



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-December-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											
Mar 2015	CAFZ	Future	10,000	345.1777	340.3359	0.0000	0.0000	10,000	1,260,000.00		
			<u>10,000</u>					<u>10,000.00</u>	<u>1,260,000.00</u>	<u>20 000.00</u>	<u>2 614 800.00</u>
		Total	10,000					10,000.00	1,260,000.00	20 000.00	2 614 800.00
Future											
Jan 2015	CAGB	Future	5,000	172.0782	211.1071	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
Future											
Dec 2014	DAEU	Future	0	14.6199	14.6454	0.0000	0.0000	5,000	72,311,500.00		
			<u>0</u>					<u>5,000.00</u>	<u>72,311,500.00</u>	<u>92 500.00</u>	<u>1 153 134 100.00</u>
Option											
Dec 2014	DAEU	14.34 Call	5,000	289.5323	326.4937	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	458.3691	475.9820	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	177.5691	170.3820	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	778.6104	794.0486	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	11,000					5,000.00	72,311,500.00	323 500.00	1 172 455 119.10
Option											
Jan 2015	DAGB	18.22 Put	9,605	208.6234	182.9729	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	357.8416	318.2311	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	2,416	441.0706	396.6750	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	5.3755	6.2738	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	2.4970	2.9797	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	2,416	2.4439	2.9184	0.0000	0.0000	0	0.00		
			<u>33,442</u>					<u>0.00</u>	<u>0.00</u>	<u>27 697.00</u>	<u>22 161 429.96</u>
		Total	33,442					0.00	0.00	27 697.00	22 161 429.96

<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	DAUS	Future	0	11.6753	11.6757	0.0000	0.0000	13,000	151,778,900.00		
Dec 2014	DAUS	Future	172	11.6857	11.6833	0.0000	0.0000	804	9,382,680.00		
Jan 2015	DAUS	Future	3,432	11.7578	11.7583	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	Future	268	11.7617	11.7622	0.0000	0.0000	804	9,419,905.20		
Feb 2015	DAUS	Future	2,671	11.8130	11.8133	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,263	11.8169	11.8173	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.8427	11.8432	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,685	11.8729	11.8737	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.9377	11.9392	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.9964	11.9986	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	12.0227	12.0252	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	1,636	12.0576	12.0605	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	Future	250	12.1265	12.1300	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.1870	12.1911	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.2163	12.2206	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.2541	12.2592	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.3176	12.3243	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.3768	12.3850	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.4043	12.4132	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.4319	12.4412	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.6053	12.6112	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.7980	12.6130	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	13.0078	12.6151	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.2005	12.6500	0.0000	0.0000	251	3,295,253.50		
			<u>20,187</u>					<u>14,859.00</u>	<u>173,876,738.70</u>	<u>2 723 125.00</u>	<u>26 062 454 397.80</u>
Option											
Dec 2014	DAUS	11.42 Put	1,500	5.3999	18.2649	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	3.0989	7.0682	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	367.7457	371.8321	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	8.9457	16.1321	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.40 Call	5,000	309.8001	316.5619	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.68 Call	5,000	107.2313	115.5852	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.04 Call	5,000	676.4921	679.1670	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.28 Put	2,000	20.8495	26.2575	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Call	2,000	350.0561	356.7628	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.40 Put	2,000	39.2561	46.0628	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.58 Put	1,500	88.1612	96.0138	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	7.3612	7.9225	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.15 Put	250	18.8398	20.8067	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.45 Call	250	386.2454	390.9193	0.0000	0.0000	0	0.00		

