



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	137.3387	148.5163	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	946.2300	998.2600	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	236.3599	332.1363	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	9.4074	11.8974	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1326.5074	1214.2974	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	159.9164	183.9579	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	11.5326	11.5641	0.0000	0.0000	2,688	31,019,588.70		
Jan 2015	DAUS	Future	268	11.5344	11.5641	0.0000	0.0000	114	1,318,603.80		
Feb 2015	DAUS	Future	1,405	11.5631	11.5947	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	681	11.5648	11.5755	0.0000	0.0000	681	7,882,915.50		
Feb 2015	DAUS	Future	2,671	11.5791	11.6109	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.5827	11.6145	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.6060	11.6381	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.6330	11.6653	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.6920	11.7245	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.7460	11.7788	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.7702	11.8032	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.8019	11.8351	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	11.8634	11.8970	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.9173	11.9515	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	11.9433	11.9778	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	11.9767	12.0116	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.0324	12.0679	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.0838	12.1198	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.1077	12.1439	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.1315	12.1680	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.2838	12.3213	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.4571	12.4949	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.6457	12.6840	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.8190	12.8577	0.0000	0.0000	0	0.00		
			<u>18,714</u>					<u>3,483.00</u>	<u>40,221,108.00</u>	<u>2 761 240.00</u>	<u>26 503 294 863.40</u>

Option

Jan 2015	DAUS	11.62 Call	10,000	27.7618	39.0864	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	23.4219	33.3787	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	3.3176	5.1645	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	20.0155	21.9901	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	148.8736	165.5846	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.5766	1.1534	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	13.2678	14.8900	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	29.0340	25.2311	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	48.0577	42.0694	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	244.4825	259.9265	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	173.0020	183.3988	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	0.9234	3.8951	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	63.7123	57.1397	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	96.4478	99.8564	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	21.4057	21.1706	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	69.9659	65.6556	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	200.9035	209.1270	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	19.6828	20.1503	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	35.2976	34.3029	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	52.0345	50.3541	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	88.5543	85.2952	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	297.7235	308.9771	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	218.5099	225.5569	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	37.4889	38.2298	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	48.7964	47.4235	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	106.4559	103.3254	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	230.0208	235.8863	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	47.8548	48.6712	0.0000	0.0000	0	0.00		

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Jul 2015	DAUS	10.80 Put	300	60.7359	59.4384	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	121.5522	118.9080	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	247.1557	252.4878	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	63.2485	62.6320	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	70.7184	69.4956	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	136.7118	134.1789	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	257.8281	262.0529	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	68.9886	72.1622	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	77.6588	78.0308	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	149.8721	146.8033	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	224.0749	217.2306	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	267.8889	271.0208	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	194.8585	195.3767	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	83.9267	82.7752	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	86.5065	87.3054	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	159.9126	157.5808	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	276.8813	279.1508	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	99.5371	97.6811	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	94.9275	93.6296	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	168.0810	163.7550	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	286.5706	289.4824	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	102.2223	101.3921	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	102.0641	98.7722	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	173.5800	167.3434	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	293.7296	297.5967	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	100.2773	100.6218	0.0000	0.0000	0	0.00		
			<u>89,950</u>					<u>0.00</u>	<u>0.00</u>	<u>4 771 669.00</u>	<u>373 489 306.43</u>
	Total		108,664					3,483.00	40,221,108.00	7 532 909.00	26 876 784 169.83
Future											
Mar 2015	EUUS	Future	358	1.1313	1.1381	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.1324	1.1391	0.0000	0.0000	0	0.00		
			<u>558</u>					<u>0.00</u>	<u>0.00</u>	<u>14 545.00</u>	<u>196 032 652.00</u>
	Total		558					0.00	0.00	14 545.00	196 032 652.00
Future											
Mar 2015	ZAAD	Future	9,262	9.2097	9.2467	9.2233	9.2058	300	2,764,910.00		
Jun 2015	ZAAD	Future	10,245	9.2848	9.3221	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	750	9.3696	9.4076	9.4465	9.4465	10	94,465.00		
			<u>20,257</u>					<u>310.00</u>	<u>2,859,375.00</u>	<u>2 478 207.00</u>	<u>19 577 858 845.60</u>
Option											
Mar 2015	ZAAD	9.00 Put	5,000	106.9432	95.6315	0.0000	0.0000	0	0.00		

