



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-June-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	(52.8697)	(31.5115)	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	731.1148	682.9330	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	3,116	812.3242	761.3507	0.0000	0.0000	0	0.00		
			<u>3,116</u>					<u>0.00</u>	<u>0.00</u>	<u>2 139.00</u>	<u>1 400 700.35</u>
		Total	3,116					0.00	0.00	2 139.00	1 400 700.35
Future											
Dec 2014	CAFJ	Future	4,362	(49.8809)	(85.5166)	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	675.0137	628.3042	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	97.1354	85.4244	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

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Future											
Jun 2014	CAFS	Future	5,000	112.4206	77.6486	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											
Jun 2014	CAFT	Future	10,000	33.9860	16.3396	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>515 000.00</u>
		Total	10,000					0.00	0.00	10 000.00	515 000.00
Option											
Jan 2015	DAGB	18.22 Put	9,605	515.0510	571.2484	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	656.7855	720.0930	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	728.7051	798.5892	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	202.9130	180.8686	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	141.2347	124.8904	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	139.7195	123.5198	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	18,000	10.7404	10.6518	0.0000	0.0000	18,000	193,282,200.00		
Jun 2014	DAUS	Future	201	10.7586	10.6699	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.8087	10.7192	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	1,044	10.8105	10.7209	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.8623	10.7717	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	Future	162	10.9177	10.8255	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	11.0610	10.9641	0.0000	0.0000	0	0.00		
			<u>25,714</u>					<u>18,000.00</u>	<u>193,282,200.00</u>	<u>2 106 171.00</u>	<u>19 370 077 636.60</u>
		Total									
Option											
Jun 2014	DAUS	10.36 Call	10,000	378.3151	293.0157	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	6.7870	16.2049	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	226.8358	151.7506	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	10.8358	24.7506	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	5,000	14.2328	31.5952	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.73 Call	1,500	67.7713	36.1912	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.75 Call	7,000	57.1444	31.2134	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	9.1377	19.3477	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	231.3408	156.9353	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	13.8408	28.4353	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.60 Call	5,000	172.9001	109.3840	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.70 Call	10,000	102.5717	59.5981	0.0000	0.0000	0	0.00		

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Jun 2014	DAUS	10.75 Call	15,000	74.0016	43.9921	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Call	15,000	54.9707	32.1207	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.74 Put	3,000	87.6868	0.0000	0.0000	0.0000	6,000	516,000.00		
Jun 2014	DAUS	10.44 Put	10,000	15.5420	26.6175	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	316.1117	239.2468	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	16.6117	28.3468	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	239.0783	169.6150	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	29.5783	48.7150	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	230.9546	162.4862	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	31.4546	51.5862	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	75.7019	49.6655	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	133.4098	192.1982	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.2213	0.1967	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.60 Call	10,000	231.6381	172.6783	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.74 Call	250	153.7501	0.0000	0.0000	0.0000	250	41,802.50		
Jul 2014	DAUS	8.30 Put	4,700	0.0011	0.0200	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	169.3865	131.6430	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	170.4116	220.2719	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.7892	1.2462	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.74 Call	250	239.2788	0.0000	0.0000	0.0000	250	63,632.50		
Aug 2014	DAUS	10.33 Put	19,547	39.3126	53.9519	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	26.6242	21.9758	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	195.3714	240.7148	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	10.2204	8.4467	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.1881	0.2188	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	192.8473	160.6198	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.74 Call	250	318.7670	0.0000	0.0000	0.0000	250	82,590.00		
Sep 2014	DAUS	10.50 Put	13,000	97.9105	124.2686	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	110.2056	138.6828	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	217.9450	260.1686	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	21.3610	17.9366	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	0.8782	0.9358	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	269.0900	231.9092	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.74 Call	250	399.4357	0.0000	0.0000	0.0000	250	101,780.00		
Oct 2014	DAUS	8.30 Put	5,000	1.7981	1.8857	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	239.0816	279.1042	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	239.8777	209.4801	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	36.2901	34.6767	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	56.7620	65.7985	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	123.0276	109.3384	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	250.8641	288.9353	0.0000	0.0000	0	0.00		

