



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-October-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	(27.8346)	(30.5873)	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	959.6316	956.3586	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	1057.6942	1054.0094	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	(147.7412)	(150.6381)	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	874.3149	872.6708	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											
Oct 2014	DAEU	Future	2,000	14.1746	14.1875	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	14.2422	14.2555	0.0000	0.0000	0	0.00		
			<u>4,000</u>					<u>0.00</u>	<u>0.00</u>	<u>74 500.00</u>	<u>898 598 700.00</u>
Option											

<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>
Oct 2014	DAEU	14.00 Call	5,000	203.5544	224.4517	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>220 000.00</u>	<u>16 504 819.10</u>
		Total	9,000					0.00	0.00	294 500.00	915 103 519.10
Option											
Jan 2015	DAGB	18.22 Put	9,605	476.1918	534.5037	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	665.6101	730.5789	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	761.6296	829.0465	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	23.9270	24.0215	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	14.6233	14.9167	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	14.5327	14.8293	0.0000	0.0000	0	0.00		
			<u>33,442</u>					<u>0.00</u>	<u>0.00</u>	<u>12 578.00</u>	<u>6 537 248.70</u>
		Total	33,442					0.00	0.00	12 578.00	6 537 248.70
Future											
Oct 2014	DAUS	Future	424	11.0841	11.0849	0.0000	0.0000	856	9,511,444.00		
Oct 2014	DAUS	Future	668	11.0967	11.0956	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	1,338	11.1183	11.1173	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	Future	711	11.1219	11.1209	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	800	11.1737	11.1729	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.1756	11.1747	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	440	11.1983	11.1974	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	2,300	11.2721	11.2712	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,421	11.3273	11.3263	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,435	11.3863	11.3854	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,450	11.4499	11.4491	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,375	11.5095	11.5088	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,386	11.5712	11.5706	0.0000	0.0000	0	0.00		
			<u>20,748</u>					<u>856.00</u>	<u>9,511,444.00</u>	<u>2 651 573.00</u>	<u>25 250 650 569.60</u>
Option											
Oct 2014	DAUS	11.24 Call	9,000	10.6743	15.4252	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.21 Call	5,000	18.2884	23.9966	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.26 Put	6,000	193.4280	200.8057	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Call	6,000	12.1450	16.9747	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.38 Put	6,000	299.0450	304.9747	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	13.5090	18.3922	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.08 Call	5,000	94.1017	100.3198	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.15 Put	500	116.7661	124.4360	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.69 Call	500	2.8691	5.1504	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	0.0122	0.0356	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.36 Put	6,000	283.0143	289.4911	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.50 Call	6,000	9.6921	13.5719	0.0000	0.0000	0	0.00		

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Oct 2014	DAUS	11.50 Put	6,000	411.1921	416.1719	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	0.4813	1.0354	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	2.8125	3.5178	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.75 Call	10,000	375.2682	378.1926	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.20 Call	10,000	73.8475	78.6025	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	34.7338	38.4268	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	0.2936	0.4242	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	161.7640	168.0265	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	27.2408	28.7443	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	52.2027	56.0461	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	181.4281	186.8650	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	42.7510	43.6028	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	1.6450	1.2657	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	78.0339	83.5323	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	21.4252	17.4089	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	90.9508	95.9573	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	37.3157	33.6376	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	105.8019	109.7882	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	53.8781	50.6896	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	259.7244	266.0944	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	165.2332	170.0655	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	118.0668	121.5251	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	65.2487	63.3803	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	129.5461	132.6705	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	70.5436	69.8017	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	137.8536	140.7524	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	72.4917	72.2540	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	147.4050	150.0595	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	85.3997	85.3297	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	154.8070	157.0925	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	88.5848	88.7277	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	160.4818	162.4943	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	99.5957	99.7581	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	166.0754	168.2167	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	112.2864	112.0286	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	170.8173	173.0791	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	101.1508	100.9776	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	173.9345	176.3784	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	97.9372	97.8302	0.0000	0.0000	0	0.00		
			<u>140,338</u>					<u>0.00</u>	<u>0.00</u>	<u>4 502 096.00</u>	<u>330 540 119.89</u>
Total			161,086					856.00	9,511,444.00	7 153 669.00	25 581 190 689.49

