



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-December-2014

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2014	CAFC	Future	0	0.0000	(0.0001)	0.0000	0.0000	1,942	0.00		
			<u>0</u>					<u>1,942.00</u>	<u>0.00</u>	<u>8,854.00</u>	<u>-456,706.08</u>
		Total	0					1,942.00	0.00	8,854.00	-456,706.08
Future											
Dec 2014	CAFE	Future	0	1472.0000	1386.6238	0.0000	0.0000	26,600	39,155,200.00		
			<u>0</u>					<u>26,600.00</u>	<u>39,155,200.00</u>	<u>53,200.00</u>	<u>56,812,426.30</u>
		Total	0					26,600.00	39,155,200.00	53,200.00	56,812,426.30
Future											
Dec 2014	CAFH	Future	0	1572.0000	1486.6238	0.0000	0.0000	1,735	2,727,420.00		
			<u>0</u>					<u>1,735.00</u>	<u>2,727,420.00</u>	<u>6,636.00</u>	<u>6,540,475.51</u>
		Total	0					1,735.00	2,727,420.00	6,636.00	6,540,475.51
Future											
Dec 2014	CAFK	Future	0	1372.0000	1286.6239	0.0000	0.0000	1,871	2,567,012.00		
			<u>0</u>					<u>1,871.00</u>	<u>2,567,012.00</u>	<u>8,782.00</u>	<u>7,535,120.62</u>
		Total	0					1,871.00	2,567,012.00	8,782.00	7,535,120.62
Future											
Mar 2015	CAFZ	Future	10,000	340.3359	297.0562	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>10,000.00</u>	<u>1,354,800.00</u>
		Total	10,000					0.00	0.00	10,000.00	1,354,800.00
Future											
Jan 2015	CAGB	Future	5,000	211.1071	170.8517	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5,000.00</u>	<u>643,500.00</u>
		Total	5,000					0.00	0.00	5,000.00	643,500.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Dec 2014	DAEU	Future	5,000	14.6454	14.4696	0.0000	0.0000	5,000	72,226,500.00		
			<u>5,000</u>					<u>5,000.00</u>	<u>72,226,500.00</u>	<u>87,500.00</u>	<u>1,080,822,600.00</u>
Option											
Dec 2014	DAEU	14.34 Call	5,000	326.4937	187.7504	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	475.9820	375.5721	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	170.3820	247.1721	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	794.0486	685.0573	0.0000	0.0000	0	0.00		
			<u>11,000</u>					<u>0.00</u>	<u>0.00</u>	<u>231,000.00</u>	<u>19,321,019.10</u>
	Total		16,000					5,000.00	72,226,500.00	318,500.00	1,100,143,619.10
Option											
Jan 2015	DAGB	18.22 Put	9,605	182.9729	258.6256	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	318.2311	421.1074	0.0000	0.0000	2,333	1,196,759.01		
Jan 2015	DAGB	18.63 Put	2,416	396.6750	510.4514	0.0000	0.0000	6,763	4,083,296.51		
Jan 2015	DAGB	21.04 Call	9,605	6.2738	4.3542	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	2.9797	2.1293	0.0000	0.0000	1,636	376.28		
Jan 2015	DAGB	21.72 Call	2,416	2.9184	2.0874	0.0000	0.0000	4,522	1,040.06		
			<u>33,442</u>					<u>15,254.00</u>	<u>5,281,471.86</u>	<u>27,697.00</u>	<u>22,161,429.96</u>
	Total		33,442					15,254.00	5,281,471.86	27,697.00	22,161,429.96
Future											
Dec 2014	DAUS	Future	440	11.6833	11.5976	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	3,432	11.7583	11.6734	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.8133	11.7276	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.8173	11.7315	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.8432	11.7870	0.0000	0.0000	340	4,007,580.00		
Mar 2015	DAUS	Future	2,685	11.8737	11.7866	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.9392	11.8511	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.9986	11.9095	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	12.0252	11.9638	0.0000	0.0000	288	3,445,574.40		
Jun 2015	DAUS	Future	1,636	12.0605	11.9706	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.1300	12.0391	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.1911	12.0992	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.2206	12.1605	0.0000	0.0000	285	3,465,742.50		
Sep 2015	DAUS	Future	250	12.2592	12.1660	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.3243	12.2290	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.3850	12.2879	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.4132	12.3440	0.0000	0.0000	276	3,406,944.00		
Dec 2015	DAUS	Future	250	12.4412	12.3427	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.6112	12.5355	0.0000	0.0000	272	3,409,656.00		
Jun 2016	DAUS	Future	264	12.6130	13.3000	0.0000	0.0000	264	3,360,852.00		