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Jan 2015	DAUS	14.27 Call	300	1.2040	1.4148	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.62 Call	10,000	287.0136	292.4761	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.64 Call	10,000	275.9599	281.4956	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	13.5512	14.0088	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	41.1198	42.2530	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	381.5311	385.1808	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	7.1528	7.9205	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	20.8716	20.7341	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	44.0351	44.2321	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	59.9997	60.4592	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	461.9176	463.8561	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	359.1820	363.0417	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	29.9345	29.7781	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	71.8742	71.7159	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	226.8353	230.4176	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	32.2980	31.8380	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	76.7785	75.2235	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	360.7331	363.9023	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	52.0087	56.6027	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	41.2285	40.1303	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	56.8301	55.5052	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	88.8351	87.1513	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	467.3536	469.5768	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	355.2114	358.6827	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	76.7683	80.8623	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	51.4313	49.8014	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	100.3881	97.9379	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	12.46 Call	250	347.8213	351.1852	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	89.6556	93.8625	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	61.1575	58.1232	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	111.4680	107.8389	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	353.3732	354.9248	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	107.3560	111.4834	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	67.7516	64.8172	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	119.2650	114.4352	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	351.4355	351.5325	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	112.0999	114.3694	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	75.0109	70.7051	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	125.4271	119.7219	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	187.0303	179.9095	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	351.7367	351.3037	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	255.5122	256.1854	0.0000	0.0000	0	0.00		

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Sep 2015	DAUS	16.80 Call	300	125.9012	127.8669	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	80.5638	75.8521	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	131.1253	124.6894	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	354.6680	355.0853	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	141.8994	144.5676	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	86.2573	80.9914	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	131.9967	124.7979	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	355.1912	356.3584	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	134.9111	137.9984	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	90.7374	85.2909	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	136.9605	129.5754	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	353.8250	355.5921	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	134.3863	137.4539	0.0000	0.0000	0	0.00		
				145,050				0.00	0.00	4 741 169.00	370 805 299.43
	Total		165,237					14,859.00	173,876,738.70	7 464 294.00	26 433 259 697.23
Future											
Mar 2015	EUUS	Future	60	1.2438	1.2458	0.0000	0.0000	0	0.00		
Jun 2015	EUUS	Future	200	1.2448	1.2468	0.0000	0.0000	0	0.00		
			260					0.00	0.00	13 396.00	182 690 761.00
	Total		260					0.00	0.00	13 396.00	182 690 761.00
Future											
Mar 2015	ZAAD	Future	22,001	9.6617	9.7142	9.6300	9.6300	5,003	47,360,390.00		
Jun 2015	ZAAD	Future	7,620	9.7491	9.8041	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	600	9.8508	9.9082	0.0000	0.0000	0	0.00		
			30,221					5,003.00	47,360,390.00	2 454 043.00	19 349 220 734.70
Option											
Mar 2015	ZAAD	9.40 Put	201	111.3973	95.5777	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	9.70 Call	201	203.5272	227.6542	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	10.20 Call	201	72.2449	83.0134	0.0000	0.0000	0	0.00		
			603					0.00	0.00	4 118.00	654 052.66
	Total		30,824					5,003.00	47,360,390.00	2 458 161.00	19 349 874 787.36
Future											
Mar 2015	ZACA	Future	75	10.1977	10.2258	0.0000	0.0000	0	0.00		
			75					0.00	0.00	28 281.00	216 715 558.10
	Total		75					0.00	0.00	28 281.00	216 715 558.10
Future											
Mar 2015	ZAEU	Future	75,637	14.7396	14.7648	14.7323	14.6100	643	9,404,725.90		

