



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-November-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	(0.1399)	(0.5818)	0.0000	0.0000	0	0.00	
				<u>1,942</u>					<u>0.00</u>	<u>0.00</u>	<u>6912.00</u>
			Total	1,942					0.00	0.00	6912.00
											-456706.08
Future											
	Dec 2014	CAFE	Future	26,600	797.6774	911.0405	0.0000	0.0000	0	0.00	
				<u>26,600</u>					<u>0.00</u>	<u>0.00</u>	<u>26600.00</u>
			Total	26,600					0.00	0.00	26600.00
											17657226.30
Future											
	Dec 2014	CAFH	Future	1,735	897.5668	1010.9924	0.0000	0.0000	0	0.00	
				<u>1,735</u>					<u>0.00</u>	<u>0.00</u>	<u>4901.00</u>
			Total	1,735					0.00	0.00	4901.00
											3813055.51
Future											
	Dec 2014	CAFK	Future	1,871	698.1504	811.6129	0.0000	0.0000	0	0.00	
				<u>1,871</u>					<u>0.00</u>	<u>0.00</u>	<u>6911.00</u>
			Total	1,871					0.00	0.00	6911.00
											4968108.62
Future											
	Dec 2014	CAFY	Future	10	10000.0000	10000.0000	0.0000	0.0000	0	0.00	
				<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>10.00</u>
			Total	10					0.00	0.00	10.00
											348000.00
Future											
	Nov 2014	DAEU	Future	2,000	13.7620	13.8952	0.0000	0.0000	0	0.00	
				<u>2,000</u>					<u>0.00</u>	<u>0.00</u>	<u>78500.00</u>
			Total	2,000					0.00	0.00	298500.00
											953873500.00

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Option										
Dec 2014	DAGB	17.25 Call	6,000	123.3896	199.8115	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.22 Put	9,605	891.6045	803.6279	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.50 Put	4,700	1145.0801	1047.5303	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.63 Put	2,416	1266.5645	1166.6060	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.04 Call	9,605	2.9530	3.4144	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.70 Call	4,700	3.2550	3.6232	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.72 Call	2,416	3.2662	3.6318	0.0000	0.0000	0	0.00	
			<u>39,442</u>					<i>0.00</i>	<i>0.00</i>	<i>12578.00</i>
	Total		39,442					0.00	0.00	12578.00
Future										
Dec 2014	DAUS	Future	201	10.9694	11.0829	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	800	10.9838	11.0987	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	4,000	10.9856	11.1007	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	440	11.0073	11.1245	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	Future	3,182	11.0756	11.1940	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	2,421	11.1259	11.2451	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	1,263	11.1297	11.2490	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	Future	2,435	11.1835	11.3037	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,450	11.2449	11.3662	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,375	11.3006	11.4227	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	1,386	11.3580	11.4809	0.0000	0.0000	0	0.00	
			<u>19,953</u>					<i>0.00</i>	<i>0.00</i>	<i>2689629.00</i>
Option										
Nov 2014	DAUS	10.80 Put	500	9.5548	5.3917	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	13.61 Call	500	0.0479	0.0429	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.02 Put	4,000	94.1482	45.9384	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.15 Put	500	200.9312	112.8816	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.85 Call	500	0.0825	0.3065	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.20 Call	11,000	8.7639	30.4346	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	10.80 Put	500	50.6080	26.7367	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.15 Put	500	226.5016	153.5827	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.99 Call	500	2.2278	6.2581	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	13.80 Call	500	0.1725	0.2089	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.16 Put	10,000	239.4330	166.1909	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.32 Call	10,000	46.2810	74.5652	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	11.32 Put	10,000	366.1810	277.9652	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	10.80 Put	300	91.5901	64.2263	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	14.27 Call	300	0.4070	0.4889	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	10.80 Put	300	109.7054	79.4194	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	14.50 Call	300	1.1988	17.5057	0.0000	0.0000	0	0.00	

