



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	58.0920	67.2726	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	12.1650	12.1342	0.0000	0.0000	20,000	243,300,000.00	
Apr 2015	DAUS	Future	1,090	12.1250	12.1342	0.0000	0.0000	116	1,416,244.00	
Apr 2015	DAUS	Future	10,000	12.1331	12.1416	0.0000	0.0000	10,000	122,290,000.00	
Apr 2015	DAUS	Future	15	12.1344	12.1446	0.0000	0.0000	5	61,105.00	
Apr 2015	DAUS	Future	4,905	12.1722	12.1850	0.0000	0.0000	6	73,588.20	
May 2015	DAUS	Future	6,224	12.2043	12.2159	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,389	12.2324	12.2440	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	288	12.2587	12.2705	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	4,136	12.2936	12.3057	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	7,712	12.3018	12.3140	0.0000	0.0000	662	8,193,739.00	
Jul 2015	DAUS	Future	750	12.3633	12.3760	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.4250	12.4380	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	285	12.4548	12.4680	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	1,950	12.4931	12.5065	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.5581	12.5724	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.6188	12.6340	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	276	12.6471	12.6627	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.6753	12.6913	0.0000	0.0000	0	0.00	
Mar 2016	DAUS	Future	272	12.8574	12.8732	0.0000	0.0000	0	0.00	
Jun 2016	DAUS	Future	264	13.0505	13.0652	0.0000	0.0000	0	0.00	
Sep 2016	DAUS	Future	259	13.2566	13.2708	0.0000	0.0000	0	0.00	
Dec 2016	DAUS	Future	251	13.4459	13.4595	0.0000	0.0000	0	0.00	
			41,066					30,789.00	375,334,676.20	2941080.00
Option										
Apr 2015	DAUS	11.20 Put	22,187	0.0000	0.0417	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	9.6890	35.3463	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.39 Call	5,000	1.6179	11.7260	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.81 Call	2,500	320.0379	335.6313	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	10,000	197.9701	209.2746	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.80 Call	10,000	356.7156	367.3124	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.15 Call	10,000	117.7407	128.8568	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Put	500	216.1398	0.0000	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	1.1115	1.1199	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	4.3045	4.4825	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	299.0064	309.0949	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	0.3624	0.4553	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.47 Put	500	411.8403	0.0000	0.0000	0.0000	1,000	337,200.00		
May 2015	DAUS	10.80 Put	300	4.5797	4.2979	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	6.4404	6.0274	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	12.7251	11.9236	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	476.5271	483.2036	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	309.5573	314.3725	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	11.0425	11.5782	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.30 Call	10,000	296.8832	300.8248	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	10.9801	10.0451	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	25.6060	23.5271	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	313.9583	315.7836	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	30.3243	31.0338	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	20.2391	19.4333	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	41.0782	37.6548	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	334.5200	336.4729	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	57.9024	58.2737	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	28.2691	26.5309	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	54.3983	51.2562	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	342.0565	344.0471	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	73.9612	75.1947	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	38.3734	36.3480	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	67.5067	64.0511	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	107.0947	102.1637	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	349.3834	351.5080	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	232.6422	234.4755	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	91.8553	93.2881	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	46.1080	43.4154	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	78.3091	73.9568	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	358.5055	359.4755	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	114.3603	115.4052	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	52.3433	49.9064	0.0000	0.0000	0	0.00		

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Nov 2015	DAUS	11.15 Put	250	86.8593	83.2886	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	365.2896	365.2468	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	118.7844	118.7110	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	58.0899	54.6212	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	95.1805	89.6785	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	367.0541	366.3113	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	120.0796	120.0325	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	11.60 Put	1,000	191.8285	182.4642	0.0000	0.0000	0	0.00		
Feb 2016	DAUS	15.40 Call	1,000	317.8294	317.2640	0.0000	0.0000	0	0.00		
			<u>114,084</u>					<u>1,000.00</u>	<u>337,200.00</u>	<u>4959169.00</u>	<u>410576131.43</u>
	Total		155,150					31,789.00	375,671,876.20	7900249.00	29061161172.53
Future											