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Mar 2015	ZAAD	9.40 Put	201	313.7118	288.5934	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	55.2795	60.9389	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	13.1823	13.3112	0.0000	0.0000	0	0.00		
			5,603					0.00	0.00	9 118.00	881 902.66
		Total	25,860					310.00	2,859,375.00	2 487 325.00	19 578 740 748.26
Future											
Mar 2015	ZACA	Future	140	9.3230	9.3827	0.0000	0.0000	0	0.00		
			140					0.00	0.00	28 496.00	218 747 673.10
		Total	140					0.00	0.00	28 496.00	218 747 673.10
Future											
Mar 2015	ZAEU	Future	96,046	13.1386	13.2538	13.2255	13.1700	9,485	125,898,207.80		
Jun 2015	ZAEU	Future	69,181	13.3347	13.4520	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	6,707	13.5526	13.6735	0.0000	0.0000	12	163,020.00		
			171,934					9,497.00	126,061,227.80	5 949 918.00	74 368 539 619.30
Option											
Mar 2015	ZAEU	12.45 Put	15,500	31.1084	22.6872	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	12.85 Call	35,000	406.9952	492.8855	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.00 Put	10,000	176.4332	137.4706	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	416.2456	343.9304	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	740.1722	647.2173	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	919.5393	819.6001	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	937.8570	837.3993	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	1152.2259	1046.9394	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	15.4431	18.4194	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	14.5617	17.2841	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	11.6222	13.5207	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	11.2505	13.0479	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	10.8943	12.5954	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	10.7789	12.4489	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	10.3333	11.8841	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	8.9549	10.1462	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	131.2694	114.1825	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	473.2996	416.4681	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	294.6745	338.2484	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	98.4147	110.7969	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	810.3968	739.9801	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	262.3399	281.1298	0.0000	0.0000	0	0.00		
			309,265					0.00	0.00	2 835 245.00	406 095 828.74
		Total	481,199					9,497.00	126,061,227.80	8 785 163.00	74 774 635 448.04

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Future											
Mar 2015	ZAFR	Future	3,031	12.8548	12.9889	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,502	13.0833	13.2174	0.0000	0.0000	0	0.00		
			<u>9,533</u>					<u>0.00</u>	<u>0.00</u>	<u>434 989.00</u>	<u>3 964 078 186.50</u>
		Total	9,533					0.00	0.00	434 989.00	3 964 078 186.50
Future											
Mar 2015	ZAGB	Future	33,509	17.6212	17.6772	17.6922	17.6252	562	9,907,033.50		
Jun 2015	ZAGB	Future	6,360	17.8570	17.9144	17.8600	17.8600	10	178,600.00		
Sep 2015	ZAGB	Future	1,045	18.1132	18.1731	0.0000	0.0000	0	0.00		
			<u>40,914</u>					<u>572.00</u>	<u>10,085,633.50</u>	<u>4 552 834.00</u>	<u>66 462 518 343.40</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	25.6009	26.1989	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	69.5780	63.8829	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	90.3690	99.0941	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	35.8232	38.4164	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	23.8473	25.1125	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	13.9194	14.3209	0.0000	0.0000	0	0.00		
			<u>64,662</u>					<u>0.00</u>	<u>0.00</u>	<u>918 714.00</u>	<u>200 733 431.43</u>
		Total	105,576					572.00	10,085,633.50	5 471 548.00	66 663 251 774.83
Future											
Mar 2015	ZAJY	Future	3,831	0.0986	0.0992	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1001	0.1008	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	0.1254	0.1257	0.0000	0.0000	0	0.00		
Dec 2015	ZAKS	Future	144	0.1230	0.1227	0.0000	0.0000	0	0.00		
			<u>152</u>					<u>0.00</u>	<u>0.00</u>	<u>339.00</u>	<u>4 257 210.00</u>
		Total	152					0.00	0.00	339.00	4 257 210.00
Future											
Mar 2015	ZANN	Future	10,840	0.0593	0.0597	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	70,294	0.0498	0.0494	0.0000	0.0000	3,610	17,472,400.00		
			<u>81,134</u>					<u>3,610.00</u>	<u>17,472,400.00</u>	<u>205 746.00</u>	<u>1 253 491 560.00</u>
		Total	81,134					3,610.00	17,472,400.00	205 746.00	1 253 491 560.00
Future											
Mar 2015	ZAUM	Future	1,906	11.6132	11.6453	11.6543	11.6189	49	57,010,450.00		

