



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	113.7720	107.0087	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
Future											
Mar 2015	CAGE	Future	30	759.3300	816.8200	0.0000	0.0000	0	0.00		
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>30.00</u>	<u>450 000.00</u>
		Total	30					0.00	0.00	30.00	450 000.00
Option											
Feb 2015	DAEU	12.87 Call	5,000	150.1244	124.2753	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	6.4916	5.8493	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1464.2916	1527.8493	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	143.3512	132.0254	0.0000	0.0000	0	0.00		
			<u>11,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>1 064 000.00</u>
		Total	11,000					0.00	0.00	5 000.00	1 064 000.00
Future											
Jan 2015	DAUS	Future	0	11.4442	11.4119	0.0000	0.0000	4,000	45,776,800.00		
Jan 2015	DAUS	Future	2,449	11.4459	11.4120	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.4478	11.4155	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,405	11.4781	11.4456	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.4941	11.4615	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.4977	11.4650	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.5211	11.4885	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.5481	11.5155	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.6065	11.5736	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.6600	11.6267	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.6840	11.6505	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.7153	11.6816	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>
Jul 2015	DAUS	Future	250	11.7762	11.7419	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.8302	11.7950	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.8562	11.8206	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.8897	11.8535	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	11.9455	11.9084	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	11.9969	11.9600	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.0208	11.9840	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.0446	12.0080	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.1970	12.1611	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.3698	12.3347	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.5580	12.5237	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.7309	12.6973	0.0000	0.0000	0	0.00		
			<u>20,482</u>					<u>4,000.00</u>	<u>45,776,800.00</u>	<u>2 757 757.00</u>	<u>26 463 073 755.40</u>

Option

Jan 2015	DAUS	10.80 Put	300	0.0012	0.1970	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	0.9887	5.9592	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	42.5865	46.7690	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	0.0166	0.0848	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	18.2481	23.1506	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	15.6011	20.3742	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	5.8617	5.4177	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	36.1240	41.6320	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	120.2641	112.2495	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.6008	0.6863	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	18.7364	20.0156	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	44.8910	48.5118	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	70.1309	76.0438	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	209.0899	196.8851	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	148.1767	139.7192	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.6738	0.6777	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	88.6623	95.8369	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	82.5453	78.7147	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	30.7489	32.6091	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	94.8436	102.8671	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	177.9977	170.7056	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	18.8824	15.0667	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	46.0922	48.7441	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	65.9658	70.3384	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	115.0103	123.2049	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	269.1253	259.5029	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	197.9658	191.2952	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	32.9027	30.0994	0.0000	0.0000	0	0.00		

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Jun 2015	DAUS	10.80 Put	300	60.4119	63.8228	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	130.0278	139.0519	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	211.8982	205.5648	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	42.9215	40.0662	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	72.9597	77.2409	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	140.7686	151.4711	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	231.6251	225.0474	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	59.7930	56.3338	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	83.0611	88.6924	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	157.1856	167.2655	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	242.5016	235.9790	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	67.1894	62.2592	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	90.5521	97.2451	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	168.3346	179.9426	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	257.6916	278.1232	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	252.3615	244.8686	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	185.2796	178.9846	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	75.5006	71.3364	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	96.9359	104.1638	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	177.9521	190.4170	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	262.1354	254.2261	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	92.8857	82.7800	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	103.1413	107.7283	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	187.6207	196.8782	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	272.5611	264.0783	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	91.9305	85.2180	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	110.3082	109.3031	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	194.3604	200.7783	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	280.5609	271.9792	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	91.7435	85.5833	0.0000	0.0000	0	0.00		
			<u>91,050</u>					<u>0.00</u>	<u>0.00</u>	<u>4 771 669.00</u>	<u>373 489 306.43</u>
		Total	111,532					4,000.00	45,776,800.00	7 529 426.00	26 836 563 061.83
Future											
Mar 2015	EUUS	Future	316	1.1274	1.1250	1.1245	1.1245	5	56,225.00		
Jun 2015	EUUS	Future	200	1.1285	1.1262	0.0000	0.0000	0	0.00		
			<u>516</u>					<u>5.00</u>	<u>56,225.00</u>	<u>14 487.00</u>	<u>195 375 544.00</u>
		Total	516					5.00	56,225.00	14 487.00	195 375 544.00
Future											
Mar 2015	ZAAD	Future	9,162	9.1051	9.0782	9.1355	9.1115	353	3,222,629.50		
Jun 2015	ZAAD	Future	10,245	9.1786	9.1515	0.0000	0.0000	0	0.00		