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Future											
Dec 2014	EUUS	Future	25	1.2778	1.2791	1.2840	1.2840	40	513,600.00		
			25					40.00	513,600.00	12 678.00	173 719 199.00
		Total	25					40.00	513,600.00	12 678.00	173 719 199.00
Future											
Dec 2014	ZAAD	Future	12,019	9.7605	9.7603	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	7,626	9.8574	9.8583	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	2,800	9.9498	9.9521	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	10.0573	10.0617	0.0000	0.0000	0	0.00		
			23,045					0.00	0.00	2 383 100.00	18 662 889 523.90
Option											
Dec 2014	ZAAD	9.45 Put	201	28.8373	28.6554	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	151.8155	148.1703	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	44.8305	41.4088	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	3.7296	3.3143	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	3.2024	2.8389	0.0000	0.0000	0	0.00		
			1,005					0.00	0.00	3 515.00	580 148.98
		Total	24,050					0.00	0.00	2 386 615.00	18 663 469 672.88
Future											
Mar 2015	ZACA	Future	100	10.0700	10.0352	0.0000	0.0000	0	0.00		
			100					0.00	0.00	28 206.00	215 965 558.10
		Total	100					0.00	0.00	28 206.00	215 965 558.10
Future											
Dec 2014	ZAEU	Future	74,131	14.2821	14.2955	14.2955	14.2955	1	14,295.50		
Mar 2015	ZAEU	Future	28,443	14.5313	14.5449	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	Future	1,200	14.7702	14.7852	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	122	15.0414	15.0590	0.0000	0.0000	0	0.00		
			103,896					1.00	14,295.50	5 434 113.00	67 243 587 524.30
Option											
Dec 2014	ZAEU	13.50 Put	1,737	18.0020	21.1551	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	44.5642	49.3944	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	108.2542	113.6016	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	170.8226	175.3977	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	49.8883	55.2805	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	39.7274	44.1375	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	35.0101	38.9371	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	7.5142	8.9709	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	111.9586	115.7822	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	14.00 Put	12,800	173.5828	177.7419	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	180.7006	184.8701	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	273.8502	286.4013	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	261.9989	274.0800	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	214.7598	224.7643	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	209.3857	219.1386	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	178.8983	187.1745	0.0000	0.0000	0	0.00		
			<u>120,437</u>					<u>0.00</u>	<u>0.00</u>	<u>2 450 141.00</u>	<u>337 379 640.15</u>
	Total		224,333					1.00	14,295.50	7 884 254.00	67 580 967 164.45
Future											
Dec 2014	ZAFR	Future	6,752	11.8244	11.8418	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,333	12.0361	12.0549	0.0000	0.0000	0	0.00		
			<u>9,085</u>					<u>0.00</u>	<u>0.00</u>	<u>409 405.00</u>	<u>3 650 484 508.90</u>
	Total		9,085					0.00	0.00	409 405.00	3 650 484 508.90
Future											
Dec 2014	ZAGB	Future	34,259	17.9822	17.9038	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	Future	2,572	18.2677	18.1880	0.0000	0.0000	0	0.00		
Jun 2015	ZAGB	Future	1,775	18.5339	18.4540	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	295	18.8301	18.7519	0.0000	0.0000	0	0.00		
			<u>38,901</u>					<u>0.00</u>	<u>0.00</u>	<u>4 183 493.00</u>	<u>59 828 051 725.50</u>
Option											
Dec 2014	ZAGB	17.35 Put	10,000	66.5861	91.4395	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	89.1387	118.3718	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	653.2542	722.7526	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	46.7944	42.6928	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	37.4095	33.4888	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	322.0005	308.5906	0.0000	0.0000	0	0.00		
			<u>34,570</u>					<u>0.00</u>	<u>0.00</u>	<u>767 210.00</u>	<u>186 054 671.94</u>
	Total		73,471					0.00	0.00	4 950 703.00	60 014 106 397.44
Future											
Dec 2014	ZAJY	Future	15,519	0.1048	0.1054	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	75	0.1067	0.1073	0.0000	0.0000	0	0.00		
			<u>15,594</u>					<u>0.00</u>	<u>0.00</u>	<u>591 339.00</u>	<u>6 078 218 029.40</u>
	Total		15,594					0.00	0.00	591 339.00	6 078 218 029.40
Future											
Dec 2014	ZAKS	Future	9	0.1246	0.1241	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>

