



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-January-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Mar 2015	CAFZ	Future	10,000	177.7014	184.0211	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20 000.00</u>	<u>2 614 800.00</u>
		Total	10,000					0.00	0.00	20 000.00	2 614 800.00
Option											
Jan 2015	DAEU	13.90 Call	10,000	10.1741	28.7427	0.0000	0.0000	0	0.00		
Jan 2015	DAEU	13.57 Call	5,000	95.0875	0.0000	0.0000	0.0000	5,000	678,500.00		
Feb 2015	DAEU	14.41 Call	2,000	48.1848	60.9782	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	819.9848	734.1782	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	280.0636	304.3058	0.0000	0.0000	0	0.00		
			<u>21,000</u>					<u>5,000.00</u>	<u>678,500.00</u>	<u>10 000.00</u>	<u>1 300 000.00</u>
		Total	21,000					5,000.00	678,500.00	10 000.00	1 300 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	755.0353	732.9874	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	1031.9318	1007.1944	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	1161.4247	1136.0360	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.0086	0.0230	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.0000	0.1180	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.0000	0.1227	0.0000	0.0000	0	0.00		
			<u>33,442</u>					<u>0.00</u>	<u>0.00</u>	<u>27 697.00</u>	<u>22 161 429.96</u>
		Total	33,442					0.00	0.00	27 697.00	22 161 429.96
Future											
Jan 2015	DAUS	Future	3,432	11.5382	11.5432	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.5419	11.5469	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.5904	11.5958	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	974	11.5942	11.5996	0.0000	0.0000	289	3,342,487.30		
Mar 2015	DAUS	Future	340	11.6187	11.6243	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.6474	11.6531	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	Future	2,700	11.7089	11.7150	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.7649	11.7714	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.7900	11.7966	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.8228	11.8297	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.8867	11.8941	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.9432	11.9511	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.9704	11.9786	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.0054	12.0139	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.0643	12.0733	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.1199	12.1292	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.1457	12.1551	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.1715	12.1810	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.3405	12.3490	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.5322	12.5387	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.7410	12.7453	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.9327	12.9349	0.0000	0.0000	0	0.00		
			<u>19,894</u>					<u>289.00</u>	<u>3,342,487.30</u>	<u>2 748 424.00</u>	<u>26 355 959 299.50</u>

Option

Jan 2015	DAUS	11.53 Put	4,000	66.7308	71.6399	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.63 Call	5,000	45.5190	53.4711	0.0000	0.0000	0	0.00
Jan 2015	DAUS	10.80 Put	300	2.0614	2.8136	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.15 Put	250	14.7660	16.7990	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.45 Call	250	161.8735	170.1173	0.0000	0.0000	0	0.00
Jan 2015	DAUS	14.27 Call	300	0.0954	0.1294	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.62 Call	10,000	87.1457	93.2456	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.64 Call	10,000	80.6076	86.3065	0.0000	0.0000	0	0.00
Feb 2015	DAUS	10.80 Put	300	8.8754	9.4942	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	36.8218	37.7612	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	188.5226	195.4954	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	0.8241	0.9878	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	19.7594	20.6405	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	44.1621	45.1057	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	66.3227	67.4897	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.61 Call	2,083	278.6528	285.9836	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.81 Call	250	203.6490	210.5068	0.0000	0.0000	0	0.00
Mar 2015	DAUS	14.85 Call	300	1.2989	1.6525	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.20 Put	22,187	82.8712	84.0639	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.24 Call	22,187	117.7402	123.2075	0.0000	0.0000	0	0.00
Apr 2015	DAUS	10.80 Put	300	35.0357	35.2200	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.15 Put	250	89.4843	90.9677	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.00 Call	250	229.7845	236.4562	0.0000	0.0000	0	0.00
Apr 2015	DAUS	15.15 Call	300	32.1658	31.5337	0.0000	0.0000	0	0.00

