



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-June-2014

<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>
Future											
Dec 2014	CAFC	Future	1,942	(48.9904)	(67.3915)	0.0000	0.0000	0	0.00		
			<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>3 028.00</u>	<u>-439 577.64</u>
		Total	1,942					0.00	0.00	3 028.00	-439 577.64
Future											
Dec 2014	CAFE	Future	26,600	737.2616	791.8921	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	2,913	820.6113	878.3226	0.0000	0.0000	0	0.00		
			<u>2,913</u>					<u>0.00</u>	<u>0.00</u>	<u>2 545.00</u>	<u>1 740 977.07</u>
		Total	2,913					0.00	0.00	2 545.00	1 740 977.07
Future											
Dec 2014	CAFJ	Future	4,362	(20.7328)	8.6326	0.0000	0.0000	0	0.00		
			<u>4,362</u>					<u>0.00</u>	<u>0.00</u>	<u>9 102.00</u>	<u>780 961.90</u>
		Total	4,362					0.00	0.00	9 102.00	780 961.90
Future											
Dec 2014	CAFK	Future	1,871	677.3240	730.1882	0.0000	0.0000	0	0.00		
			<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>5 561.00</u>	<u>4 043 048.12</u>
		Total	1,871					0.00	0.00	5 561.00	4 043 048.12
Future											
Sep 2014	CAFM	Future	5,000	98.5075	114.7954	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>725 000.00</u>
		Total	5,000					0.00	0.00	5 000.00	725 000.00

<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>
Future											
Jun 2014	CAFS	Future	5,000	69.7746	124.7602	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>220 750.00</u>
		Total	5,000					0.00	0.00	5 000.00	220 750.00
Future											
Jul 2014	CAFU	Future	24	1960.0822	3129.5700	0.0000	0.0000	24	775,000.80		
			<u>24</u>					<u>24.00</u>	<u>775,000.80</u>	<u>24.00</u>	<u>775 000.80</u>
		Total	24					24.00	775,000.80	24.00	775 000.80
Option											
Jan 2015	DAGB	18.22 Put	9,605	410.2341	418.6807	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	539.3074	549.0387	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	605.8358	616.0870	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	207.3199	217.7258	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	142.2563	151.1698	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	140.6697	149.5349	0.0000	0.0000	0	0.00		
			<u>38,004</u>					<u>0.00</u>	<u>0.00</u>	<u>9 605.00</u>	<u>6 218 373.05</u>
		Total	38,004					0.00	0.00	9 605.00	6 218 373.05
Future											
Jun 2014	DAUS	Future	51,000	10.6640	10.7325	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	Future	201	10.6708	10.7481	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	90,000	10.6726	10.7498	0.0000	0.0000	45,000	484,204,500.00		
Jul 2014	DAUS	Future	348	10.7199	10.7972	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	7,308	10.7216	10.7990	0.0000	0.0000	696	7,454,368.80		
Aug 2014	DAUS	Future	1,959	10.7726	10.8503	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.8268	10.9048	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9694	11.0481	0.0000	0.0000	0	0.00		
			<u>154,978</u>					<u>45,696.00</u>	<u>491,658,868.80</u>	<u>2 323 131.00</u>	<u>21 705 839 467.80</u>
Option											
Jun 2014	DAUS	10.60 Call	5,000	70.2507	140.4504	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Put	20,000	16.6766	15.4061	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.70 Call	10,000	12.1858	61.0495	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	35,000	4.6012	32.3751	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.79 Call	35,000	2.1347	20.3346	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.79 Put	35,000	128.1347	77.8346	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Call	5,000	1.7697	18.0553	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.74 Put	3,000	101.7582	65.2877	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	4.9048	6.7369	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	217.8202	296.6562	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	5.5202	7.3562	0.0000	0.0000	0	0.00		

