



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	189.0405	161.8645	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	3.7010	12.0305	0.0000	0.0000	0	0.00		
Jan 2015	DAEU	13.57 Call	5,000	46.0790	67.8041	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	33.7349	35.3164	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1003.3349	982.1164	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	242.8536	234.9649	0.0000	0.0000	0	0.00		
			<u>21,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10 000.00</u>	<u>1 300 000.00</u>
		Total	21,000					0.00	0.00	10 000.00	1 300 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	695.9253	733.8194	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	967.0634	1011.5176	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	1095.4187	1141.0773	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	0.0141	0.0199	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	0.0846	0.0638	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	0.0883	0.0657	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	11.5884	11.5205	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.5918	11.5241	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,405	11.6205	11.5546	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.6360	11.5711	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	974	11.6398	11.5748	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.6643	11.5991	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	Future	2,853	11.6930	11.6272	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.7565	11.6880	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8121	11.7438	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.8370	11.7688	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	11.8696	11.8015	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	11.9330	11.8653	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	11.9890	11.9219	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.0160	11.9493	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.0508	11.9844	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.1086	12.0430	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.1623	12.0975	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.1872	12.1227	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.2121	12.1480	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.3769	12.3150	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.5665	12.5066	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.7729	12.7152	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	12.9625	12.9068	0.0000	0.0000	0	0.00		
			<u>21,299</u>					<u>0.00</u>	<u>0.00</u>	<u>2 750 502.00</u>	<u>26 379 917 067.00</u>

Option

Jan 2015	DAUS	11.53 Put	4,000	8.4025	59.8529	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.63 Call	5,000	48.3989	32.9211	0.0000	0.0000	0	0.00
Jan 2015	DAUS	10.80 Put	300	1.1641	1.5774	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.15 Put	250	9.2993	13.0469	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.45 Call	250	187.5035	140.5498	0.0000	0.0000	0	0.00
Jan 2015	DAUS	14.27 Call	300	0.0911	0.0983	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.62 Call	10,000	98.3708	73.8147	0.0000	0.0000	0	0.00
Jan 2015	DAUS	11.64 Call	10,000	90.6093	67.7423	0.0000	0.0000	0	0.00
Feb 2015	DAUS	10.80 Put	300	7.3945	7.3957	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.15 Put	250	27.5415	36.6670	0.0000	0.0000	0	0.00
Feb 2015	DAUS	11.60 Call	250	207.0303	174.5926	0.0000	0.0000	0	0.00
Feb 2015	DAUS	14.50 Call	300	0.6386	0.7675	0.0000	0.0000	0	0.00
Mar 2015	DAUS	10.80 Put	300	17.9962	19.8712	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.04 Put	2,083	39.5329	44.2744	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.15 Put	250	57.3861	66.7728	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.61 Call	2,083	301.7906	262.4751	0.0000	0.0000	0	0.00
Mar 2015	DAUS	11.81 Call	250	218.4621	189.4826	0.0000	0.0000	0	0.00
Mar 2015	DAUS	14.85 Call	300	1.7403	1.4173	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.20 Put	22,187	72.9845	83.4920	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.24 Call	22,187	125.0107	107.5843	0.0000	0.0000	0	0.00
Apr 2015	DAUS	10.80 Put	300	31.0145	33.3778	0.0000	0.0000	0	0.00
Apr 2015	DAUS	11.15 Put	250	80.3095	89.3277	0.0000	0.0000	0	0.00
Apr 2015	DAUS	12.00 Call	250	246.2465	216.9480	0.0000	0.0000	0	0.00

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Apr 2015	DAUS	15.15 Call	300	29.4374	25.7810	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	44.3498	47.2829	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	61.9511	66.3154	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	98.5691	105.9969	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	347.8267	314.2630	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	257.9339	232.3493	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	49.5557	43.4742	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	56.4431	60.2211	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	114.1336	122.0551	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	264.7955	242.5679	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	59.5767	53.2906	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	67.2393	72.0981	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	130.6466	137.6667	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	281.6703	259.9676	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	78.2773	68.7449	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	76.3138	81.8239	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	144.4809	151.6064	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	292.4094	269.7809	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	87.0088	73.8979	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	85.3152	88.4057	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	155.2825	163.4594	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	227.8501	238.8867	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	303.6063	279.0160	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	222.0143	203.1934	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	100.1243	88.7706	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	94.5861	97.4707	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	165.0439	172.8825	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	313.2318	288.0542	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	121.5991	104.5180	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	103.5878	105.6830	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	173.0432	179.8683	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	320.3627	296.1791	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	116.3325	106.1420	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	111.3494	112.6823	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	178.6600	184.5409	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	325.2959	302.0093	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	114.7138	103.2421	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	121,349					0.00	0.00	7 514 171.00	26 752 795 973.43