<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>
Sep 2016	DAUS	Future	259	12.6151	13.3000	0.0000	0.0000	259	3,350,553.50		
			<u>19,936</u>					<u>1,984.00</u>	<u>24,446,902.40</u>	<u>2,708,266.00</u>	<u>25,888,577,659.10</u>
Option											
Dec 2014	DAUS	10.80 Put	500	0.1217	0.3326	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.12 Call	13,000	556.5352	473.3853	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	1.0301	3.8674	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	8.1198	5.1250	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.0307	0.0135	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.42 Put	1,500	18.2649	35.5574	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	7.0682	9.9460	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	371.8321	296.9160	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	16.1321	25.5160	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.40 Call	5,000	316.5619	245.2360	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.68 Call	5,000	115.5852	81.6006	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.04 Call	5,000	679.1670	594.2254	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.28 Put	2,000	26.2575	33.7576	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Call	2,000	356.7628	287.2720	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Put	2,000	46.0628	61.0720	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.58 Put	1,500	96.0138	127.4806	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	7.9225	10.7212	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	20.8067	33.6427	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	390.9193	333.1370	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	1.4148	1.3617	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	292.4761	244.9016	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	281.4956	235.0069	0.0000	0.0000	10,000	2,260,000.00		
Feb 2015	DAUS	10.80 Put	300	14.0088	17.3555	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	42.2530	54.9930	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	385.1808	334.2341	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	7.9205	6.2032	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	20.7341	26.7303	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	44.2321	54.7144	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	60.4592	73.6018	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	463.8561	410.3679	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	363.0417	316.8750	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	29.7781	27.1015	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	71.7159	86.0606	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	230.4176	200.7720	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	31.8380	38.4582	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	75.2235	88.9822	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	363.9023	323.7273	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	56.6027	50.2138	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	40.1303	47.4896	0.0000	0.0000	0	0.00		

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May 2015	DAUS	10.94 Put	3,655	55.5052	64.9087	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	87.1513	100.3374	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	469.5768	421.9052	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	358.6827	321.3827	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	80.8623	70.7335	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	49.8014	55.4269	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	97.9379	110.9852	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	351.1852	316.7603	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	93.8625	77.4228	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	58.1232	62.5027	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	107.8389	120.7539	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	354.9248	322.7087	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	111.4834	91.1958	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	64.8172	68.2214	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	114.4352	126.6257	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	351.5325	321.5194	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	114.3694	98.0579	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	70.7051	73.1431	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	119.7219	130.8134	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	179.9095	0.0000	0.0000	0.0000	1,000	220,220.00		
Sep 2015	DAUS	13.27 Call	250	351.3037	322.1468	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	256.1854	0.0000	0.0000	0.0000	1,000	222,160.00		
Sep 2015	DAUS	16.80 Call	300	127.8669	104.6326	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	75.8521	77.3348	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	124.6894	132.6673	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	355.0853	324.1518	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	144.5676	123.6722	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	80.9914	79.0157	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	124.7979	134.8292	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	356.3584	324.2297	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	137.9984	117.8280	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	85.2909	81.9588	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	129.5754	136.6262	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	355.5921	323.0815	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	137.4539	113.1915	0.0000	0.0000	0	0.00		
			<u>160,050</u>					<u>12,000.00</u>	<u>2,702,380.00</u>	<u>4,741,169.00</u>	<u>370,805,299.43</u>
		Total	179,986					13,984.00	27,149,282.40	7,449,435.00	26,259,382,958.53

Future

Dec 2014	EUUS	Future	0	1.2451	1.2391	1.2410	1.2410	60	744,600.00		
Mar 2015	EUUS	Future	60	1.2458	1.2398	1.2421	1.2421	60	745,260.00		
Jun 2015	EUUS	Future	200	1.2468	1.2408	0.0000	0.0000	0	0.00		