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Jun 2015	ZAUM	Future	201	11.7758	11.8088	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	135	11.9507	11.9853	0.0000	0.0000	0	0.00		
			<u>2,242</u>					<u>49.00</u>	<u>57,010,450.00</u>	<u>81 286.00</u>	<u>78 318 692 930.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	40215.4874	42500.3274	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		<u>2,662</u>					<u>49.00</u>	<u>57,010,450.00</u>	<u>85 389.00</u>	<u>78 455 891 394.38</u>
Future											
Mar 2015	ZAUS	Future	1,206,397	11.6132	11.6453	11.6594	11.6001	39,274	457,067,726.40		
Jun 2015	ZAUS	Future	98,714	11.7758	11.8088	11.8222	11.8124	110	1,300,344.00		
Sep 2015	ZAUS	Future	24,045	11.9507	11.9853	11.9663	11.9532	30	358,878.50		
Dec 2015	ZAUS	Future	38,642	12.1131	12.1495	0.0000	0.0000	0	0.00		
			<u>1,367,798</u>					<u>39,414.00</u>	<u>458,726,948.90</u>	<u>77 676 983.00</u>	<u>739 013 786 766.50</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	1.2739	2.3270	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	2.4674	4.1416	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	4.2989	6.8060	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	7.1951	9.1942	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	8.2802	10.0165	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	9.2786	10.7512	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	9.5488	10.9464	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	12.7818	13.2082	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	630.4603	661.4835	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	17.2603	16.1835	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	424.0720	447.4967	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	74.7277	65.0921	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	90.5362	79.9514	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	321.5555	342.1390	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Put	0	108.3555	96.8390	0.0000	0.0000	1,000	82,730.00		
Mar 2015	ZAUS	11.42 Put	500	116.0547	104.1705	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	132.4364	119.8335	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	242.3314	260.4378	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	237.2823	255.2194	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	174.0823	159.9194	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	213.2331	230.3446	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	275.4819	255.4488	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	159.0984	170.3670	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	156.0305	167.0394	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	131.0616	139.9001	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	119.0661	126.8257	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	413.6130	389.0676	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	98.5223	104.3947	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	485.3223	459.0947	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	89.7574	94.8136	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	41.3217	41.1195	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	928.1217	895.8195	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	36.4734	35.7126	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	34.8422	33.9023	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	23.8514	23.6537	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	13.2595	14.7382	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	1.1759	2.2858	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	35.7643	34.9247	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	37.7322	36.7897	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	43.0456	41.8186	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	67.4452	64.8437	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	65,000	70.7273	67.9363	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	3,800	184.4111	175.0076	0.0000	0.0000	1,000	157,110.00		
Jun 2015	ZAUS	11.48 Call	1,600	515.6257	537.3248	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	505.0003	526.2128	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	229.2003	217.4128	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	454.9047	473.6679	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	431.6952	449.2239	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	233.0797	239.8262	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	187.7493	192.1850	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	177.5815	181.5396	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	135.2308	137.2336	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	115.3507	116.7418	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	98.2038	99.0991	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	51.1601	51.7688	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1404.9705	1440.2463	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	106.3844	104.5830	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1061.1076	1093.8249	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	49,545	110.4076	108.5249	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	157.0097	154.1609	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	181.9975	178.6214	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	266.8574	255.9572	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	286.3089	274.7185	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	505.0796	520.0961	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	370.6477	379.0616	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	273.9466	277.9059	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	231.3086	233.9478	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	105,000	177.5582	178.0032	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	158.4657	158.1451	0.0000	0.0000	0	0.00		

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Sep 2015	ZAUS	14.58 Call	22,320	153.7181	150.7943	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1286.1715	1317.8364	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	123.0715	118.3364	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1247.4431	1278.8044	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1099.5462	1129.6209	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	963.4157	992.0908	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	341.7329	327.0568	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	427.5178	435.3575	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	410.4952	417.6707	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	394.6627	401.2140	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	359.4223	365.2038	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	262.5108	264.6103	0.0000	0.0000	0	0.00		
			<u>1,475,702</u>					<u>2,000.00</u>	<u>239,840.00</u>	<u>15 382 314.00</u>	<u>3 903 994 651.63</u>
	Total		2,843,500					41,414.00	458,966,788.90	93 059 297.00	742 917 781 418.13
Future											
Mar 2015	ZAZW	Future	12	1.7440	1.7466	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		3,697,849					58,935.00	712 676 983.20	125,652,681	1,052,429,703,629.97