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Jun 2014	DAUS	10.54 Call	10,000	137.6181	215.1446	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	15.3181	15.8446	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	129.3607	206.5026	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	17.0607	17.2026	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.82 Call	4,700	19.7243	49.4359	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	161.0234	117.7656	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.0172	0.0357	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.75 Put	60,000	126.5210	90.7872	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	30,000	165.2505	122.8142	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.84 Call	10,000	30.8973	60.8006	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	151.7662	212.0115	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Call	10,000	58.9942	95.0977	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	85.6842	128.9716	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.50 Call	1,500	240.8137	305.3154	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.90 Call	1,000	52.3623	80.4020	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0101	0.0066	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	110.9783	147.6646	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	199.0584	160.0224	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	0.5683	1.0220	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	170.6502	217.3908	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	40.4714	31.9988	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	13.3518	19.7844	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	219.5279	187.7004	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	3.7616	6.6462	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.1580	0.1366	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	140.7442	175.5812	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	248.2556	300.0209	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	105.1223	90.9699	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	118.6283	103.1623	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	238.7017	211.6515	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	12.5610	17.9055	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.5885	0.6369	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	210.1318	251.2392	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	325.7531	380.1700	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	1.4933	1.5053	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	259.1831	233.0032	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	192.2002	224.8818	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	28.3510	32.9303	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	56.4790	51.5344	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	96.7909	113.4964	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	270.7256	245.2601	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	13.61 Call	500	41.8723	46.8813	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	2.7124	2.6892	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	247.9787	283.5143	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	276.9805	251.9896	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	52.9157	58.1050	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	3.9060	3.6971	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	308.1071	347.1477	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	5.0874	4.7009	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	288.0662	262.1475	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	378.8733	418.3431	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	80.0433	80.8729	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	292.9097	266.7694	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	93.9205	97.9109	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	6.2200	5.6952	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	453.5518	495.8815	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	296.3086	271.4557	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	91.4379	102.0936	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	300.5903	274.5501	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	98.2005	106.7635	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	303.4556	280.7699	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	97.1049	103.5238	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	305.8154	286.4416	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	91.7561	101.2122	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	313.2584	292.7467	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	96.9642	103.3754	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	317.4067	296.7777	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	92.6491	103.6286	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	319.2353	300.1886	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	92.6087	101.7411	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	322.1316	303.0038	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	100.5793	107.0813	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	323.3010	304.6163	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	90.7185	99.6768	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	323.4374	305.5473	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	86.3299	93.1654	0.0000	0.0000	0	0.00		
			<u>484,358</u>					<u>0.00</u>	<u>0.00</u>	<u>3 994 437.00</u>	<u>266 077 863.96</u>
		Total	639,336					45,696.00	491,658,868.80	6 317 568.00	21 971 917 331.76
Future											
Sep 2014	EUUS	Future	225	1.3638	1.3578	0.0000	0.0000	100	1,360,300.00		
			<u>225</u>					<u>100.00</u>	<u>1,360,300.00</u>	<u>11 322.00</u>	<u>155 826 909.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Total			225					100.00	1,360,300.00	11 322.00	155 826 909.00
Future											
Sep 2014	ZAAD	Future	13,764	10.1115	10.1039	10.1181	10.0867	851	8,596,098.10		
Dec 2014	ZAAD	Future	4,651	10.2025	10.1949	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	100	10.3099	10.3016	0.0000	0.0000	0	0.00		
			<u>18,515</u>					<u>851.00</u>	<u>8,596,098.10</u>	<u>2 300 840.00</u>	<u>17 836 778 933.50</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	63.0313	68.4006	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	142.3812	149.8549	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	389.7285	391.2856	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	144.7675	147.2143	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	135.0853	137.4584	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			19,520					851.00	8,596,098.10	2 304 355.00	17 837 359 082.48
Future											
Sep 2014	ZACA	Future	75	9.9567	9.9897	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>27 326.00</u>	<u>207 286 285.60</u>
Total			75					0.00	0.00	27 326.00	207 286 285.60
Future											
Sep 2014	ZAEU	Future	70,085	14.7386	14.7795	14.7500	14.7107	2,095	30,833,349.50		
Dec 2014	ZAEU	Future	13,202	14.9685	15.0101	14.9989	14.9501	1,120	16,769,247.00		
Mar 2015	ZAEU	Future	2,426	15.2321	15.2734	0.0000	0.0000	0	0.00		
			<u>85,713</u>					<u>3,215.00</u>	<u>47,602,596.50</u>	<u>5 098 569.00</u>	<u>62 414 486 167.30</u>
Option											
Sep 2014	ZAEU	13.54 Put	21,000	13.2706	13.4558	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.85 Put	21,000	35.6867	36.2650	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	13,000	54.6285	55.3802	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	126.2206	125.1394	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.33 Put	800	135.7714	134.5632	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	49,000	81.8176	98.4596	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	37.1990	46.6425	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	46.3441	47.9268	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	72.5264	74.9437	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	155.7530	179.0450	0.0000	0.0000	0	0.00		
			<u>110,374</u>					<u>0.00</u>	<u>0.00</u>	<u>2 268 549.00</u>	<u>307 703 684.96</u>
Total			196,087					3,215.00	47,602,596.50	7 367 118.00	62 722 189 852.26
Future											