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Mar 2015	DAUS	10.80 Put	300	126.6741	94.9793	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	16.2831	29.0122	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	311.7890	254.8758	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	96.0586	114.6817	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	136.6578	104.1677	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	29.5485	37.7677	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	142.6113	114.9210	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	36.0849	41.7696	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	150.5948	130.4580	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	39.6657	47.9033	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	160.7563	140.4095	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	47.0696	57.2697	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	170.2698	148.9387	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	53.5613	63.3200	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	176.1080	155.7614	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	60.1767	69.4820	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	181.9582	160.6857	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	73.0889	85.4570	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	186.1287	165.6872	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	68.3632	82.1109	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	191.0290	171.0468	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	64.6196	77.5306	0.0000	0.0000	0	0.00		
			<u>100,574</u>					<u>0.00</u>	<u>0.00</u>	<u>4613096.00</u>	<u>349212339.89</u>
	Total		120,527					0.00	0.00	7302725.00	26024035882.09
Future											
Dec 2014	EUUS	Future	110	1.2557	1.2546	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2575	1.2564	0.0000	0.0000	0	0.00		
			<u>310</u>					<u>0.00</u>	<u>0.00</u>	<u>13218.00</u>	<u>180480619.00</u>
	Total		310					0.00	0.00	13218.00	180480619.00
Future											
Dec 2014	ZAAD	Future	12,268	9.4609	9.5787	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	15,047	9.5433	9.6631	0.0000	0.0000	0	0.00		
Jun 2015	ZAAD	Future	3,825	9.6258	9.7478	9.6763	9.6763	25	241,907.50		
Sep 2015	ZAAD	Future	600	9.7167	9.8407	0.0000	0.0000	0	0.00		
			<u>31,740</u>					<u>25.00</u>	<u>241,907.50</u>	<u>2407818.00</u>	<u>18904013982.80</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	74.4504	36.6851	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	349.1100	244.4827	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	2.4751	5.1455	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.1152	0.2146	0.0000	0.0000	0	0.00		

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Dec 2014	ZAAD	10.80 Call	201	0.0930	0.1716	0.0000	0.0000	0	0.00		
			1,005					0.00	0.00	3515.00	580148.98
		Total	32,745					25.00	241,907.50	2411333.00	18904594131.78
Future											
Mar 2015	ZACA	Future	100	9.8471	9.9177	0.0000	0.0000	0	0.00		
			100					0.00	0.00	28231.00	216213058.10
		Total	100					0.00	0.00	28231.00	216213058.10
Future											
Dec 2014	ZAEU	Future	73,719	13.7971	13.9299	13.9185	13.8005	310	4,313,355.00		
Mar 2015	ZAEU	Future	34,818	14.0261	14.1645	14.0200	14.0200	100	1,402,000.00		
Jun 2015	ZAEU	Future	7,500	14.2484	14.3904	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	268	14.4930	14.6386	14.5708	14.5676	8	116,556.80		
			116,305					418.00	5,831,911.80	5473765.00	67807126191.50
Option											
Dec 2014	ZAEU	13.74 Put	650	119.3860	74.6840	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	267.2217	182.2731	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	392.9980	291.2508	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	1.8335	2.6623	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	1.3200	1.9282	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	1.0798	1.6131	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.40 Put	35,000	93.0538	0.0000	0.0000	0.0000	63,000	4,123,210.00		
Mar 2015	ZAEU	13.80 Put	15,000	232.0686	184.6878	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	331.3365	270.8848	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	342.3196	280.5659	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	114.7094	141.0489	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	108.9422	133.9396	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	89.1579	0.0000	0.0000	0.0000	14,000	1,142,120.00		
Mar 2015	ZAEU	15.28 Call	5,700	86.5896	106.2955	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	84.1139	103.2250	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	80.1837	98.3495	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	69.7362	86.1506	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	315.0013	276.8118	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	372.7389	403.1962	0.0000	0.0000	0	0.00		
			203,115					77,000.00	5,265,330.00	2614580.00	357249373.68
		Total	319,420					77,418.00	11,097,241.80	8088345.00	68164375565.18
Future											
Dec 2014	ZAFR	Future	6,632	11.4825	11.5956	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.6812	11.7997	0.0000	0.0000	0	0.00		