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Sep 2015	ZAAD	Future	750	9.2629	9.2333	9.2392	9.2392	5	46,196.00		
			<u>20,157</u>					<u>358.00</u>	<u>3,268,825.50</u>	<u>2 477 872.00</u>	<u>19 574 766 223.10</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	144.9358	150.3255	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.40 Put	201	385.3952	401.8269	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	37.8946	32.3100	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	8.8422	7.5031	0.0000	0.0000	0	0.00		
			<u>5,603</u>					<u>0.00</u>	<u>0.00</u>	<u>9 118.00</u>	<u>881 902.66</u>
		Total	25,760					358.00	3,268,825.50	2 486 990.00	19 575 648 125.76
Future											
Mar 2015	ZAEU	Future	76,580	12.9974	12.9332	13.0500	12.8853	23,105	299,997,991.30		
Jun 2015	ZAEU	Future	69,191	13.1918	13.1264	13.2182	13.1950	473	6,211,176.70		
Sep 2015	ZAEU	Future	6,707	13.4092	13.3414	0.0000	0.0000	0	0.00		
			<u>152,478</u>					<u>23,578.00</u>	<u>306,209,168.00</u>	<u>5 875 604.00</u>	<u>73 387 673 921.60</u>
Option											
Mar 2015	ZAEU	12.45 Put	15,500	56.1856	65.4432	0.0000	0.0000	7,500	496,650.00		
Mar 2015	ZAEU	12.85 Call	35,000	325.0223	285.4482	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	249.0159	283.3366	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	526.5656	575.6163	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	866.9124	924.3266	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	1050.5636	1110.1189	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	1069.2234	1128.9523	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1286.7090	1348.0349	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	13.4105	12.4411	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	12.6980	11.7939	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	10.3046	9.6144	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	9.9998	9.3362	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	9.7070	9.0688	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	9.6123	8.9821	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	9.2449	8.6467	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	8.1034	7.6018	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	176.4870	191.0921	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	567.9837	604.0486	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	261.2004	240.0269	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	89.6756	83.4591	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	903.8345	944.7556	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	260.1194	253.9895	0.0000	0.0000	0	0.00		
			<u>309,265</u>					<u>7,500.00</u>	<u>496,650.00</u>	<u>2 835 245.00</u>	<u>406 095 828.74</u>
		Total	461,743					31,078.00	306,705,818.00	8 710 849.00	73 793 769 750.34

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Future											
Mar 2015	ZAFR	Future	3,804	12.9430	13.2205	12.9110	12.9110	598	7,720,778.00		
Jun 2015	ZAFR	Future	6,502	13.1744	13.4748	0.0000	0.0000	0	0.00		
			<u>10,306</u>					<u>598.00</u>	<u>7,720,778.00</u>	<u>433 443.00</u>	<u>3 943 994 100.50</u>
		Total	10,306					598.00	7,720,778.00	433 443.00	3 943 994 100.50
Future											
Mar 2015	ZAGB	Future	33,736	17.3490	17.2469	17.3761	17.3006	836	14,470,505.60		
Jun 2015	ZAGB	Future	6,375	17.5808	17.4766	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,045	17.8341	17.7265	0.0000	0.0000	0	0.00		
			<u>41,156</u>					<u>836.00</u>	<u>14,470,505.60</u>	<u>4 546 278.00</u>	<u>66 348 065 335.30</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	66.1914	84.3804	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	145.0836	177.1948	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	20.2483	18.7678	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	13.9792	13.3873	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	8.6473	8.1899	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	98,318					836.00	14,470,505.60	5 427 492.00	66 546 317 541.73
Future											
Mar 2015	ZAJY	Future	3,831	0.0976	0.0977	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.0991	0.0992	0.0000	0.0000	0	0.00		
			<u>17,829</u>					<u>0.00</u>	<u>0.00</u>	<u>650 590.00</u>	<u>6 657 460 730.20</u>
		Total	17,829					0.00	0.00	650 590.00	6 657 460 730.20
Future											
Mar 2015	ZAKS	Future	8	0.1243	0.1241	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	144	0.1231	0.1200	0.0000	0.0000	288	3,608,640.00		
			<u>152</u>					<u>288.00</u>	<u>3,608,640.00</u>	<u>339.00</u>	<u>4 257 210.00</u>
		Total	152					288.00	3,608,640.00	339.00	4 257 210.00
Future											
Mar 2015	ZANN	Future	9,605	0.0595	0.0592	0.0000	0.0000	4,121	22,982,760.00		
Dec 2015	ZANN	Future	68,489	0.0569	0.0491	0.0000	0.0000	15,470	75,564,300.00		
			<u>78,094</u>					<u>19,591.00</u>	<u>98,547,060.00</u>	<u>202 136.00</u>	<u>1 236 019 160.00</u>
		Total	78,094					19,591.00	98,547,060.00	202 136.00	1 236 019 160.00
Future											
Mar 2015	ZAUM	Future	1,880	11.5283	11.4957	11.5521	11.5178	26	29,994,560.00		
Jun 2015	ZAUM	Future	187	11.6895	11.6560	0.0000	0.0000	0	0.00		