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Sep 2014	ZAFR	Future	3	12.1274	12.1378	0.0000	0.0000	0	0.00		
Dec 2014	ZAFR	Future	887	12.3221	12.3335	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	175	12.5459	12.5575	0.0000	0.0000	0	0.00		
			<u>1,065</u>					<u>0.00</u>	<u>0.00</u>	<u>391 947.00</u>	<u>3 440 626 367.70</u>
	Total		1,065					0.00	0.00	391 947.00	3 440 626 367.70
Future											
Sep 2014	ZAGB	Future	39,268	18.4224	18.4253	18.4046	18.3867	1,700	31,238,094.60		
Dec 2014	ZAGB	Future	7,051	18.6840	18.6870	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	170	18.9727	18.9757	0.0000	0.0000	0	0.00		
			<u>46,489</u>					<u>1,700.00</u>	<u>31,238,094.60</u>	<u>3 835 428.00</u>	<u>53 550 561 514.20</u>
Option											
Sep 2014	ZAGB	16.50 Put	11,200	18.7954	19.5364	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	42.9708	49.1182	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	52.0646	60.4358	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.60 Put	1,700	82.2386	0.0000	0.0000	0.0000	1,462	121,740.74		
Sep 2014	ZAGB	17.65 Put	2,750	92.9614	101.7925	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	208.1650	222.1941	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.44 Call	21,200	129.6189	141.8320	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.48 Call	1,700	123.5693	0.0000	0.0000	0.0000	3,162	301,780.60		
Sep 2014	ZAGB	19.70 Call	20,000	94.9029	105.2028	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	507.6255	524.4990	0.0000	0.0000	0	0.00		
			<u>80,000</u>					<u>4,624.00</u>	<u>423,521.34</u>	<u>710 910.00</u>	<u>180 205 397.04</u>
	Total		126,489					6,324.00	31,661,615.94	4 546 338.00	53 730 766 911.24
Future											
Sep 2014	ZAJY	Future	2,765	0.1062	0.1066	0.1062	0.1062	10	106,200.00		
Dec 2014	ZAJY	Future	13,484	0.1079	0.1083	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.1098	0.1103	0.0000	0.0000	0	0.00		
			<u>16,299</u>					<u>10.00</u>	<u>106,200.00</u>	<u>564 937.00</u>	<u>5 801 589 883.70</u>
	Total		16,299					10.00	106,200.00	564 937.00	5 801 589 883.70
Future											
Sep 2014	ZAUM	Future	1,055	10.8068	10.8846	10.8115	10.7720	42	45,273,350.00		
Dec 2014	ZAUM	Future	25	10.9713	11.0500	0.0000	0.0000	0	0.00		
			<u>1,080</u>					<u>42.00</u>	<u>45,273,350.00</u>	<u>68 528.00</u>	<u>63 971 675 410.00</u>
Option											
Dec 2014	ZAUM	10.72 Call	200	49033.7257	54498.2568	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>
	Total		1,280					42.00	45,273,350.00	71 611.00	64 065 252 134.38