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Total			9					0.00	0.00	18.00	225 360.00
Future											
Dec 2014	ZANN	Future	17	0.0665	0.0669	0.0000	0.0000	0	0.00		
			<u>17</u>					<u>0.00</u>	<u>0.00</u>	<u>34.00</u>	<u>229 840.00</u>
Total			17					0.00	0.00	34.00	229 840.00
Future											
Dec 2014	ZAUM	Future	1,510	11.1775	11.1766	11.1974	11.1974	5	5,598,700.00		
Mar 2015	ZAUM	Future	194	11.3647	11.3637	11.3774	11.3774	5	5,688,700.00		
Jun 2015	ZAUM	Future	93	11.5424	11.5418	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	11.7410	11.7417	0.0000	0.0000	0	0.00		
			<u>1,812</u>					<u>10.00</u>	<u>11,287,400.00</u>	<u>75 201.00</u>	<u>71 316 151 210.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	38050.0687	38653.4726	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			2,232					10.00	11,287,400.00	79 304.00	71 453 349 674.38
Future											
Dec 2014	ZAUS	Future	969,669	11.1775	11.1766	11.2298	11.1700	2,076	23,210,500.30		
Mar 2015	ZAUS	Future	121,611	11.3647	11.3637	0.0000	0.0000	453	5,152,422.00		
Jun 2015	ZAUS	Future	19,478	11.5424	11.5418	11.5700	11.5700	211	2,443,782.50		
Sep 2015	ZAUS	Future	3,385	11.7410	11.7417	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	2,400	11.9313	11.9324	0.0000	0.0000	0	0.00		
			<u>1,116,543</u>					<u>2,740.00</u>	<u>30,806,704.80</u>	<u>70 857 942.00</u>	<u>660 395 488 355.30</u>
Option											
Dec 2014	ZAUS	9.09 Put	1,402	0.1777	0.3360	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.5072	0.8105	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	1.4500	1.9881	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	1.9886	2.6138	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	2.9182	3.6537	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	1081.4720	1081.4577	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	3.9720	4.8577	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	884.7722	885.4923	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	8.2327	10.0562	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	8.4936	10.3715	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	8.7632	10.6972	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	9.3298	11.3804	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	9.9357	12.1092	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	11.2770	13.7170	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	11.6417	14.1522	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	13.2293	16.0432	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>
Dec 2014	ZAUS	10.50 Put	34,450	13.6614	16.5553	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	14.5703	17.6320	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	16.0557	19.3831	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	18.8978	22.7125	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	22.2639	24.9856	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	31.9671	34.3201	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	484.4867	486.2640	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	476.2847	478.1733	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	444.1279	446.4835	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	428.4562	431.0546	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	53.2265	56.8490	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	55.5673	59.3152	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	383.1713	386.5297	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	354.4969	358.3745	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	86.3223	91.4929	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	89.5918	94.8929	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	92.9446	98.3743	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	35,000	288.4512	293.6183	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	110.9512	117.0183	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	252.8443	258.7337	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	236.1916	242.4157	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	153.3119	160.5419	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	215.1818	221.8179	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	205.1849	212.0127	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	184.6695	188.9110	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	207.1695	212.3110	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	166.1588	170.2762	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	137.4095	141.2163	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	121.1425	124.7034	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	106.9010	110.1988	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	420.9153	424.9333	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	78.6677	81.2908	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	75.5752	78.1116	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	74.0799	76.5741	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	59.8813	61.7316	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	56.6416	58.3554	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	48.9889	50.3683	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	45.6397	46.8681	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	42.5715	43.6581	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	41.8444	42.8988	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	38.4374	39.3318	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	860.9374	862.7318	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	12.01 Call	500	37.7990	38.6628	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	32.6195	33.2354	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	24.0286	24.6052	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	23.5914	24.2321	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	7.3349	3.8558	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	6.7108	3.2710	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	5.1944	1.9880	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	5.0534	1.8803	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.0367	0.6025	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	20.6759	20.8521	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	33.5365	33.1292	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	52.5705	53.5162	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	89.3690	93.1716	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	97.2304	101.6329	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	130.1407	135.3396	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	500	330.3037	336.5383	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	265.8815	271.9285	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	205.3722	210.9101	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	177.3771	182.5286	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	104.3632	107.8829	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	74.7789	77.1971	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	50.6625	49.1550	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	119.0186	121.4642	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	123.2356	125.8393	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	183.2053	187.7196	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	190.9277	195.5323	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	223.6122	228.5670	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	232.2311	237.2689	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	2,000	327.9081	333.6878	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	55,000	176.6338	180.5187	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	156.8219	160.2774	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	139.0354	142.0693	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	107.9768	108.7421	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1254.3747	1256.2932	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	207.4941	210.5732	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	954.5787	958.4740	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	506.3868	511.7768	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	388.5490	393.2197	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	299.4649	303.2280	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	198.3539	199.7349	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	1161.4310	1165.8674	0.0000	0.0000	0	0.00		
			<u>1,534,694</u>					<u>0.00</u>	<u>0.00</u>	<u>13 175 627.00</u>	<u>3 477 838 950.26</u>

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		Total	2,651,237				2,740.00	30,806,704.80	84 033 569.00	663 873 327 305.56
Future										
Dec 2014	ZAZW	Future	13	1.7237	1.7261	0.0000	0	0.00		
			13				0.00	0.00	26.00	225 524.00
		Total	13				0.00	0.00	26.00	225 524.00
		Grand Total	3,241,382				3,647.00	52 133 444.30	114,362,496	947,654,777,311.65