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			260				120.00	1,489,860.00	13,396.00	182,690,761.00
	Total	260					120.00	1,489,860.00	13,396.00	182,690,761.00
Future										
	Dec 2014 ZAAD	Future	0	9.6308	9.5829	9.6504	9.6048	9,351	90,058,915.80	
	Mar 2015 ZAAD	Future	22,001	9.7142	9.6651	9.7276	9.6782	1,140	11,064,496.00	
	Jun 2015 ZAAD	Future	7,620	9.8041	9.7524	0.0000	0.0000	50	488,120.00	
	Sep 2015 ZAAD	Future	600	9.9082	9.8537	0.0000	0.0000	0	0.00	
			30,221					10,541.00	101,611,531.80	2,449,040.00
										19,301,860,344.70
Option										
	Mar 2015 ZAAD	9.40 Put	201	95.5777	0.0000	0.0000	0.0000	201	18,648.78	
	Mar 2015 ZAAD	9.70 Call	201	227.6542	0.0000	0.0000	0.0000	201	44,851.14	
	Mar 2015 ZAAD	10.20 Call	201	83.0134	0.0000	0.0000	0.0000	201	10,403.76	
			603					603.00	73,903.68	4,118.00
	Total	30,824						11,144.00	101,685,435.48	2,453,158.00
										19,302,514,397.36
Future										
	Mar 2015 ZACA	Future	75	10.2258	10.1911	0.0000	0.0000	0	0.00	
			75					0.00	0.00	28,281.00
	Total	75						0.00	0.00	28,281.00
										216,715,558.10
Future										
	Dec 2014 ZAEU	Future	0	14.5323	14.3618	14.5059	14.3781	23,543	340,527,708.90	
	Mar 2015 ZAEU	Future	75,597	14.7648	14.5860	14.7650	14.6249	1,378	20,281,635.50	
	Jun 2015 ZAEU	Future	11,094	15.0011	14.8172	0.0000	0.0000	0	0.00	
	Sep 2015 ZAEU	Future	6,713	15.2671	15.0786	15.1108	15.1108	6,708	101,455,468.30	
			93,404					31,629.00	462,264,812.70	5,690,822.00
										70,922,922,316.00
Option										
	Mar 2015 ZAEU	13.40 Put	35,000	13.7087	25.2752	0.0000	0.0000	0	0.00	
	Mar 2015 ZAEU	13.80 Put	15,000	43.2604	69.6399	0.0000	0.0000	0	0.00	
	Mar 2015 ZAEU	14.00 Put	12,800	71.2531	115.2335	0.0000	0.0000	0	0.00	
	Mar 2015 ZAEU	14.02 Put	8,500	75.4755	120.9384	0.0000	0.0000	0	0.00	
	Mar 2015 ZAEU	15.00 Call	713	284.3215	225.2737	0.0000	0.0000	0	0.00	
	Mar 2015 ZAEU	15.05 Call	14,500	269.3474	212.9537	0.0000	0.0000	0	0.00	
	Mar 2015 ZAEU	15.25 Call	7,000	217.4717	170.4880	0.0000	0.0000	0	0.00	
	Mar 2015 ZAEU	15.28 Call	5,700	210.6895	164.9612	0.0000	0.0000	0	0.00	
	Mar 2015 ZAEU	15.31 Call	8,500	204.1467	159.6354	0.0000	0.0000	0	0.00	
	Mar 2015 ZAEU	15.36 Call	32,000	193.7438	151.2224	0.0000	0.0000	0	0.00	
	Mar 2015 ZAEU	15.50 Call	7,100	167.7006	130.7142	0.0000	0.0000	0	0.00	
	Jun 2015 ZAEU	13.40 Put	7,300	41.7391	60.5412	0.0000	0.0000	0	0.00	
	Jun 2015 ZAEU	15.35 Call	7,300	420.2506	357.3440	0.0000	0.0000	0	0.00	