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Future											
Sep 2014	ZAUS	Future	710,222	10.8068	10.8846	10.8243	10.7637	10,240	110,608,765.00		
Dec 2014	ZAUS	Future	108,413	10.9713	11.0500	10.9855	10.9855	0	0.00		
Mar 2015	ZAUS	Future	23,553	11.1588	11.2376	11.1596	11.1320	1,564	17,449,009.60		
Jun 2015	ZAUS	Future	7,186	11.3467	11.4282	0.0000	0.0000	250	2,835,875.00		
			<u>849,374</u>					<u>12,054.00</u>	<u>130,893,649.60</u>	<u>65 043 340.00</u>	<u>596 347 897 774.60</u>
Option											
Sep 2014	ZAUS	8.80 Put	920	1.0768	1.0812	0.0000	0.0000	920	809.60		
Sep 2014	ZAUS	8.88 Put	26,804	1.2488	1.2356	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	1.2963	1.2778	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.5655	1.5146	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	8.6998	6.6454	0.0000	0.0000	1,840	10,948.00		
Sep 2014	ZAUS	10.00 Put	72,800	17.9618	14.9062	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	24.7322	21.3708	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	32.7865	29.1726	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	33.8174	30.1751	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	34.8781	31.2082	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	37.0915	33.3652	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	39.4317	35.6491	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	48.5025	41.9523	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	66.0510	55.3612	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	477.8540	544.3625	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	93.6901	79.8139	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	11,362	406.8249	470.0601	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	100.0249	85.4601	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	400.0951	462.9809	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.52 Put	4,700	106.6367	91.3674	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	117.0784	100.7250	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	361.1934	421.9003	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	124.3934	107.3003	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	131.9911	114.1446	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	342.6989	402.2689	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	135.8989	117.6689	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	156.5074	136.3188	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	302.0514	358.8609	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	183.6031	160.9761	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	247.0734	217.7027	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	220.0208	267.4717	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	188.2246	228.3037	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	600	166.7956	203.4800	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Put	402	359.9956	318.8800	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	138.2047	169.9666	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	11.35 Call	4,700	92.8746	115.7746	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.40 Call	3,300	85.9323	107.1047	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	77.2399	96.2677	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	74.9577	93.4680	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	73.8486	92.1051	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	767.0486	707.5051	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	72.7584	90.7661	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.85 Call	10,850	45.3473	56.7549	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	36.7622	46.9832	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	1,000	1229.9622	1162.3832	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	25.2918	32.4884	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	22.7697	29.2741	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	21.6254	27.8129	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	20.2952	26.1110	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	16,275	14.0087	18.0276	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	11.7560	9.2118	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	19.9137	15.4451	0.0000	0.0000	1,350	30,645.00		
Dec 2014	ZAUS	9.78 Put	41,000	33.7049	30.2397	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	40.3400	37.3887	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	52.8061	47.9393	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	936.8611	1009.4705	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	65.5611	59.4705	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	770.1849	841.6574	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	106.9827	99.5000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	109.0884	101.5416	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	111.2298	103.6158	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	115.6097	107.8610	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	132.2731	121.4127	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	135.4324	123.7940	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	151.9510	136.2362	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	169.6773	149.6050	0.0000	0.0000	1,800	286,110.00		
Dec 2014	ZAUS	10.63 Put	2,359	200.5665	178.6041	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	2,902	230.1480	206.5587	0.0000	0.0000	1,000	205,570.00		
Dec 2014	ZAUS	10.73 Call	6,524	484.8527	539.2683	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	479.4160	533.5994	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	286.3425	259.9832	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	417.8807	469.3073	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	343.7722	314.9024	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	385.1954	352.7083	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	449.1551	411.9097	0.0000	0.0000	900	396,081.00		
Dec 2014	ZAUS	11.20 Put	250	517.0341	476.6942	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	186.6030	213.4052	0.0000	0.0000	1,000	205,620.00		

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Dec 2014	ZAUS	12.00 Call	28,500	132.9289	151.9477	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	131.7768	150.6189	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	121.8769	142.5624	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	103.8495	133.2998	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	103.0053	132.8804	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,002	61.7226	114.9089	0.0000	0.0000	450	27,049.50		
Dec 2014	ZAUS	13.06 Call	7,471	59.3914	113.1050	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	55.3392	94.2349	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	55.1745	92.3208	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	29.4369	15.8848	0.0000	0.0000	900	15,831.00		
Mar 2015	ZAUS	10.10 Put	69,965	91.9620	85.2184	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	135.1635	124.6600	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	183.3906	170.2389	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	272.0406	247.0979	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	290.0716	264.0665	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	342.8691	313.9510	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	257.7631	279.8045	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	173.1725	187.4936	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	134.3162	144.7233	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	106.7913	108.8657	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1127.2908	1189.3372	0.0000	0.0000	0	0.00		
			<u>1,487,384</u>					<u>10,160.00</u>	<u>1,178,664.10</u>	<u>11 292 673.00</u>	<u>3 079 676 500.94</u>
		Total	2,336,758					22,214.00	132,072,313.70	76 336 013.00	599 427 574 275.55
	Grand Total		3,422,850					78,476.00	759 106 343.84	104,411,377	859,708,120,630.39