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Jun 2015	ZAEU	Future	11,094	14.9729	15.0011	14.9962	14.9756	55	824,482.00		
Sep 2015	ZAEU	Future	6,713	15.2360	15.2671	0.0000	0.0000	0	0.00		
			<u>93,444</u>					<u>698.00</u>	<u>10,229,207.90</u>	<u>5 691 520.00</u>	<u>70 933 151 523.90</u>
Option											
Mar 2015	ZAEU	13.40 Put	35,000	15.6926	13.7087	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	13.80 Put	15,000	45.9314	43.2604	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	73.9377	71.2531	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	78.2770	75.4755	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.25 Put	20,000	141.6437	0.0000	0.0000	0.0000	20,000	3,518,600.00		
Mar 2015	ZAEU	15.00 Call	713	271.6303	284.3215	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	257.3455	269.3474	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.25 Call	7,000	208.0319	217.4717	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.28 Call	5,700	201.6061	210.6895	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	195.4060	204.1467	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.32 Call	20,000	193.3887	0.0000	0.0000	0.0000	40,000	6,919,200.00		
Mar 2015	ZAEU	15.36 Call	32,000	185.5610	193.7438	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	160.9546	167.7006	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	48.5870	41.7391	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	411.3176	420.2506	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	150.7104	126.8097	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	560.0814	561.6183	0.0000	0.0000	0	0.00		
			<u>213,565</u>					<u>60,000.00</u>	<u>10,437,800.00</u>	<u>2 699 045.00</u>	<u>371 992 618.74</u>
	Total		307,009					60,698.00	20,667,007.90	8 390 565.00	71 305 144 142.64
Future											
Mar 2015	ZAFR	Future	2,308	12.2780	12.2991	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,452	12.4783	12.5021	0.0000	0.0000	0	0.00		
			<u>8,760</u>					<u>0.00</u>	<u>0.00</u>	<u>431 196.00</u>	<u>3 915 282 138.30</u>
	Total		8,760					0.00	0.00	431 196.00	3 915 282 138.30
Future											
Mar 2015	ZAGB	Future	38,187	18.5398	18.6222	18.4953	18.4561	938	17,316,592.60		
Jun 2015	ZAGB	Future	5,582	18.8047	18.8912	0.0000	0.0000	0	0.00		
Sep 2015	ZAGB	Future	710	19.0996	19.1907	0.0000	0.0000	0	0.00		
			<u>44,479</u>					<u>938.00</u>	<u>17,316,592.60</u>	<u>4 494 542.00</u>	<u>65 411 162 148.60</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	27.0746	26.9638	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	42.1103	39.8963	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	307.4099	339.8702	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	245.3909	273.1540	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	171.7158	194.2582	0.0000	0.0000	0	0.00		

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			57,162					0.00	0.00	881 214.00	198 252 206.43
		Total	101,641					938.00	17,316,592.60	5 375 756.00	65 609 414 355.03
Future											
	Mar 2015 ZAJY	Future	3,826	0.1000	0.0998	0.0000	0.0000	0	0.00		
	Jun 2015 ZAJY	Future	15,106	0.1016	0.1014	0.0000	0.0000	0	0.00		
			18,932					0.00	0.00	637 064.00	6 522 976 688.20
		Total	18,932					0.00	0.00	637 064.00	6 522 976 688.20
Future											
	Mar 2015 ZAKS	Future	8	0.1284	0.1273	0.0000	0.0000	0	0.00		
			8					0.00	0.00	51.00	648 570.00
		Total	8					0.00	0.00	51.00	648 570.00
Future											
	Mar 2015 ZANN	Future	332	0.0641	0.0633	0.0000	0.0000	0	0.00		
	Dec 2015 ZANN	Future	56,554	0.0560	0.0557	0.0000	0.0000	0	0.00		
			56,886					0.00	0.00	170 645.00	1 073 030 100.00
		Total	56,886					0.00	0.00	170 645.00	1 073 030 100.00
Future											
	Mar 2015 ZAUM	Future	1,492	11.8507	11.8512	11.8015	11.7539	27	31,766,920.00		
	Jun 2015 ZAUM	Future	98	12.0288	12.0313	0.0000	0.0000	0	0.00		
	Sep 2015 ZAUM	Future	25	12.2246	12.2290	0.0000	0.0000	0	0.00		
			1,615					27.00	31,766,920.00	79 192.00	75 865 488 060.00
Option											
	Mar 2015 ZAUM	11.28 Call	420	64812.8682	64916.4701	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		Total	2,035					27.00	31,766,920.00	83 295.00	76 002 686 524.38
Future											
	Mar 2015 ZAUS	Future	1,143,363	11.8507	11.8512	11.8600	11.7141	81,829	960,571,080.80		
	Jun 2015 ZAUS	Future	88,811	12.0288	12.0313	11.9500	11.9000	9,333	111,545,135.00		
	Sep 2015 ZAUS	Future	26,064	12.2246	12.2290	0.0000	0.0000	650	7,851,187.50		
	Dec 2015 ZAUS	Future	35,582	12.4106	12.4198	0.0000	0.0000	0	0.00		
			1,293,820					91,812.00	1,079,967,403.30	76 503 589.00	725 281 579 778.00
Option											
	Mar 2015 ZAUS	10.10 Put	69,965	3.9483	4.0608	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	10.32 Put	24,155	5.3773	5.5030	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	10.51 Put	23,800	7.1531	7.2882	0.0000	0.0000	0	0.00		
	Mar 2015 ZAUS	10.70 Put	50,000	10.9695	11.1294	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>
