



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-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	1,942	(0.0695)	(0.0198)	0.0000	0.0000	0	0.00		
			<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>6,912.00</u>	<u>-456,706.08</u>
		Total	1,942					0.00	0.00	6,912.00	-456,706.08
Future											
Dec 2014	CAFE	Future	26,600	1335.6931	1168.5887	0.0000	0.0000	0	0.00		
			<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26,600.00</u>	<u>17,657,226.30</u>
		Total	26,600					0.00	0.00	26,600.00	17,657,226.30
Future											
Dec 2014	CAFH	Future	1,735	1435.6931	1268.5887	0.0000	0.0000	0	0.00		
			<u>1,735</u>					<u>0.00</u>	<u>0.00</u>	<u>4,901.00</u>	<u>3,813,055.51</u>
		Total	1,735					0.00	0.00	4,901.00	3,813,055.51
Future											
Dec 2014	CAFK	Future	1,871	1235.7579	1068.6065	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>6,911.00</u>	<u>4,968,108.62</u>
		Total	1,871					0.00	0.00	6,911.00	4,968,108.62
Future											
Mar 2015	CAFZ	Future	10,000	277.6206	181.8172	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
Option											
Feb 2015	DAEU	14.41 Call	2,000	294.7931	189.0612	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	356.9931	463.8612	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	590.5513	448.5187	0.0000	0.0000	0	0.00		
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>2,000.00</u>	<u>1,064,000.00</u>

<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>
Total		6,000					0.00	0.00	2,000.00	1,064,000.00
Option										
Jan 2015	DAGB	18.22 Put	9,605	347.9484	515.8008	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.50 Put	6,336	532.5681	740.0730	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.63 Put	6,938	629.3768	852.6486	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.04 Call	9,605	4.2879	2.0534	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.70 Call	6,336	2.3043	1.2809	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.72 Call	6,938	2.2655	1.2732	0.0000	0.0000	0	0.00	
			<u>45,758</u>					<i>0.00</i>	<i>0.00</i>	<i>18,653.00</i>
Total		45,758					0.00	0.00	18,653.00	16,700,934.08
Future										
Dec 2014	DAUS	Future	800	11.5298	11.3571	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	4,000	11.5299	11.3588	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	440	11.5514	11.3819	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	Future	3,432	11.6255	11.4530	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	2,671	11.6796	11.5057	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	1,263	11.6835	11.5095	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	Future	2,685	11.7389	11.5637	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,700	11.8029	11.6266	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,625	11.8609	11.6836	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	1,636	11.9219	11.7430	0.0000	0.0000	0	0.00	
Jul 2015	DAUS	Future	250	11.9902	11.8087	0.0000	0.0000	0	0.00	
Aug 2015	DAUS	Future	250	12.0502	11.8664	0.0000	0.0000	0	0.00	
Sep 2015	DAUS	Future	250	12.1168	11.9301	0.0000	0.0000	0	0.00	
Oct 2015	DAUS	Future	250	12.1794	11.9897	0.0000	0.0000	0	0.00	
Nov 2015	DAUS	Future	250	12.2378	12.0454	0.0000	0.0000	0	0.00	
Dec 2015	DAUS	Future	250	12.2921	12.0981	0.0000	0.0000	0	0.00	
			<u>22,752</u>					<i>0.00</i>	<i>0.00</i>	<i>2,697,482.00</i>
Option										
Dec 2014	DAUS	10.80 Put	500	0.4525	1.9144	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.12 Call	13,000	421.1512	263.6482	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.15 Put	500	6.5223	21.6555	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.99 Call	500	3.9497	1.5750	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	13.80 Call	500	0.0061	0.0187	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.16 Put	10,000	13.1094	33.0186	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.32 Call	10,000	256.0072	131.0368	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.32 Put	10,000	33.4072	77.5368	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	11.04 Call	5,000	550.7518	392.6406	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	11.28 Put	2,000	44.9960	83.4108	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	11.40 Call	2,000	258.0746	144.5738	0.0000	0.0000	0	0.00	

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Jan 2015	DAUS	11.40 Put	2,000	78.3746	135.6738	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	13.5828	17.8586	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	48.6486	72.7750	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	310.9681	195.1519	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	1.7297	0.8997	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	226.8348	0.0000	0.0000	0.0000	10,000	2,264,100.00		