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			8,940					0.00	0.00	410100.00	3658587457.90
	Total		8,940					0.00	0.00	410100.00	3658587457.90
Future											
Dec 2014	ZAGB	Future	47,971	17.2849	17.3915	17.3894	17.2823	715	12,426,446.50		
Mar 2015	ZAGB	Future	7,726	17.5472	17.6597	17.6483	17.5864	204	3,587,873.20		
Jun 2015	ZAGB	Future	1,842	17.7987	17.9141	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	695	18.0694	18.1877	0.0000	0.0000	0	0.00		
			58,234					919.00	16,014,319.70	4270947.00	61389343400.30
Option											
Dec 2014	ZAGB	17.35 Put	10,000	208.7185	162.9696	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	273.3579	214.4840	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	1220.1859	1116.2180	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	1.2616	2.1628	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	0.8424	1.4422	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	16.72 Put	25,000	118.7499	0.0000	0.0000	0.0000	50,000	4,010,500.00		
Mar 2015	ZAGB	17.00 Put	5,592	197.9140	169.6205	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	103.4342	122.4572	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	80.1612	0.0000	0.0000	0.0000	10,000	732,400.00		
Mar 2015	ZAGB	19.64 Call	21,000	56.6285	66.7250	0.0000	0.0000	0	0.00		
			91,162					60,000.00	4,742,900.00	880394.00	198060318.23
	Total		149,396					60,919.00	20,757,219.70	5151341.00	61587403718.53
Future											
Dec 2014	ZAJY	Future	15,513	0.0931	0.0944	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	50	0.0947	0.0960	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	25	0.0963	0.0976	0.0000	0.0000	0	0.00		
			15,588					0.00	0.00	591405.00	6078874049.40
	Total		15,588					0.00	0.00	591405.00	6078874049.40
Future											
Dec 2014	ZAKS	Future	9	0.1214	0.1227	0.0000	0.0000	0	0.00		
			9					0.00	0.00	18.00	225360.00
	Total		9					0.00	0.00	18.00	225360.00
Future											
Dec 2014	ZANN	Future	17	0.0629	0.0628	0.0000	0.0000	0	0.00		
Dec 2015	ZANN	Future	56,400	0.0593	0.0595	0.0000	0.0000	0	0.00		
			56,417					0.00	0.00	169324.00	1065084640.00
	Total		56,417					0.00	0.00	169324.00	1065084640.00

