>0.00</u>	<u>3819.00</u>
			Total	1,880					0.00	0.00	3819.00
Future											
	Jun 2015	ZANN	Future	58,050	0.0543	0.0551	0.0000	0.0000	7,700	42,690,000.00	
	Dec 2015	ZANN	Future	118,900	0.0497	0.0506	0.0000	0.0000	18,600	93,231,000.00	
				<u>176,950</u>					<u>26,300.00</u>	<u>135,921,000.00</u>	<u>436994.00</u>
			Total	176,950					26,300.00	135,921,000.00	436994.00
Future											
	Jun 2015	ZAUM	Future	810	12.2263	12.4540	12.2822	12.2822	5	6,141,100.00	
	Sep 2015	ZAUM	Future	106	12.4226	12.6530	0.0000	0.0000	0	0.00	
				<u>916</u>					<u>5.00</u>	<u>6,141,100.00</u>	<u>86628.00</u>
			Total	916					5.00	6,141,100.00	91151.00
Future											
	Jun 2015	ZAUS	Future	1,213,086	12.2263	12.4540	12.4697	12.2340	26,916	332,866,200.20	
	Sep 2015	ZAUS	Future	101,545	12.4226	12.6530	12.5500	12.4800	25,525	318,690,750.00	
	Dec 2015	ZAUS	Future	47,194	12.6082	12.8404	0.0000	0.0000	0	0.00	
	Mar 2016	ZAUS	Future	2,500	12.8116	13.0456	0.0000	0.0000	0	0.00	
	Jun 2016	ZAUS	Future	500	13.0036	13.2311	12.8986	12.8986	1,000	12,898,600.00	
				<u>1,364,825</u>					<u>53,441.00</u>	<u>664,455,550.20</u>	<u>83284848.00</u>
			Total								806896345929.40
Option											
	Jun 2015	ZAUS	10.73 Put	22,850	9.7839	7.1291	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	10.75 Put	10,000	10.2098	7.4303	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	10.80 Put	9,100	11.3587	8.2397	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	10.98 Put	22,320	16.6829	11.9596	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.00 Put	55,000	17.4113	12.4656	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.35 Put	51,500	49.9278	30.6207	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.48 Call	1,600	817.5484	1018.9697	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.50 Call	3,940	801.3544	1001.5777	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.50 Put	1,750	75.0544	47.5777	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.60 Call	500	722.6805	916.4038	0.0000	0.0000	0	0.00	
	Jun 2015	ZAUS	11.65 Call	800	684.8610	875.0144	0.0000	0.0000	0	0.00	

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Jun 2015	ZAUS	11.65 Put	110	108.5610	71.0144	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	39,600	242.0058	163.9150	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	251.5175	171.3406	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	4,000	345.8269	247.0000	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	331.8043	449.7575	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Put	4,000	405.5043	295.7575	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.40 Put	8,000	470.2461	349.1106	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	265.1405	361.6120	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	538.8405	407.6120	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	247.9951	339.1615	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	229.4801	314.7448	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	154.3223	213.0540	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	928.0223	759.0540	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	123.6520	170.6213	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	120.0690	165.6499	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1143.7690	961.6499	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	98.2858	135.2900	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	94.7163	130.2957	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	27.8879	21.3988	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1852.6782	2075.9457	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	59.4266	43.4531	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1484.0818	1697.8839	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	61.4818	44.8839	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	85.5159	61.6381	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	98.6275	70.8130	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	135.6936	102.0622	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	147.5383	110.1943	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	989.0501	1176.2290	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	750.2056	890.7689	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.08 Call	10,000	709.5257	0.0000	0.0000	0.0000	10,000	7,226,600.00		
Sep 2015	ZAUS	12.13 Call	1,237	685.2317	816.6506	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	530.5683	638.6146	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	366.5388	445.0533	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.10 Call	20,000	357.5361	0.0000	0.0000	0.0000	40,000	14,373,200.00		
Sep 2015	ZAUS	13.40 Call	8,775	298.4608	361.7166	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	125,000	213.4138	257.4350	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	182.7188	218.9115	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	159.0629	189.7881	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1736.7922	1953.1971	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	78.5922	62.7971	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1692.4241	1907.8433	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1518.4304	1729.3998	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	1354.4896	1556.3524	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	206.8318	155.7350	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	254.5760	195.8965	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	273.0723	211.6430	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	90,200	357.3118	282.0863	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	587.8622	682.5026	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	560.9564	650.9892	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	535.7565	621.4067	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	480.9232	557.5907	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	328.2545	379.3098	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	277.1065	318.3171	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.00 Call	78,600	262.6674	301.0540	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	242.1962	255.5148	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	105.8979	86.2510	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	288.9952	222.4357	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	351.9686	277.2558	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	368.5663	385.4047	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	363.9198	374.8651	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	88.6331	105.8503	0.0000	0.0000	0	0.00		
			<u>1,375,115</u>					<u>50,000.00</u>	<u>21,599,800.00</u>	<u>16316389.00</u>	<u>4127777621.04</u>
	Total		2,739,940					103,441.00	686,055,350.20	99601237.00	811024123550.44
Future											
Jun 2015	ZAZW	Future	16	1.5332	1.5583	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		3,500,545					147,764.00	1063043313.40	133,734,875	1,139,609,474,440.90