Feb 2015	DAUS	10.80 Put	300	22.9513	30.6211	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	70.7368	95.7700	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	311.6064	210.2609	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	13.8543	2.2802	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	37.1208	43.1261	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	67.8891	85.7506	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	90.2246	117.0469	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	388.7949	278.9620	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	302.0274	214.7907	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	32.2649	21.7084	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	104.8946	135.8486	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	191.5839	134.3134	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	50.2711	56.8233	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	105.8178	129.4801	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	310.4624	228.8095	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	52.9842	41.2649	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	60.6748	67.0321	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	80.1215	89.1218	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	118.5808	137.3645	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	406.3803	310.2544	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	308.9709	233.6203	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	71.0014	49.3281	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	70.5339	77.2283	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	131.4589	145.6501	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	305.8134	235.6535	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	72.3186	55.0191	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	78.0787	87.0377	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	143.8183	157.3303	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	313.2676	244.9559	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	88.3993	64.9669	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	85.3202	93.8777	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	151.7534	165.8064	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	313.5250	247.6941	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	91.9264	67.8065	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	91.9862	98.4047	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	158.4659	174.3489	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	13.27 Call	250	316.8933	253.5519	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	104.2274	77.6377	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	98.0655	102.0976	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	163.6514	179.9471	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	320.9549	260.4731	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	116.8143	90.3941	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	104.1743	106.0802	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	165.7467	183.0739	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	324.4632	266.5474	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	117.5954	87.3733	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	108.3801	111.7589	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	170.0362	187.5960	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	323.7227	269.7007	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	112.6027	87.1867	0.0000	0.0000	0	0.00		
			<u>135,050</u>					<u>10,000.00</u>	<u>2,264,100.00</u>	<u>4,693,227.00</u>	<u>361,671,956.21</u>
	Total		157,802					10,000.00	2,264,100.00	7,390,709.00	26,124,810,232.91
Future											
Dec 2014	EUUS	Future	60	1.2278	1.2279	1.2266	1.2266	2	24,532.00		
Jun 2015	EUUS	Future	200	1.2297	1.2298	0.0000	0.0000	0	0.00		
			<u>260</u>					<u>2.00</u>	<u>24,532.00</u>	<u>13,270.00</u>	<u>181,126,651.00</u>
	Total		260					2.00	24,532.00	13,270.00	181,126,651.00
Future											
Dec 2014	ZAAD	Future	11,101	9.5651	9.4543	9.5527	9.3969	1,757	16,710,271.50		
Mar 2015	ZAAD	Future	20,810	9.6537	9.5410	9.6158	9.4828	236	2,249,378.80		
Jun 2015	ZAAD	Future	5,120	9.7419	9.6274	9.7285	9.7000	2,515	24,461,083.00		
Sep 2015	ZAAD	Future	600	9.8450	9.7252	0.0000	0.0000	0	0.00		
			<u>37,631</u>					<u>4,508.00</u>	<u>43,420,733.30</u>	<u>2,429,911.00</u>	<u>19,116,927,852.80</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	11.8668	53.2840	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	239.5000	348.1404	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	0.6112	0.2143	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.0099	0.0061	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.0096	0.0060	0.0000	0.0000	0	0.00		
			<u>1,005</u>					<u>0.00</u>	<u>0.00</u>	<u>3,515.00</u>	<u>580,148.98</u>
	Total		38,636					4,508.00	43,420,733.30	2,433,426.00	19,117,508,001.78
Future											
Mar 2015	ZACA	Future	75	10.2159	10.0425	10.2000	10.2000	25	255,000.00		
			<u>75</u>					<u>25.00</u>	<u>255,000.00</u>	<u>28,281.00</u>	<u>216,715,558.10</u>

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Total			75					25.00	255,000.00	28,281.00	216,715,558.10
Future											
Dec 2014	ZAEU	Future	53,197	14.1585	13.9497	14.1299	13.9461	23,169	325,711,655.00		
Mar 2015	ZAEU	Future	49,465	14.3961	14.1824	14.3564	14.1770	52,248	746,321,569.00		
Jun 2015	ZAEU	Future	7,950	14.6249	14.4070	14.5910	14.5189	100	1,458,739.50		
Sep 2015	ZAEU	Future	195	14.8852	14.6569	0.0000	0.0000	0	0.00		
			<u>110,807</u>					<u>75,517.00</u>	<u>1,073,491,963.50</u>	<u>5,567,353.00</u>	<u>69,131,017,911.90</u>
Option											