Jun 2015	EUUS	Future	250	1.0757	1.0843	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	9.3256	9.3449	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	1,067	9.4322	9.4529	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	8.7152	8.8084	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	8.65 Put	201	27.9630	26.8335	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.00 Put	201	98.4592	92.8933	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.15 Call	201	326.9433	338.5551	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.50 Call	201	165.1864	172.0376	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	9.65 Call	201	121.8950	127.2356	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	9.6723	9.6604	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	1.7706	1.7865	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

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Future											
Jun 2015	ZAEU	Future	154,790	13.1937	13.3112	13.3675	13.2200	875	11,647,736.50		
Sep 2015	ZAEU	Future	11,148	13.4277	13.5481	13.4428	13.4428	1	13,442.80		
Dec 2015	ZAEU	Future	10,150	13.6574	13.7830	0.0000	0.0000	0	0.00		
Mar 2016	ZAEU	Future	1,000	13.9194	14.0472	0.0000	0.0000	500	6,961,500.00		
			<u>177,088</u>					<u>1,376.00</u>	<u>18,622,679.30</u>	<u>6485301.00</u>	<u>81463229270.80</u>
Option											
Jun 2015	ZAEU	12.25 Put	27,000	36.0726	25.0578	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	105.1188	75.2214	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	463.1359	385.9497	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	160.3077	184.8046	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	14.20 Call	27,000	98.8051	112.2775	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	31.2455	34.4929	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	12.90 Put	7,500	257.9473	210.1902	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	14.90 Call	7,500	206.1358	219.5729	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.05 Put	6,291	344.6040	284.6241	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	850.2290	762.4901	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,291	223.8088	221.7047	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		314,546					1,376.00	18,622,679.30	9540002.00	81918825029.36
Future											
Jun 2015	ZAFR	Future	7,458	12.6674	12.7263	0.0000	0.0000	0	0.00		
Sep 2015	ZAFR	Future	611	12.9272	12.9890	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	26,726	18.2012	18.1739	18.2902	18.2100	11,820	215,572,752.50		
Sep 2015	ZAGB	Future	950	18.4855	18.4596	18.5620	18.5158	415	7,688,770.00		
Dec 2015	ZAGB	Future	5	18.7644	18.7418	18.8324	18.8140	400	7,529,280.00		
			<u>27,681</u>					<u>12,635.00</u>	<u>230,790,802.50</u>	<u>4698452.00</u>	<u>69120864173.50</u>
Option											
Jun 2015	ZAGB	17.00 Put	17,000	72.5681	78.4225	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	20.00 Call	17,000	82.5713	81.7650	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	17.87 Put	830	496.5668	507.6497	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		62,511					12,635.00	230,790,802.50	5675496.00	69327933407.93
Future											
Jun 2015	ZAJY	Future	14,018	0.1024	0.1024	0.0000	0.0000	0	0.00		

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			14,018					0.00	0.00	655051.00	6702058338.60
		Total	14,018					0.00	0.00	655051.00	6702058338.60
Future											
	Jun 2015 ZAKS	Future	10	0.1311	0.1309	0.1300	0.1300	1	13,000.00		
	Dec 2015 ZAKS	Future	1,870	0.1302	0.1300	0.0000	0.0000	0	0.00		
			1,880					1.00	13,000.00	3820.00	47193230.00
		Total	1,880					1.00	13,000.00	3820.00	47193230.00
Future											
	Jun 2015 ZANN	Future	99,450	0.0558	0.0562	0.0530	0.0530	101	565,300.00		
	Dec 2015 ZANN	Future	164,380	0.0509	0.0507	0.0000	0.0000	500	2,525,000.00		
			263,830					601.00	3,090,300.00	631256.00	3457265240.00
		Total	263,830					601.00	3,090,300.00	631256.00	3457265240.00
Future											
	Jun 2015 ZAUM	Future	743	12.2649	12.2768	12.3719	12.3271	25	30,874,970.00		
	Sep 2015 ZAUM	Future	108	12.4633	12.4765	0.0000	0.0000	0	0.00		
	Mar 2016 ZAUM	Future	27	12.8642	12.8799	0.0000	0.0000	0	0.00		
			878					25.00	30,874,970.00	87063.00	85304013420.00
		Total	878					25.00	30,874,970.00	91586.00	85304013420.00
Future											
	Jun 2015 ZAUS	Future	1,175,199	12.2649	12.2768	12.3782	12.2700	81,412	1,003,170,695.20		
	Sep 2015 ZAUS	Future	90,722	12.4633	12.4765	12.5689	12.5115	13,597	170,344,001.10		
	Dec 2015 ZAUS	Future	65,562	12.6536	12.6693	12.7091	12.7091	12,390	156,464,815.00		
	Mar 2016 ZAUS	Future	3,782	12.8642	12.8799	12.9152	12.8813	205	2,647,447.00		
	Jun 2016 ZAUS	Future	500	13.0590	13.0736	0.0000	0.0000	0	0.00		
			1,335,765					107,604.00	1,332,626,958.30	83732551.00	812364942089.50
Option											
	Jun 2015 ZAUS	10.73 Put	22,850	6.7599	6.2401	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.75 Put	10,000	7.0669	6.5209	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.80 Put	9,100	7.8981	7.2815	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	10.98 Put	22,320	11.8082	10.8606	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	11.00 Put	55,000	12.3499	11.3566	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	11.35 Put	51,500	37.9915	35.6766	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	11.48 Call	1,600	840.5545	849.4772	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	11.50 Call	3,940	823.7571	832.5716	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	11.50 Put	1,750	58.8571	55.7716	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	11.60 Call	500	741.9338	750.1800	0.0000	0.0000	0	0.00		
	Jun 2015 ZAUS	11.65 Call	800	702.4696	710.4139	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	11.65 Put	110	87.5696	83.6139	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.00 Put	36,600	208.4173	200.8947	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.02 Put	7,000	217.2680	209.6770	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.20 Put	5,000	306.1600	298.1138	0.0000	0.0000	5,000	1,347,750.00		