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	Sep 2015	ZAUM	Future	52	11.8636	11.8279	11.8673	11.8673	2	2,373,460.00		
				2,119					28.00	32,368,020.00	80 988.00	77 967 870 730.00
Option	Mar 2015	ZAUM	11.28 Call	420	34555.2874	32224.8053	0.0000	0.0000	0	0.00		
				420					0.00	0.00	4 103.00	137 198 464.38
			Total	2,539					28.00	32,368,020.00	85 091.00	78 105 069 194.38
Future	Mar 2015	ZAUS	Future	1,181,621	11.5283	11.4957	11.5746	11.5074	113,909	1,316,309,122.20		
	Jun 2015	ZAUS	Future	98,524	11.6895	11.6560	11.7350	11.6956	666	7,773,296.00		
	Sep 2015	ZAUS	Future	24,030	11.8636	11.8279	11.8900	11.8897	202	2,401,779.40		
	Dec 2015	ZAUS	Future	37,922	12.0263	11.9895	0.0000	0.0000	510	6,133,050.00		
				1,342,097					115,287.00	1,332,617,247.60	77 550 478.00	737 539 910 173.50
Option	Mar 2015	ZAUS	10.10 Put	69,965	1.8202	1.7895	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	10.32 Put	24,155	3.4630	3.5466	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	10.51 Put	23,800	6.0036	6.2178	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	10.70 Put	50,000	10.4551	11.0218	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	10.75 Put	5,000	12.1395	12.8543	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	10.79 Put	1,112	13.6932	14.5500	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	10.80 Put	9,300	14.1138	15.0101	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	10.90 Put	46,165	19.1528	20.5388	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.00 Call	20,000	557.4194	527.2816	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.00 Put	36,000	29.1194	31.5816	0.0000	0.0000	26,750	1,134,725.00		
	Mar 2015	ZAUS	11.25 Call	10,000	365.4818	341.2626	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.30 Put	12,500	104.3635	114.2867	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.35 Put	100	123.5529	135.0893	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.40 Call	150	273.0678	253.6626	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.40 Put	1,000	144.7678	157.9626	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.42 Put	500	153.8210	167.6857	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.46 Put	9,500	172.8923	188.0999	0.0000	0.0000	2,000	309,280.00		
	Mar 2015	ZAUS	11.50 Put	1,000	193.2345	209.7798	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.54 Call	9,300	203.1260	189.9226	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.55 Call	500	198.7139	186.2177	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.55 Put	200	220.4139	240.5177	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.60 Call	250	179.9560	168.7512	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.72 Put	7,500	333.5315	357.6507	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.75 Call	20,000	133.6640	125.7802	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.76 Call	10,000	131.0507	123.3614	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.85 Call	500	109.8262	103.7122	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.90 Call	100	99.6543	94.2999	0.0000	0.0000	0	0.00		
	Mar 2015	ZAUS	11.91 Put	7,500	479.4446	506.8334	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	12.00 Call	5,000	82.2638	78.2090	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	553.9638	582.5090	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	74.8574	71.3509	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	34.2215	33.3593	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	1005.9215	1037.6593	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	30.1672	29.5252	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	28.8034	28.2325	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	18.6700	17.4418	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	10.3247	9.6175	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	1.0919	1.1534	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	45.7814	48.1256	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	48.1202	50.6031	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	54.4002	57.2570	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	82.7561	87.2776	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	65,000	86.5244	91.2620	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	4,800	221.4796	236.4105	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	459.3514	442.4831	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	269.8514	286.4831	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	412.5952	397.3520	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	390.9573	376.4937	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	213.1066	206.3787	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	172.1375	166.7658	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	163.0409	157.9644	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	124.0095	119.7774	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	106.2758	102.5962	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	90.9694	87.7621	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	57.6186	59.9621	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1324.4997	1291.5755	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	121.9056	130.8470	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	989.8488	963.5107	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	49,545	126.2488	135.6107	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	176.2052	190.2267	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	206.9772	223.0061	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	304.5599	324.2410	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	325.2638	345.6016	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	470.4250	460.5970	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	346.9348	339.0330	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	258.1630	251.0316	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	218.2277	211.6069	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	105,000	169.1102	163.0280	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	156.1683	150.0364	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	154.6502	148.0501	0.0000	0.0000	0	0.00		

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Dec 2015	ZAUS	10.95 Call	4,331	1214.6936	1182.8026	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	138.3936	143.3026	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1177.0977	1145.8433	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1034.0910	1005.7007	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	903.2974	878.1812	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	379.4928	398.6709	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	405.5426	395.3267	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	389.6749	379.7007	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	374.9247	365.1652	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	341.3977	331.6625	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	250.6086	242.4490	0.0000	0.0000	0	0.00		
			<u>1,439,352</u>					<u>28,750.00</u>	<u>1,444,005.00</u>	<u>15 314 364.00</u>	<u>3 899 661 860.63</u>
	Total		2,781,449					144,037.00	1,334,061,252.60	92 864 842.00	741 439 572 034.13
Future											
Mar 2015	ZAZW	Future	12	1.7620	1.7471	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		3,609,280					200,819.00	1 846 583 924.70	125,330,386	1,049,420,040,550.67