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May 2015	DAUS	10.80 Put	300	48.6633	49.5421	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	67.3446	68.5606	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	105.9685	107.7612	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	328.2929	335.2261	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	243.6385	249.4353	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	48.4828	48.8110	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	61.7090	62.9678	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	122.1595	125.8393	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	252.3557	257.1768	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	57.1457	58.3829	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	72.8982	74.7067	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	139.2865	141.6010	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	269.5492	273.1588	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	71.8505	71.9027	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	81.4674	82.8623	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	151.9315	153.4314	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	279.5768	281.9694	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	82.3528	81.9307	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	87.8694	89.1280	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	161.5115	162.5106	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	235.4712	235.9922	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	289.7426	291.1441	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	212.2142	212.5575	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	94.4697	93.7617	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	96.7228	98.0091	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	170.4659	171.8595	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	298.9783	299.8554	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	110.8794	109.7012	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	104.9852	108.1885	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	177.5321	179.5877	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	306.5104	307.0141	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	111.7290	109.6228	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	112.0073	115.9777	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	182.3487	184.9538	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	311.6270	311.6178	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	107.9890	107.7061	0.0000	0.0000	0	0.00		
			<u>100,050</u>					<u>0.00</u>	<u>0.00</u>	<u>4 763 669.00</u>	<u>372 878 906.43</u>
		Total	119,944					289.00	3,342,487.30	7 512 093.00	26 728 838 205.93

Future

Mar 2015	EUUS	Future	206	1.1769	1.1848	1.1810	1.1810	10	118,100.00
Jun 2015	EUUS	Future	150	1.1780	1.1859	1.1873	1.1873	150	1,780,950.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
			356					160.00	1,899,050.00	13 982.00	189 644 561.00
	Total		356					160.00	1,899,050.00	13 982.00	189 644 561.00
Future											
	Mar 2015 ZAAD	Future	22,579	9.4274	9.4448	9.4354	9.4354	10	94,354.00		
	Jun 2015 ZAAD	Future	7,870	9.5062	9.5246	0.0000	0.0000	0	0.00		
	Sep 2015 ZAAD	Future	750	9.5953	9.6150	0.0000	0.0000	0	0.00		
			31,199					10.00	94,354.00	2 455 984.00	19 367 746 225.50
Option											
	Mar 2015 ZAAD	9.40 Put	201	164.7476	156.0446	0.0000	0.0000	0	0.00		
	Mar 2015 ZAAD	9.70 Call	201	87.6143	92.6730	0.0000	0.0000	0	0.00		
	Mar 2015 ZAAD	10.20 Call	201	20.5000	22.7197	0.0000	0.0000	0	0.00		
			603					0.00	0.00	4 118.00	654 052.66
	Total		31,802					10.00	94,354.00	2 460 102.00	19 368 400 278.16
Future											
	Mar 2015 ZACA	Future	75	9.7266	9.7570	0.0000	0.0000	0	0.00		
			75					0.00	0.00	28 281.00	216 715 558.10
	Total		75					0.00	0.00	28 281.00	216 715 558.10
Future											
	Mar 2015 ZAEU	Future	78,822	13.6828	13.7821	13.7780	13.7000	131	1,802,753.80		
	Jun 2015 ZAEU	Future	11,354	13.8954	13.9970	13.9679	13.9250	120	1,673,574.00		
	Sep 2015 ZAEU	Future	6,707	14.1301	14.2344	0.0000	0.0000	0	0.00		
			96,883					251.00	3,476,327.80	5 705 609.00	71 133 712 387.20
Option											
	Mar 2015 ZAEU	13.40 Put	35,000	147.7318	112.9716	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	13.80 Put	15,000	347.9154	283.6908	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	14.00 Put	12,800	487.9066	415.1075	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	14.02 Put	8,500	502.8612	429.3302	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	14.25 Put	20,000	684.9796	604.4580	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.00 Call	713	44.5886	52.5984	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.05 Call	14,500	42.1279	49.7991	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.25 Call	7,000	32.9820	39.9409	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.28 Call	5,700	31.8266	38.6210	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.31 Call	8,500	30.7203	37.3562	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.32 Call	20,000	30.3620	36.9464	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.36 Call	32,000	28.9793	35.3635	0.0000	0.0000	0	0.00		
	Mar 2015 ZAEU	15.50 Call	7,100	24.7145	30.4673	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	13.40 Put	7,300	219.6762	180.3926	0.0000	0.0000	0	0.00		
	Jun 2015 ZAEU	15.35 Call	7,300	159.6721	171.7249	0.0000	0.0000	0	0.00		