Jun 2015	ZAUS	12.30 Call	1,600	328.3378	331.0399	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Call	30,000	258.2168	260.4997	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.50 Put	300	493.3168	483.6997	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	240.2896	242.4872	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	220.9941	223.1131	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	37,000	143.8153	145.4260	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Put	501	878.9153	868.6260	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	113.1160	114.5745	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Call	110	109.5633	111.0045	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.25 Put	201	1094.6633	1084.2045	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	88.1508	89.4958	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.50 Call	51,500	84.6752	86.0075	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	21.7758	20.7135	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1886.7420	1898.8149	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	45.9759	44.0664	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1510.8718	1522.1110	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	47.5718	45.6110	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.17 Call	10,000	1356.5242	1367.2929	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	66.4100	63.8880	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	80.8724	75.8736	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	123.2577	117.4904	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	132.8060	126.9149	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	1011.3625	1018.5036	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.62 Put	10,000	153.4014	147.2900	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	752.8061	755.9726	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Put	20,000	289.5061	279.4726	0.0000	0.0000	10,000	3,546,400.00		
Sep 2015	ZAUS	12.08 Call	12,000	711.1930	714.0910	0.0000	0.0000	10,000	7,080,000.00		
Sep 2015	ZAUS	12.13 Call	1,237	686.4002	689.1552	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.23 Call	5,000	639.5324	642.0564	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	529.5647	531.9421	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	363.6285	365.4501	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.07 Call	20,000	361.2836	0.0000	0.0000	0.0000	40,000	14,104,000.00		
Sep 2015	ZAUS	13.10 Call	20,000	354.3661	356.2413	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	293.7651	295.4294	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	125,000	207.0769	208.6258	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	176.0030	177.3944	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	152.6969	153.9827	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1773.3447	1784.8962	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	10.95 Put	8,917	69.7447	65.5962	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1728.4561	1739.7220	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	39,671	1552.1741	1562.1718	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1381.8493	1390.3682	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	184.2249	175.1338	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.75 Put	20,000	228.8952	218.5088	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.80 Put	1,100	246.2976	235.4471	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.90 Put	8,210	283.3945	0.0000	0.0000	0.0000	8,210	2,282,380.00		
Dec 2015	ZAUS	11.95 Call	2,114	1006.6897	1010.1726	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	12.00 Put	96,600	323.5506	310.8887	0.0000	0.0000	16,400	5,264,400.00		
Dec 2015	ZAUS	12.15 Call	1,650	901.3309	903.5166	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	584.4361	584.0945	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	11,629	556.6781	556.2284	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	530.7094	530.1769	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	39,671	474.5326	473.8588	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.50 Call	1,650	461.7414	461.0450	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	319.0540	318.3664	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.84 Call	8,200	267.2463	266.7000	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.97 Call	8,210	255.3033	0.0000	0.0000	0.0000	16,420	4,268,461.10		
Dec 2015	ZAUS	15.00 Call	68,600	252.6746	252.1879	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	15.80 Call	53,000	225.8951	225.8833	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.05 Put	1,500	95.5332	92.0061	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.80 Put	1,000	261.8895	250.1140	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.83 Put	1,204	273.2542	261.3530	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	11.95 Put	1,000	321.3936	309.0498	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	14.59 Call	1,204	456.5897	455.3578	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	15.75 Call	1,000	355.7723	347.7694	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	16.50 Call	1,000	349.6554	342.3831	0.0000	0.0000	0	0.00		
Mar 2016	ZAUS	20.23 Call	1,500	83.9165	83.3953	0.0000	0.0000	0	0.00		
			<u>1,448,757</u>					<u>106,030.00</u>	<u>37,893,391.10</u>	<u>16578241.00</u>	<u>4247514955.72</u>
	Total		2,784,522					213,634.00	1,370,520,349.40	100310792.00	816612457045.22
Future											
Jun 2015	ZAZW	Future	16	1.5666	1.5682	1.5650	1.5650	1	7,825.00		
			<u>16</u>					<u>1.00</u>	<u>7,825.00</u>	<u>96.00</u>	<u>818685.00</u>
	Total		16					1.00	7,825.00	96.00	818685.00
	Grand Total		3,626,985					260,062.00	2029591802.40	134,759,846	1,147,974,930,812.38