Dec 2014	ZAEU	13.74 Put	650	2.5880	25.6558	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	21.8395	112.7444	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	68.6966	228.7218	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	0.0661	0.0308	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	0.0262	0.0130	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	0.0158	0.0088	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	41.9033	56.0983	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	113.5840	155.8158	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	179.3608	237.0241	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	186.9914	246.2817	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	186.9044	119.3098	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	177.0108	112.6495	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	143.3822	90.0540	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	139.0258	87.1553	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	134.8240	84.3693	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	128.1505	79.9607	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	111.4529	69.0487	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	83.3080	96.9366	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	316.4734	233.2989	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	222.0038	249.5683	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	473.3420	380.8982	0.0000	0.0000	0	0.00		
			<u>217,715</u>					<u>0.00</u>	<u>0.00</u>	<u>2,639,045.00</u>	<u>361,554,818.74</u>
Total			328,522					75,517.00	1,073,491,963.50	8,206,398.00	69,492,572,730.64
Future											
Dec 2014	ZAFR	Future	6,632	11.7777	11.5980	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.9801	11.7957	0.0000	0.0000	0	0.00		
			<u>8,940</u>					<u>0.00</u>	<u>0.00</u>	<u>410,256.00</u>	<u>3,660,388,618.70</u>
Total			8,940					0.00	0.00	410,256.00	3,660,388,618.70
Future											
Dec 2014	ZAGB	Future	43,538	18.0152	17.7062	18.0300	17.6738	47,902	853,487,296.90		
Mar 2015	ZAGB	Future	28,438	18.2926	17.9770	18.2597	17.9385	35,761	648,162,710.30		

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Jun 2015	ZAGB	Future	3,250	18.5542	18.2331	18.5200	18.2072	1,205	22,246,840.00		
Sep 2015	ZAGB	Future	695	18.8471	18.5125	0.0000	0.0000	0	0.00		
Dec 2015	ZAGB	Future	0	19.1278	18.7784	0.0000	0.0000	3,000	53,047,500.00		
			<u>75,921</u>					<u>87,868.00</u>	<u>1,576,944,347.20</u>	<u>4,411,457.00</u>	<u>63,888,440,239.10</u>
Option											
Dec 2014	ZAGB	17.35 Put	10,000	1.6266	13.1988	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	3.1826	24.1936	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	493.5683	795.3988	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	0.3103	0.0393	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	0.1467	0.0184	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	16.72 Put	25,000	45.2895	52.6022	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	67.6161	76.1118	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	247.7429	142.6747	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	198.0729	108.1884	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	138.1158	70.4223	0.0000	0.0000	0	0.00		
			<u>91,162</u>					<u>0.00</u>	<u>0.00</u>	<u>881,214.00</u>	<u>198,252,206.43</u>
	Total		167,083					87,868.00	1,576,944,347.20	5,292,671.00	64,086,692,445.53
Future											
Dec 2014	ZAJY	Future	16,039	0.0953	0.0935	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	550	0.0970	0.0951	0.0963	0.0963	4,000	38,520,000.00		
Jun 2015	ZAJY	Future	25	0.0986	0.0966	0.0000	0.0000	0	0.00		
			<u>16,614</u>					<u>4,000.00</u>	<u>38,520,000.00</u>	<u>602,431.00</u>	<u>6,183,586,166.00</u>
	Total		16,614					4,000.00	38,520,000.00	602,431.00	6,183,586,166.00
Future											
Dec 2014	ZAKS	Future	9	0.1276	0.1257	0.0000	0.0000	0	0.00		
			<u>9</u>					<u>0.00</u>	<u>0.00</u>	<u>18.00</u>	<u>225,360.00</u>
	Total		9					0.00	0.00	18.00	225,360.00
Future											
Dec 2014	ZANN	Future	25	0.0628	0.0627	0.0000	0.0000	0	0.00		
Mar 2015	ZANN	Future	332	0.0618	0.0616	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0557	0.0563	0.0000	0.0000	0	0.00		
			<u>56,757</u>					<u>0.00</u>	<u>0.00</u>	<u>170,038.00</u>	<u>1,069,448,210.00</u>
	Total		56,757					0.00	0.00	170,038.00	1,069,448,210.00
Future											
Dec 2014	ZAUM	Future	1,567	11.5314	11.3606	11.5130	11.3681	20	22,923,880.00		
Mar 2015	ZAUM	Future	1,004	11.7169	11.5421	11.7057	11.5462	36	41,792,180.00		
Jun 2015	ZAUM	Future	98	11.8930	11.7152	11.8651	11.7283	15	17,729,100.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE	
	Sep 2015	ZAUM	Future	25	12.0876	11.9022	0.0000	0.0000	0	0.00		
				2,694					71.00	82,445,160.00	77,597.00	74,005,979,460.00
Option	Mar 2015	ZAUM	11.28 Call	420	55534.9157	41690.5509	0.0000	0.0000	0	0.00		
				420					0.00	0.00	4,103.00	137,198,464.38
			Total	3,114					71.00	82,445,160.00	81,700.00	74,143,177,924.38
Future	Dec 2014	ZAUS	Future	356,636	11.5314	11.3606	11.5467	11.3600	620,457	7,115,036,063.20		
	Mar 2015	ZAUS	Future	748,265	11.7169	11.5421	11.7224	11.5305	1,159,729	13,514,140,057.00		
	Jun 2015	ZAUS	Future	34,753	11.8930	11.7152	11.9000	11.7288	14,066	165,245,491.40		
	Sep 2015	ZAUS	Future	5,174	12.0876	11.9022	12.0901	11.9961	537	6,471,204.50		