Future

Mar 2015	EUUS	Future	203	1.1557	1.1641	0.0000	0.0000	0	0.00
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Jun 2015	EUUS	Future	150	1.1570	1.1653	0.0000	0.0000	0	0.00		
			353					0.00	0.00	13 986.00	189 691 618.00
		Total	353					0.00	0.00	13 986.00	189 691 618.00
Future											
Mar 2015	ZAAD	Future	23,075	9.5047	9.4901	9.5100	9.5100	20	190,200.00		
Jun 2015	ZAAD	Future	7,770	9.5844	9.5684	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	750	9.6718	9.6575	9.6845	9.6845	65	629,492.50		
			31,595					85.00	819,692.50	2 458 046.00	19 387 335 295.60
Option											
Mar 2015	ZAAD	9.40 Put	201	139.2876	141.2721	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	115.7409	107.6787	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	29.1910	26.0006	0.0000	0.0000	0	0.00		
			603					0.00	0.00	4 118.00	654 052.66
		Total	32,198					85.00	819,692.50	2 462 164.00	19 387 989 348.26
Future											
Mar 2015	ZAEU	Future	88,675	13.4887	13.5113	13.5758	13.5200	13,055	176,520,093.00		
Jun 2015	ZAEU	Future	19,930	13.7018	13.7210	13.7923	13.7410	785	10,809,677.00		
Sep 2015	ZAEU	Future	6,707	13.9332	13.9543	14.0235	13.9609	75	1,048,632.50		
			115,312					13,915.00	188,378,402.50	5 737 592.00	71 570 838 874.40
Option											
Mar 2015	ZAEU	13.40 Put	35,000	234.5890	213.9719	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	485.6322	460.5902	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	639.9011	614.2615	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	656.0681	630.4017	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	850.0943	824.4192	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	33.6470	31.8325	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	31.6242	29.8867	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	24.8691	23.4150	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	24.0142	22.5995	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	23.1952	21.8183	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	22.9294	21.5655	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	21.9051	20.5898	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	18.7396	17.5835	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	307.0322	284.1155	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	143.1989	136.6671	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	612.3720	569.6080	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	331.6861	317.5114	0.0000	0.0000	0	0.00		
			273,565					0.00	0.00	2 739 045.00	384 817 418.74
		Total	328,877					13,915.00	188,378,402.50	8 476 637.00	71 955 656 293.14

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Future											
Mar 2015	ZAFR	Future	3,169	13.6543	13.1314	13.5430	13.2796	48	643,911.00		
Jun 2015	ZAFR	Future	6,502	13.9044	13.3589	0.0000	0.0000	0	0.00		
			<u>9,671</u>					<u>48.00</u>	<u>643,911.00</u>	<u>432 622.00</u>	<u>3 933 313 339.80</u>
		Total	9,671					48.00	643,911.00	432 622.00	3 933 313 339.80
Future											
Mar 2015	ZAGB	Future	32,827	17.6705	17.6264	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	6,057	17.9169	17.8698	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	1,020	18.1803	18.1365	0.0000	0.0000	0	0.00		
			<u>39,904</u>					<u>0.00</u>	<u>0.00</u>	<u>4 536 481.00</u>	<u>66 175 379 390.50</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	48.5510	45.6145	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	97.1002	94.0124	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	47.5560	41.9398	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	29.5105	28.6583	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	16.9293	17.1987	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	97,066					0.00	0.00	5 417 695.00	66 373 631 596.93
Future											
Mar 2015	ZAJY	Future	3,831	0.0998	0.0994	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1013	0.1009	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	0.1259	0.1255	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	3,620	0.0583	0.0586	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	60,754	0.0551	0.0556	0.0000	0.0000	0	0.00		
			<u>64,374</u>					<u>0.00</u>	<u>0.00</u>	<u>182 545.00</u>	<u>1 137 472 100.00</u>
		Total	64,374					0.00	0.00	182 545.00	1 137 472 100.00
Future											
Mar 2015	ZAUM	Future	1,589	11.6718	11.6066	11.6896	11.6477	63	73,514,640.00		
Jun 2015	ZAUM	Future	153	11.8428	11.7746	11.8442	11.8280	37	43,807,390.00		
Sep 2015	ZAUM	Future	43	12.0237	11.9571	12.0386	12.0150	37	44,481,830.00		