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Future											
Dec 2014	ZAUM	Future	1,732	10.9875	11.1027	11.0300	11.0000	4	4,406,000.00		
Mar 2015	ZAUM	Future	458	11.1624	11.2822	11.2848	11.1730	16	17,984,350.00		
Jun 2015	ZAUM	Future	93	11.3312	11.4537	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	25	11.5125	11.6375	0.0000	0.0000	0	0.00		
			<u>2,308</u>					<u>20.00</u>	<u>22,390,350.00</u>	<u>76135.00</u>	<u>72360692910.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	24181.3520	29361.8223	0.0000	0.0000	0	0.00		
			<u>420</u>					<u>0.00</u>	<u>0.00</u>	<u>4103.00</u>	<u>137198464.38</u>
		Total	<u>2,728</u>					<u>20.00</u>	<u>22,390,350.00</u>	<u>80238.00</u>	<u>72497891374.38</u>
Future											
Dec 2014	ZAUS	Future	960,282	10.9875	11.1027	11.1300	10.9800	51,029	563,111,683.30		
Mar 2015	ZAUS	Future	127,215	11.1624	11.2822	11.2487	11.1550	3,332	37,294,849.40		
Jun 2015	ZAUS	Future	29,246	11.3312	11.4537	11.4210	11.4100	190	2,168,890.00		
Sep 2015	ZAUS	Future	4,785	11.5125	11.6375	11.6121	11.6121	700	8,094,920.00		
Dec 2015	ZAUS	Future	30,000	11.6891	11.8152	0.0000	0.0000	0	0.00		
			<u>1,151,528</u>					<u>55,251.00</u>	<u>610,670,342.70</u>	<u>71889694.00</u>	<u>671964383480.90</u>
Option											
Dec 2014	ZAUS	9.09 Put	1,402	0.0267	0.0159	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.1021	0.0598	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	0.4073	0.2332	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	0.6227	0.3541	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	0.9352	0.5911	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	888.8124	1003.5039	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	1.3124	0.8039	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	2,326	690.2513	804.2760	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	3.2266	1.8226	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	3.3599	1.8913	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	3.4995	1.9629	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	3.7995	2.1162	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	4.1295	2.2839	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	4.8938	2.6688	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	5.1097	2.7768	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	6.8748	3.2630	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	44,450	7.3925	3.3999	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	8.5307	3.6943	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	3,283	10.5239	4.1939	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	14.7426	6.2893	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	17.9084	7.9459	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	27.5672	13.3025	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	290.3472	389.0809	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.74 Call	3,499	282.2792	380.2287	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	250.9338	345.4950	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	235.8543	328.5697	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	50.9722	27.5264	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	53.6972	29.2661	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	193.2260	279.8055	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	167.1610	249.1760	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	91.4323	54.5983	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	95.6166	57.5264	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	99.9318	60.5681	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	37,500	111.0210	180.2415	0.0000	0.0000	10,000	1,200,100.00		
Dec 2014	ZAUS	11.00 Put	35,000	123.5210	77.5415	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	88.1119	144.6881	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	78.2993	128.6421	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	187.7539	120.8540	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	66.7507	111.0740	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	61.5819	103.3799	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	50.2507	86.1894	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	262.7507	183.4894	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	40.9209	71.6618	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.26 Call	5,000	39.2668	69.0467	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.31 Call	2,000	31.9297	57.2794	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	28.1954	51.1770	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.39 Call	10,000	22.9163	42.3969	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	5,000	21.9867	40.8296	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	17.1585	32.5765	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	527.0566	425.3381	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	9.0882	18.6365	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	8.3140	17.3179	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	7.9520	16.6961	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,000	4.8783	10.2386	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	4.2722	8.9205	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	3.0049	6.1513	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	2.5235	5.0978	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	2.1213	4.2202	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	2.0315	4.0249	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	1.6384	3.1729	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	1014.1384	900.4729	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	1.5698	3.0250	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	1.0722	1.9652	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	0.6242	0.9130	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	0.6078	0.8853	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	13.00 Call	36,000	0.1408	0.1544	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.1281	0.1374	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.1012	0.0994	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.0997	0.0961	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.0087	0.0563	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	13.2840	12.7052	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	28.1166	23.4768	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	50.4693	40.2549	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	90.3289	0.0000	0.0000	0.0000	100,000	5,930,000.00		
Mar 2015	ZAUS	10.75 Put	5,000	104.9921	75.5465	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	117.7821	86.0183	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	121.1284	88.7795	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	47,665	157.9276	119.6143	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	15,000	363.2175	438.6478	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	205.8593	249.8451	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	487.7999	408.9059	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	171.4420	208.5794	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	158.8102	193.3625	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	117.3088	142.8065	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	99.0718	120.5472	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	58.7572	0.0000	0.0000	0.0000	20,000	1,180,000.00		
Mar 2015	ZAUS	12.58 Call	50,000	54.2842	67.3613	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	52.7263	65.4566	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	35.6272	44.4997	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	15.9224	27.7770	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	128.9790	108.7707	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	133.7747	112.9217	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	218.4050	177.8861	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	227.3953	185.8127	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	265.2957	219.4688	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	5,000	275.2428	228.3669	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	384.6347	327.5302	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	7,300	447.0872	383.7151	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	75,000	115.8835	131.7997	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	102.2333	115.7741	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	90.1650	101.5990	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	116.6811	101.3202	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1037.5824	1146.3805	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	231.4237	202.7588	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	752.7322	846.3936	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	381.1941	427.5697	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	288.4088	321.7770	0.0000	0.0000	0	0.00		

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Sep 2015	ZAUS	13.06 Call	18,946	218.3801	242.7322	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	160.5143	162.5213	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	975.2675	1076.8904	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	236.1675	211.6904	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	500	942.2634	1042.2133	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	326.1398	358.7137	0.0000	0.0000	0	0.00		
			<u>1,801,170</u>					<u>130,000.00</u>	<u>8,310,100.00</u>	<u>14062549.00</u>	<u>3609261857.70</u>
		Total	2,952,698					185,251.00	618,980,442.70	85952243.00	675573645338.60
Future											
Dec 2014	ZAZW	Future	13	1.7276	1.7483	0.0000	0.0000	0	0.00		
			<u>13</u>					<u>0.00</u>	<u>0.00</u>	<u>26.00</u>	<u>225524.00</u>
		Total	13					0.00	0.00	26.00	225524.00
	Grand Total		3,732,491					323,633.00	673467161.70	117,128,185	964,384,671,899.19