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Nov 2014	DAUS	13.61 Call	500	50.3099	48.9621	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	3.1088	3.2539	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	298.9614	263.7511	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	257.4555	295.2202	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	61.2403	60.2795	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	3.8981	4.1882	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	364.7287	325.1647	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	5.0557	5.5025	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	268.7864	308.4720	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	438.2598	396.5702	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	87.2778	88.6561	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	273.7034	314.4615	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	105.5356	103.1012	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	6.0941	6.7411	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	517.5203	471.3676	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	277.8719	319.0209	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	112.3352	100.8220	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	282.2688	324.0303	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	115.5247	102.5470	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	288.4095	325.2760	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	111.9922	106.5368	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	297.1550	329.1421	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	110.6520	100.4290	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	304.0117	336.7843	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	113.1515	101.2470	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	310.1413	343.5304	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	111.9039	101.9204	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	315.2153	346.6023	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	111.7260	102.2422	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	319.2408	350.2993	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	121.0005	111.1688	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	322.6938	352.7180	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	109.7610	100.6698	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	324.2327	353.8399	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	101.6120	96.1485	0.0000	0.0000	0	0.00		
			<u>310,358</u>					<u>7,000.00</u>	<u>805,805.00</u>	<u>3 755 537.00</u>	<u>244 306 098.96</u>
		Total	336,072					25,000.00	194,088,005.00	5 861 708.00	19 614 383 735.56
Future											
Jun 2014	EUUS	Future	150	1.3544	1.3593	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3546	1.3595	0.0000	0.0000	0	0.00		
			<u>275</u>					<u>0.00</u>	<u>0.00</u>	<u>11 072.00</u>	<u>152 435 609.00</u>

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Total			275					0.00	0.00	11 072.00	152 435 609.00
Future											
Jun 2014	ZAAD	Future	5,016	10.0437	9.9374	0.0000	0.0000	0	0.00		
Sep 2014	ZAAD	Future	10,881	10.1334	10.0254	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	460	10.2254	10.1128	0.0000	0.0000	0	0.00		
Mar 2015	ZAAD	Future	25	10.3338	10.2161	0.0000	0.0000	0	0.00		
			<u>16,382</u>					<u>0.00</u>	<u>0.00</u>	<u>2 280 836.00</u>	<u>17 633 033 354.20</u>
Option											
Jun 2014	ZAAD	9.20 Put	201	0.0289	0.0900	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	344.1514	243.4945	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.0821	0.1339	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	70.7772	87.9262	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	418.2604	355.4684	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	161.3485	138.7197	0.0000	0.0000	0	0.00		
			<u>1,206</u>					<u>0.00</u>	<u>0.00</u>	<u>3 113.00</u>	<u>533 249.65</u>
Total			17,588					0.00	0.00	2 283 949.00	17 633 566 603.85
Future											
Sep 2014	ZACA	Future	75	9.9605	9.8855	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											
Jun 2014	ZAEU	Future	55,774	14.5331	14.4643	14.5513	14.5030	4,339	63,075,241.00		
Sep 2014	ZAEU	Future	32,227	14.7606	14.6895	14.7812	14.7690	2,866	42,338,259.30		
Dec 2014	ZAEU	Future	10,393	14.9892	14.9116	15.0175	15.0083	2,018	30,236,678.40		
Mar 2015	ZAEU	Future	1,425	15.2529	15.1681	15.2000	15.2000	25	380,000.00		
			<u>99,819</u>					<u>9,248.00</u>	<u>136,030,178.70</u>	<u>4 924 711.00</u>	<u>59 862 116 038.10</u>
Option											
Jun 2014	ZAEU	13.80 Put	27,500	0.0441	0.0715	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	13.85 Put	14,800	0.0740	0.1317	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.15 Put	8,800	1.7347	4.0633	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.40 Put	8,800	20.1984	41.3474	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.45 Call	1,000	114.3987	74.5943	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	14.85 Put	5,000	321.5532	389.5880	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	15.07 Call	3,000	0.8700	0.9312	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.35 Call	4,200	0.0067	0.0091	0.0000	0.0000	0	0.00		
Jun 2014	ZAEU	16.40 Call	12,500	0.0065	0.0089	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	13.54 Put	21,000	20.7204	24.5554	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.00 Put	6,000	68.6141	80.3235	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	14.30 Put	650	144.1919	164.0384	0.0000	0.0000	0	0.00		