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		1,785					137.00	161,803,860.00	80 094.00	76 927 892 200.00
Option										
	Mar 2015 ZAUM	11.28 Call	420	46742.4214	41612.8650	0.0000	0.0000	0	0.00	
			420					0.00	0.00	4 103.00
	Total		2,205					137.00	161,803,860.00	84 197.00
Future										
	Mar 2015 ZAUS	Future	1,145,124	11.6718	11.6066	11.6800	11.6182	8,488	98,905,417.20	
	Jun 2015 ZAUS	Future	68,585	11.8428	11.7746	11.8432	11.8280	1,275	15,086,111.90	
	Sep 2015 ZAUS	Future	26,168	12.0237	11.9571	12.0208	12.0000	1,570	18,863,635.00	
	Dec 2015 ZAUS	Future	36,332	12.1930	12.1286	0.0000	0.0000	0	0.00	
			1,276,209					11,333.00	132,855,164.10	77 123 332.00
Option										
	Mar 2015 ZAUS	10.10 Put	69,965	2.3233	2.2614	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	10.32 Put	24,155	3.7105	3.6796	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	10.51 Put	23,800	5.7294	6.0667	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	10.70 Put	50,000	10.3208	11.3154	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	10.75 Put	5,000	12.0412	13.3113	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	10.79 Put	1,112	13.6183	15.1499	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	10.80 Put	9,300	14.0436	15.6466	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	10.90 Put	46,165	19.0743	21.5586	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.00 Call	25,000	697.6432	636.1759	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.25 Call	10,000	489.7087	437.9117	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.30 Put	12,500	81.0917	96.4219	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.40 Call	150	384.2630	338.5500	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.40 Put	1,500	112.4630	131.9500	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.42 Put	500	119.5675	139.9229	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.46 Put	14,000	134.6227	156.7471	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.50 Put	1,000	150.8167	174.7382	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.54 Call	9,300	299.9558	260.4944	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.55 Call	500	294.4691	255.4636	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.55 Put	200	172.6691	198.8636	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.60 Call	250	268.1008	231.3821	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.72 Put	7,500	263.5091	299.7603	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.75 Call	20,000	204.2161	176.5273	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.85 Call	500	171.1669	147.3970	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	11.91 Put	7,500	392.1913	435.7530	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	12.00 Call	5,000	131.5055	112.7653	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	12.00 Put	800	459.7055	506.1653	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	12.05 Call	1,000	120.5384	103.2547	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	12.50 Call	10,000	57.9416	49.5931	0.0000	0.0000	0	0.00	
	Mar 2015 ZAUS	12.50 Put	300	886.1416	942.9931	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	12.58 Call	50,000	51.4665	44.0546	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	49.2708	42.1788	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	36.5739	30.7282	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	25.3079	20.8960	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	4.3586	3.2956	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	43.4852	46.3380	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	45.5833	48.5537	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	51.1935	54.4797	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	76.2503	80.9386	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	79.5541	84.4280	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	4,800	185.1369	204.4138	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	570.0049	523.4993	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	227.2049	248.8993	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	516.8151	472.7102	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	491.9504	449.0304	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	270.6397	246.3182	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	218.7426	198.9883	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	207.0161	188.3856	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	157.6156	143.5506	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	135.1305	122.9220	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	115.3180	105.0307	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	57.2089	58.9026	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1484.3892	1419.6185	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	112.8146	119.0067	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1140.5299	1080.3152	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	44,545	116.8299	123.2152	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	187.4479	197.1075	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	15,000	264.3962	282.3565	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	283.0060	301.7238	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	563.3511	524.1294	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	416.7382	385.9548	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	309.8008	285.8063	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	105,000	202.3467	185.5943	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	180.6359	165.5813	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	172.7090	160.7630	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1373.6433	1310.8823	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	130.6433	132.2823	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1331.5503	1272.5510	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1183.7720	1126.1449	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1047.3469	991.2762	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	334.6223	349.5477	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	473.1752	441.0148	0.0000	0.0000	0	0.00		

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Dec 2015	ZAUS	13.10	Call	13,248	454.4102	423.3290	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.20	Call	677	436.9055	406.8519	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	13.44	Call	40,051	399.0579	370.7658	0.0000	0.0000	0	0.00
Dec 2015	ZAUS	14.37	Call	580	290.9624	269.6332	0.0000	0.0000	0	0.00
				<u>1,390,602</u>					<u>0.00</u>	<u>0.00</u>
				Total	2,666,811				11,333.00	132,855,164.10
									15 208 463.00	3 881 635 329.13
									92 331 795.00	736 459 124 666.33
Future										
Mar 2015	ZAZW	Future		12	1.7381	1.7154	0.0000	0.0000	0	0.00
				<u>12</u>					<u>0.00</u>	<u>0.00</u>
				Total	12				0.00	0.00
									51.00	451 622.00
									51.00	451 622.00
Grand Total				3,405,195					25,518.00	484 501 030.10
									124,604,399	1,040,836,040,611.17