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Dec 2015	ZAEU	13.90 Put	6,076	483.4115	433.3184	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	344.0163	355.0254	0.0000	0.0000	0	0.00		
			<u>213,565</u>					<u>0.00</u>	<u>0.00</u>	<u>2 739 045.00</u>	<u>384 817 418.74</u>
	Total		310,448					251.00	3,476,327.80	8 444 654.00	71 518 529 805.94
Future											
Mar 2015	ZAFR	Future	2,308	11.3953	11.4807	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	11.5887	11.6767	0.0000	0.0000	0	0.00		
			<u>8,760</u>					<u>0.00</u>	<u>0.00</u>	<u>431 296.00</u>	<u>3 916 456 268.30</u>
	Total		8,760					0.00	0.00	431 296.00	3 916 456 268.30
Future											
Mar 2015	ZAGB	Future	32,880	17.6091	17.6374	17.5750	17.5237	615	10,783,170.50		
Jun 2015	ZAGB	Future	6,057	17.8537	17.8836	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,020	18.1207	18.1530	0.0000	0.0000	0	0.00		
			<u>39,957</u>					<u>615.00</u>	<u>10,783,170.50</u>	<u>4 534 614.00</u>	<u>66 142 284 237.50</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	44.2230	51.7469	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	98.0847	104.2311	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	43.0157	50.7560	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	27.2162	32.3129	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	16.4989	18.9987	0.0000	0.0000	0	0.00		
			<u>57,162</u>					<u>0.00</u>	<u>0.00</u>	<u>881 214.00</u>	<u>198 252 206.43</u>
	Total		97,119					615.00	10,783,170.50	5 415 828.00	66 340 536 443.93
Future											
Mar 2015	ZAJY	Future	3,826	0.0981	0.0984	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0996	0.0999	0.0000	0.0000	0	0.00		
			<u>17,824</u>					<u>0.00</u>	<u>0.00</u>	<u>650 460.00</u>	<u>6 656 144 380.20</u>
	Total		17,824					0.00	0.00	650 460.00	6 656 144 380.20
Future											
Mar 2015	ZAKS	Future	8	0.1247	0.1269	0.0000	0.0000	0	0.00		
			<u>8</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>	<u>648 570.00</u>
	Total		8					0.00	0.00	51.00	648 570.00
Future											
Mar 2015	ZANN	Future	332	0.0581	0.0578	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,554	0.0523	0.0523	0.0000	0.0000	0	0.00		
			<u>56,886</u>					<u>0.00</u>	<u>0.00</u>	<u>170 645.00</u>	<u>1 073 030 100.00</u>
	Total		56,886					0.00	0.00	170 645.00	1 073 030 100.00