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Sep 2014	ZAEU	14.33 Put	800	153.9642	174.7138	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	15.71 Call	21,000	103.8787	90.5572	0.0000	0.0000	0	0.00		
Sep 2014	ZAEU	16.34 Call	800	50.6489	43.3592	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.50 Put	1,737	56.3783	60.6574	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.74 Put	650	85.2894	91.2477	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	1,737	179.3371	164.3277	0.0000	0.0000	0	0.00		
			<u>139,974</u>					<u>0.00</u>	<u>0.00</u>	<u>2 156 549.00</u>	<u>299 178 715.36</u>
	Total		239,793					9,248.00	136,030,178.70	7 081 260.00	60 161 294 753.46
Future											
Jun 2014	ZAFR	Future	1,181	11.9291	11.8618	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	100	12.5464	12.4663	0.0000	0.0000	0	0.00		
			<u>1,281</u>					<u>0.00</u>	<u>0.00</u>	<u>388 911.00</u>	<u>3 403 567 856.00</u>
	Total		1,281					0.00	0.00	388 911.00	3 403 567 856.00
Future											
Jun 2014	ZAGB	Future	16,958	17.9815	17.8675	18.0253	17.9713	3,874	69,660,551.40		
Sep 2014	ZAGB	Future	28,449	18.2475	18.1304	18.2718	18.2375	2,528	46,166,530.20		
Dec 2014	ZAGB	Future	7,006	18.5109	18.3855	18.4906	18.4771	240	4,437,355.00		
			<u>52,413</u>					<u>6,642.00</u>	<u>120,264,436.60</u>	<u>3 780 972.00</u>	<u>52 556 900 273.30</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	0.0000	0.0001	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	0.0001	0.0018	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	0.0011	0.0118	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	0.2004	0.5584	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	434.8794	327.3531	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	45.5551	98.7695	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	7.2457	4.3730	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	470.9302	584.1503	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.0291	0.0328	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.0245	0.0250	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	27.3516	29.6411	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.20 Put	15,000	72.4580	80.9869	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	89.5319	108.8900	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.65 Put	2,750	166.5516	0.0000	0.0000	0.0000	3,300	551,402.50		
Sep 2014	ZAGB	18.56 Call	11,200	310.7254	263.5042	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	19.01 Call	2,750	198.5027	0.0000	0.0000	0.0000	5,500	961,337.30		
Sep 2014	ZAGB	19.70 Call	15,000	95.1300	74.2758	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	630.1275	692.5503	0.0000	0.0000	0	0.00		