	Dec 2015	ZAUS	Future	30,000	12.2712	12.0774	0.0000	0.0000	800	9,769,760.00		
				1,174,828					1,795,589.00	20,810,662,576.10	74,589,581.00	702,904,961,212.20
Option	Dec 2014	ZAUS	9.09 Put	1,402	0.0000	0.0076	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	9.44 Put	11,976	0.0000	0.0108	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	9.78 Put	41,000	0.0000	0.0124	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	9.88 Put	79,241	0.0000	0.0128	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.00 Put	38,500	0.0000	0.0133	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.10 Call	2,995	1431.4000	1260.6136	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.10 Put	6,581	0.0000	0.0136	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.30 Call	2,326	1231.4034	1060.6286	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.34 Put	2,490	0.0074	0.0383	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.35 Put	5,000	0.0089	0.0412	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.36 Put	2,490	0.0107	0.0443	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.38 Put	500	0.0153	0.0513	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.40 Put	7,300	0.0216	0.0595	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.44 Put	2,491	0.0274	0.0801	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.45 Put	5,000	0.0291	0.0863	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.49 Put	3,000	0.0371	0.1164	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.50 Put	44,450	0.0394	0.1255	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.52 Put	9,425	0.0446	0.1459	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.55 Put	3,000	0.0537	0.1830	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.60 Put	10,558	0.0736	0.2677	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.63 Put	2,359	0.0892	0.3367	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.70 Put	22,902	0.1410	0.5767	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.73 Call	6,524	801.5722	631.3270	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.74 Call	3,499	791.5842	621.3855	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.78 Call	3,000	751.6416	581.6705	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.80 Call	500	731.6771	561.8498	0.0000	0.0000	0	0.00		
	Dec 2014	ZAUS	10.81 Put	6,000	0.2969	1.3467	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.82 Put	41,000	0.3182	1.4512	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	671.8209	502.5582	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	631.9590	463.2448	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	0.6935	3.3148	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	0.7456	3.5740	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	0.8018	3.8534	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.96 Call	10,000	572.2656	404.7548	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	30,500	532.5790	366.2128	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	1.1790	5.6128	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.04 Call	15,000	493.0093	328.1752	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	473.2814	309.3953	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	443.7802	281.5914	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	2.5748	11.8353	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	404.6602	245.3578	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	385.2167	227.6764	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	337.0603	185.0664	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	5.6603	24.4664	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	289.7859	145.3241	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.26 Call	5,000	280.4693	137.7919	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.31 Call	2,000	234.7856	102.5966	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	208.2645	83.7049	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.39 Call	10,000	166.0325	60.4936	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	157.9413	56.6858	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	54.3786	167.8588	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	37.4580	12.5343	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	32.3881	10.7464	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	30.0991	9.9466	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	13.2359	4.1942	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	10.5604	3.3063	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	5.8058	1.7524	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	4.3233	1.2772	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	3.2323	0.9996	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	3.0077	0.9416	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	2.1085	0.7034	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	397	470.7085	640.1034	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	1.9659	0.6645	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	1.0639	0.4072	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	0.2738	0.1637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	0.2548	0.1567	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	0.0118	0.0157	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.0111	