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Future											
Mar 2015	ZAUM	Future	1,563	11.6262	11.6320	11.6284	11.5915	117	135,683,160.00		
Jun 2015	ZAUM	Future	116	11.7958	11.8025	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	20	11.9782	11.9864	11.9775	11.9625	10	11,971,380.00		
			<u>1,699</u>					<u>127.00</u>	<u>147,654,540.00</u>	<u>79 898.00</u>	<u>76 696 902 380.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	43450.3901	44175.1234	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4 103.00</u>	<u>137 198 464.38</u>
		Total	2,119					127.00	147,654,540.00	84 001.00	76 834 100 844.38
Future											
Mar 2015	ZAUS	Future	1,169,805	11.6262	11.6320	11.6497	11.5900	25,164	292,343,531.00		
Jun 2015	ZAUS	Future	79,960	11.7958	11.8025	11.8167	11.7704	1,181	13,916,672.90		
Sep 2015	ZAUS	Future	26,783	11.9782	11.9864	11.9765	11.9624	50	598,333.50		
Dec 2015	ZAUS	Future	36,332	12.1517	12.1611	0.0000	0.0000	0	0.00		
			<u>1,312,880</u>					<u>26,395.00</u>	<u>306,858,537.40</u>	<u>76 982 990.00</u>	<u>730 941 291 385.70</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	2.2794	2.4118	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	3.6224	3.7874	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	5.6185	5.8160	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	11.0964	11.4666	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	13.2130	13.6439	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	15.1713	15.6555	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	15.7015	16.1993	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	22.0326	22.6834	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	656.8356	663.4624	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	456.1803	463.3628	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	12,500	95.0039	96.4743	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	356.5057	363.8967	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Put	1,500	130.3057	131.8967	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	138.2233	139.8275	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	154.9195	156.5383	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.50 Put	1,000	172.7643	174.3831	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	277.9501	285.3505	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	272.8730	280.2661	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	196.6730	198.2661	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	248.5396	255.8800	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	1,070	227.6797	229.2082	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	294.0306	295.2459	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	190.1472	197.0443	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	160.1689	166.6468	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	ZAUS	11.91 Put	7,500	428.4191	428.8270	0.0000	0.0000	7,500	3,191,475.00		
Mar 2015	ZAUS	11.99 Call	1,070	126.3749	132.2161	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	124.2790	130.0731	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	498.0790	498.0731	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	114.3576	119.9213	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	57.1292	60.8438	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	930.9292	928.8438	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	51.0945	54.5443	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	49.0421	52.3974	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	37.0773	39.8455	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	26.1527	28.3649	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	4.7584	5.3525	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	48.0826	49.1396	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	50.3131	51.4082	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	56.2672	57.4585	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	82.6938	84.2596	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	86.1624	87.7708	0.0000	0.0000	10,000	826,500.00		
Jun 2015	ZAUS	11.40 Put	4,800	201.2199	202.9703	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	245.3372	246.8432	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	489.9673	497.8651	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	466.0873	473.8101	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	400.9191	408.0666	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	257.2287	262.4158	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	208.1936	212.4937	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	197.1389	201.2305	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	150.6036	153.7141	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	129.1019	131.7680	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	110.4076	112.6608	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	59.1823	60.1401	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1440.9687	1450.0997	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	118.3690	119.7113	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1100.6945	1110.1128	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	44,545	122.4945	123.7128	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	194.8584	193.6962	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	278.9491	280.7768	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	298.1027	299.5423	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	539.0945	544.6690	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	398.5535	401.9793	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	296.3803	298.2822	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	105,000	193.7065	193.9909	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	173.1255	173.1927	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	168.2832	170.9460	0.0000	0.0000	0	0.00		

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Dec 2015	ZAUS	10.95 Call	4,331	1332.6853	1345.3425	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	130.9853	134.2425	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1294.1287	1306.7637	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1146.6841	1159.0699	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1010.5619	1022.4507	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	344.4060	345.9998	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	453.4787	456.3127	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	435.5001	437.9741	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	418.7393	420.8723	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	382.0169	383.4302	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	278.9238	278.4257	0.0000	0.0000	0	0.00		
			<u>1,389,100</u>					<u>17,500.00</u>	<u>4,017,975.00</u>	<u>15 193 979.00</u>	<u>3 877 100 178.47</u>
	Total		2,701,980					43,895.00	310,876,512.40	92 176 969.00	734 818 391 564.17
Future											
Mar 2015	ZAZW	Future	12	1.7138	1.7216	0.0000	0.0000	0	0.00		
			<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>	<u>451 622.00</u>
	Total		12					0.00	0.00	51.00	451 622.00
	Grand Total		3,411,775					50,347.00	478 804 942.00	124,397,952	1,038,367,158,857.71