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Dec 2015	ZAEU	13.90 Put	6,076	126.8097	177.7209	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	561.6183	505.8432	0.0000	0.0000	0	0.00		
			173,565					0.00	0.00	2,639,045.00	361,554,818.74
	Total		266,969					31,629.00	462,264,812.70	8,329,867.00	71,284,477,134.74
Future											
Dec 2014	ZAFR	Future	0	12.1002	11.9526	0.0000	0.0000	1,014	12,269,602.80		
Mar 2015	ZAFR	Future	2,308	12.2991	12.1438	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	12.5021	12.3408	0.0000	0.0000	0	0.00		
			8,760					1,014.00	12,269,602.80	431,196.00	3,915,282,138.30
	Total		8,760					1,014.00	12,269,602.80	431,196.00	3,915,282,138.30
Future											
Dec 2014	ZAGB	Future	0	18.3533	18.1741	18.2912	18.2030	35,826	657,387,514.10		
Mar 2015	ZAGB	Future	38,092	18.6222	18.4351	18.5700	18.4780	15,303	284,038,044.10		
Jun 2015	ZAGB	Future	5,582	18.8912	18.6988	18.7925	18.7000	12	225,140.00		
Sep 2015	ZAGB	Future	710	19.1907	18.9931	19.0464	19.0464	15	285,696.00		
			44,384					51,156.00	941,936,394.20	4,493,604.00	65,393,845,556.00
Option											
Mar 2015	ZAGB	16.72 Put	25,000	26.9638	35.5503	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	39.8963	53.1870	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	339.8702	270.0140	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	273.1540	213.9353	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	194.2582	146.8488	0.0000	0.0000	0	0.00		
			57,162					0.00	0.00	881,214.00	198,252,206.43
	Total		101,546					51,156.00	941,936,394.20	5,374,818.00	65,592,097,762.43
Future											
Dec 2014	ZAJY	Future	0	0.0981	0.0973	0.0000	0.0000	175	1,705,906.00		
Mar 2015	ZAJY	Future	3,826	0.0998	0.0989	0.0000	0.0000	10	98,934.00		
Jun 2015	ZAJY	Future	15,106	0.1014	0.1004	0.0000	0.0000	125	1,258,550.00		
			18,932					310.00	3,063,390.00	637,064.00	6,522,976,688.20
	Total		18,932					310.00	3,063,390.00	637,064.00	6,522,976,688.20
Future											
Dec 2014	ZAKS	Future	0	0.1281	0.1281	0.0000	0.0000	9	115,290.00		
Mar 2015	ZAKS	Future	8	0.1273	0.1273	0.0000	0.0000	24	307,920.00		
			8					33.00	423,210.00	51.00	648,570.00
	Total		8					33.00	423,210.00	51.00	648,570.00

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Dec 2014	ZANN	Future	0	0.0643	0.0639	0.0000	0.0000	25	160,750.00		
Mar 2015	ZANN	Future	332	0.0633	0.0628	0.0000	0.0000	120	709,200.00		
Dec 2015	ZANN	Future	56,554	0.0557	0.0552	0.0000	0.0000	462	2,711,940.00		
			<u>56,886</u>					<u>607.00</u>	<u>3,581,890.00</u>	<u>170,645.00</u>	<u>1,073,030,100.00</u>
	Total		56,886					607.00	3,581,890.00	170,645.00	1,073,030,100.00
Future											
Dec 2014	ZAUM	Future	0	11.6720	11.5902	11.6175	11.6175	146	169,615,500.00		
Mar 2015	ZAUM	Future	1,497	11.8512	11.7644	11.8278	11.8013	526	620,658,200.00		
Jun 2015	ZAUM	Future	98	12.0313	11.9417	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	25	12.2290	12.1366	0.0000	0.0000	0	0.00		
			<u>1,620</u>					<u>672.00</u>	<u>790,273,700.00</u>	<u>79,165.00</u>	<u>75,833,721,140.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	64916.4701	58316.7280	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		2,040					672.00	790,273,700.00	83,268.00	75,970,919,604.38
Future											
Dec 2014	ZAUS	Future	0	11.6720	11.5902	11.6500	11.6000	346,983	4,041,832,672.70		
Mar 2015	ZAUS	Future	1,154,462	11.8512	11.7644	11.8564	11.7707	358,464	4,227,443,252.70		
Jun 2015	ZAUS	Future	86,696	12.0313	11.9417	12.0391	11.9514	422	5,065,248.50		
Sep 2015	ZAUS	Future	25,739	12.2290	12.1366	0.0000	0.0000	19,845	241,614,325.00		
Dec 2015	ZAUS	Future	35,907	12.4198	12.3216	0.0000	0.0000	325	3,894,637.50		
			<u>1,302,804</u>					<u>726,039.00</u>	<u>8,519,850,136.40</u>	<u>76,411,777.00</u>	<u>724,201,612,374.70</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	4.0608	4.5735	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	5.5030	6.3178	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	7.2882	8.5191	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	11.1294	14.7005	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	13.5370	17.7544	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	15.7656	20.5621	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	16.3680	21.3190	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	23.5197	30.2201	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	884.2547	806.3143	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	671.8840	604.7752	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	1,500	83.0970	104.6390	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	563.2898	501.7727	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	118.5686	144.6031	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	132.2144	159.7597	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	473.4833	417.2378	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	467.5011	411.6320	0.0000	0.0000	0	0.00		