0.0137	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.0096	0.0094	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	13.26 Call	79,241	0.0095	0.0091	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.1860	0.2175	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	6.1568	5.5844	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	9.3913	8.1485	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	13.6685	14.0950	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	23.4996	26.9767	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	27.2423	31.6956	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	30.5971	35.9552	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	31.4881	37.0911	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	47,665	41.6946	50.2001	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	771.4591	610.8811	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.22 Put	0	100.6172	132.4793	0.0000	0.0000	1,000	109,030.00		
Mar 2015	ZAUS	11.25 Call	10,000	576.1918	435.4691	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	150	476.8883	348.1390	0.0000	0.0000	100	41,000.00		
Mar 2015	ZAUS	11.42 Put	500	167.6887	0.0000	0.0000	0.0000	500	96,335.00		
Mar 2015	ZAUS	11.46 Put	14,000	183.7574	234.9344	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	395.4705	278.8908	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	390.0730	274.3837	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	363.9095	255.5499	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	260.1448	180.1362	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	214.8623	147.1045	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	497.9623	605.0045	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	118.1145	80.0808	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	108.2033	73.4002	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	104.7636	71.0903	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	84.2657	0.0000	0.0000	0.0000	10,000	630,000.00		
Mar 2015	ZAUS	13.05 Call	24,155	66.7282	44.5909	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	27.7103	17.6032	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	57.6573	63.3334	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	60.0068	65.9027	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	66.2325	72.7156	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	93.1791	102.3532	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	96.6507	106.1885	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	0	111.5928	122.7281	0.0000	0.0000	3,000	295,410.00		
Jun 2015	ZAUS	11.10 Put	4,000	115.5989	127.1926	0.0000	0.0000	2,000	206,180.00		
Jun 2015	ZAUS	11.30 Put	3,000	162.1982	197.9341	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	7,300	199.1112	240.3573	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.45 Put	2,500	219.2423	0.0000	0.0000	0.0000	2,500	565,990.00		
Jun 2015	ZAUS	11.50 Put	1,750	240.4776	0.0000	0.0000	0.0000	1,750	414,960.00		
Jun 2015	ZAUS	11.60 Call	500	579.1979	454.0653	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	258.7725	0.0000	0.0000	0.0000	3,500	860,405.00		
Jun 2015	ZAUS	12.63 Call	9,100	245.5752	187.5420	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	13.00 Call	75,000	189.1255	144.0692	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	163.3070	124.2367	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	140.0235	106.9365	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	62.5876	65.8933	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1554.0615	1372.1441	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	117.8839	130.7162	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1209.5196	1037.1958	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	24,545	121.9196	134.9958	0.0000	0.0000	10,000	1,348,400.00		
Sep 2015	ZAUS	11.29 Put	50,000	192.2719	0.0000	0.0000	0.0000	50,000	9,986,000.00		
Sep 2015	ZAUS	12.00 Call	13,700	606.4943	489.5298	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	445.5179	356.0643	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	327.4097	260.9137	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	75,000	210.1074	167.2494	0.0000	0.0000	185,000	36,692,300.00		
Sep 2015	ZAUS	14.58 Call	22,320	171.8640	147.4708	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1449.0170	1262.6777	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	127.8170	135.2777	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1406.8150	1224.1946	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1252.2917	1077.0275	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	466.4528	385.8001	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	447.3201	370.1391	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	406.3573	335.5224	0.0000	0.0000	0	0.00		
			<u>2,089,707</u>					<u>269,350.00</u>	<u>51,246,010.00</u>	<u>14,677,969.00</u>	<u>3,756,146,823.50</u>
		Total	3,264,535					2,064,939.00	20,861,908,586.10	89,267,550.00	706,661,108,035.70
Future											
Dec 2014	ZAZW	Future	13	1.8077	1.7865	0.0000	0.0000	0	0.00		
			<u>13</u>					<u>0.00</u>	<u>0.00</u>	<u>26.00</u>	<u>225,524.00</u>
		Total	13					0.00	0.00	26.00	225,524.00
		Grand Total	4,136,266					2,246,930.00	23,679,274,422.10	120,812,613	1,001,440,856,870.04