Mar 2015	ZAUS	10.75 Put	5,000	13.3558	13.5370	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	15.5654	15.7656	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	16.1635	16.3680	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	23.2647	23.5197	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	25,000	883.4457	884.2547	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	670.9430	671.8840	0.0000	0.0000	5,000	1,625,000.00		
Mar 2015	ZAUS	11.30 Put	12,500	82.4960	83.0970	0.0000	0.0000	22,000	1,455,080.00		
Mar 2015	ZAUS	11.40 Call	150	561.8241	563.2898	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	117.5241	118.5686	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	14,000	131.0078	132.2144	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	471.4404	473.4833	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	465.4176	467.5011	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	200	164.7176	166.3011	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	436.1670	438.4651	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.61 Put	1,070	189.7900	191.6310	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	241.0894	243.3928	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	311.0164	314.3246	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.99 Call	1,070	260.4123	263.8985	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	257.1495	260.6475	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	598	406.4495	409.4475	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	140.4370	143.9413	0.0000	0.0000	5,500	743,050.00		
Mar 2015	ZAUS	12.50 Put	300	789.7370	792.7413	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	128.3921	131.8022	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	124.2118	127.5839	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	99.3288	102.4338	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	79.0810	81.8965	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	28.6994	30.1767	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	42.8416	40.9479	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	44.1139	42.1124	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	47.4637	45.1828	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	67.5699	66.1759	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	75,000	70.4460	68.9304	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	3,000	126.2980	122.4651	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.40 Put	8,300	150.9034	146.1096	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.45 Put	2,500	164.4685	163.7707	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	4,750	183.3122	182.6113	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	653.2864	655.0816	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.80 Call	500	549.1099	550.9311	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	296.8192	301.3930	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	282.0439	286.7010	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	70,000	217.8305	223.1814	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	189.1636	194.6618	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	13.46 Call	22,320	162.4836	167.7594	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	50.7586	47.1422	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1678.4730	1679.1210	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	93.0315	87.9088	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1320.2509	1319.4704	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	34,545	95.6509	90.4704	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	154.9664	148.9826	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	669.1304	666.6764	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	494.0040	491.8521	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	365.0756	364.1453	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	85,000	236.7653	237.0381	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	189.5418	190.8380	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1566.6365	1569.4677	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	106.0365	99.6677	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1523.1210	1525.6606	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1356.0314	1357.2852	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1207.9127	1207.7102	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	528.1367	527.6720	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	505.9844	505.7402	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	485.3048	485.2910	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	441.0731	441.6137	0.0000	0.0000	0	0.00		
			<u>1,226,540</u>					<u>32,500.00</u>	<u>3,823,130.00</u>	<u>14 794 669.00</u>	<u>3 777 281 716.97</u>
		Total	2,520,360					124,312.00	1,083,790,533.30	91 298 258.00	729 058 861 494.97
Future											
Mar 2015	ZAZW	Future	12	1.7896	1.7865	0.0000	0.0000	0	0.00		
			<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>	<u>451 622.00</u>
		Total	12					0.00	0.00	51.00	451 622.00
	Grand Total		3,271,481					220,837.00	1 448 349 682.50	123,340,552	1,030,374,328,594.81