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Mar 2015	ZAUS	11.55 Put	200	166.3011	197.2320	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	438.4651	384.4575	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	1,070	191.6310	0.0000	0.0000	0.0000	1,070	229,482.90		
Mar 2015	ZAUS	11.72 Put	7,500	243.3928	280.5637	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	314.3246	273.5007	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.99 Call	1,070	263.8985	0.0000	0.0000	0.0000	1,070	227,182.40		
Mar 2015	ZAUS	12.00 Call	5,000	260.6475	225.6515	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	409.4475	461.2515	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	143.9413	123.4064	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	792.7413	859.0064	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	131.8022	112.9499	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	127.5839	109.3207	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	102.4338	87.7465	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	81.8965	69.5449	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	30.1767	26.2145	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	40.9479	45.2696	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	42.1124	46.5756	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	45.1828	52.0357	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	66.1759	76.2083	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	68.9304	79.3702	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	122.4651	140.3835	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	8,300	146.1096	171.4728	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.45 Put	2,500	163.7707	190.8324	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	4,750	182.6113	211.3680	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	655.0816	597.5974	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	550.9311	499.9044	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	301.3930	269.4353	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	286.7010	255.8054	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	70,000	223.1814	197.5967	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	194.6618	171.1901	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	167.7594	146.8509	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	47.1422	49.9220	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1679.1210	1589.6248	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	87.9088	93.9048	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1319.4704	1234.2178	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	90.4704	97.6178	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	148.9826	163.9246	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	666.6764	617.6756	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	491.8521	454.4172	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	364.1453	334.4338	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	85,000	237.0381	214.9612	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	190.8380	171.8560	0.0000	0.0000	0	0.00		

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Dec 2015	ZAUS	10.95 Call	4,331	1569.4677	1470.7828	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	99.6677	99.1828	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1525.6606	1427.8233	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1357.2852	1269.4366	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1207.7102	1124.8315	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	527.6720	486.6441	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	505.7402	465.8700	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	485.2910	446.5014	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	441.6137	405.1619	0.0000	0.0000	0	0.00		
			<u>1,215,540</u>					<u>2,140.00</u>	<u>456,665.30</u>	<u>14,762,169.00</u>	<u>3,773,458,586.97</u>
	Total		<u>2,518,344</u>					<u>728,179.00</u>	<u>8,520,306,801.70</u>	<u>91,173,946.00</u>	<u>727,975,070,961.67</u>
Future											
Dec 2014	ZAZW	Future	0	1.8372	1.8205	0.0000	0.0000	13	119,418.00		
Mar 2015	ZAZW	Future	12	1.7865	1.7722	0.0000	0.0000	12	106,680.00		
			<u>12</u>					<u>25.00</u>	<u>226,098.00</u>	<u>51.00</u>	<u>451,622.00</u>
	Total		<u>12</u>					<u>25.00</u>	<u>226,098.00</u>	<u>51.00</u>	<u>451,622.00</u>
Grand Total			<u>3,249,084</u>					<u>891,275.00</u>	<u>10,986,628,081.14</u>	<u>123,139,715</u>	<u>1,028,926,662,912.31</u>