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			121,463					8,800.00	1,512,739.80	601 486.00	161 759 975.70
	Total		173,876					15,442.00	121,777,176.40	4 382 458.00	52 718 660 249.00
Future											
	Jun 2014 ZAJY	Future	2,845	0.1048	0.1037	0.0000	0.0000	12,759	133,714,320.00		
	Dec 2014 ZAJY	Future	12,759	0.1082	0.1070	0.0000	0.0000	12,759	138,103,416.00		
	Mar 2015 ZAJY	Future	50	0.1101	0.1089	0.0000	0.0000	0	0.00		
			15,654					25,518.00	271,817,736.00	555 723.00	5 703 519 731.70
	Total		15,654					25,518.00	271,817,736.00	555 723.00	5 703 519 731.70
Future											
	Jun 2014 ZAUM	Future	1,029	10.7302	10.6411	10.7096	10.7053	235	251,371,850.00		
	Sep 2014 ZAUM	Future	702	10.8969	10.8055	10.9021	10.8640	630	683,836,300.00		
	Dec 2014 ZAUM	Future	31	11.0629	10.9661	0.0000	0.0000	0	0.00		
			1,762					865.00	935,208,150.00	66 506.00	61 776 222 400.00
Option											
	Jun 2014 ZAUM	10.93 Put	250	20614.9198	29275.7988	0.0000	0.0000	0	0.00		
	Dec 2014 ZAUM	10.72 Call	200	56543.3718	50156.7288	0.0000	0.0000	0	0.00		
			450					0.00	0.00	3 083.00	93 576 724.38
	Total		2,212					865.00	935,208,150.00	69 589.00	61 869 799 124.38
Future											
	Jun 2014 ZAUS	Future	404,695	10.7302	10.6411	10.7543	10.6909	69,009	738,333,855.50		
	Sep 2014 ZAUS	Future	570,255	10.8969	10.8055	10.9163	10.8537	58,306	632,107,654.20		
	Dec 2014 ZAUS	Future	83,102	11.0629	10.9661	11.0760	11.0369	54,362	600,363,279.00		
	Mar 2015 ZAUS	Future	22,950	11.2532	11.1505	11.2170	11.2170	6,200	69,223,200.00		
	Jun 2015 ZAUS	Future	4,636	11.4459	11.3363	0.0000	0.0000	1,000	11,417,000.00		
			1,085,638					188,877.00	2,051,444,988.70	63 654 490.00	581 299 201 467.50
Option											
	Jun 2014 ZAUS	8.64 Put	24,582	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.78 Put	15,489	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	8.80 Put	920	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.75 Put	250	0.0000	0.0075	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.78 Put	920	0.0000	0.0086	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	9.97 Put	24,582	0.0000	0.0240	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.00 Put	10,000	0.0001	0.0288	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.01 Put	50	0.0001	0.0307	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.02 Put	6,000	0.0002	0.0327	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.13 Put	15,489	0.0070	0.0858	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.15 Put	47,500	0.0126	0.1135	0.0000	0.0000	0	0.00		
	Jun 2014 ZAUS	10.20 Call	1,500	530.2490	441.3280	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	10.50 Call	11,500	233.3045	152.5725	0.0000	0.0000	2,500	698,500.00		
Jun 2014	ZAUS	10.50 Put	15,000	3.1045	11.4725	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	7.6755	24.9915	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	141.3250	75.1082	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	15.9231	45.4808	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	20.0633	54.6415	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	178.2486	263.8569	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	5.2672	3.2755	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	4.8030	3.0214	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	3.3491	2.2035	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	273.1491	361.1035	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	2.8115	1.8904	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	1.4492	1.0555	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	1.2396	0.9195	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	1.1480	0.8591	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	0.7933	0.6187	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	0.6887	0.5449	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.0834	0.0501	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.0438	0.0245	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.0097	0.0099	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	500	1269.8097	1358.9099	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.05 Call	21,000	0.0094	0.0097	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0088	0.0094	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	1.3396	1.4585	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	1.5173	1.6574	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	1.5657	1.7117	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	1.8350	2.0153	0.0000	0.0000	20,000	199,200.00		
Sep 2014	ZAUS	9.78 Put	920	7.3270	9.8977	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	16.6865	22.4430	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	23.9937	31.6717	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	32.7435	42.5515	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.20 Put	48,650	33.8632	43.9325	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	35.0147	45.3518	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	37.4159	48.3020	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	39.9524	51.4104	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	46.9199	61.8703	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	61.2451	81.6084	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	562.6730	492.6458	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	86.2260	111.8026	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	11,362	488.8430	424.1078	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	13,300	91.9430	118.6078	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	481.7935	417.6082	0.0000	0.0000	0	0.00		

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Sep 2014	ZAUS	10.52 Put	4,700	97.9083	0.0000	0.0000	0.0000	4,700	462,580.58		
Sep 2014	ZAUS	10.55 Put	10,000	107.3272	136.7674	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	440.8252	379.9916	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	113.9252	144.4916	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	120.7803	152.4805	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	421.2037	362.0744	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	124.3037	156.5744	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	142.9029	178.0400	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	377.6998	322.5885	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.71 Put	20,159	167.3788	205.9771	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.83 Put	6,500	223.3917	270.3112	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.84 Call	5,000	285.3779	241.9492	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	245.4073	209.8328	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	219.8952	187.9117	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.11 Call	14,500	185.1692	158.2266	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.35 Call	4,700	128.1560	0.0000	0.0000	0.0000	9,400	986,248.00		
Sep 2014	ZAUS	11.40 Call	3,300	118.9116	102.2226	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	107.3100	92.6080	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	104.3077	90.0655	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	102.8452	88.8264	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Put	600	705.9452	783.3264	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	101.4057	87.6081	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	35,500	53.6514	46.4651	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Put	500	1156.7514	1240.9651	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	38.0092	33.2255	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	34.4952	30.2439	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	32.8917	28.8812	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	31.0174	27.2882	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	26,275	22.0097	19.6046	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	12.1539	12.7958	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	13,326	21.1460	22.3421	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	36.2634	38.5748	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	42.5152	45.3454	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	52.9418	58.6910	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	1028.2622	939.0080	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	65.3622	72.9080	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	860.3606	775.7814	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	105.2017	118.5402	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	107.2131	120.8403	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	109.2529	123.1750	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	113.4276	127.9468	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	126.7167	143.1269	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	10.45 Put	5,000	129.0474	145.7858	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	22,500	141.2223	163.4190	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	157.7392	182.2751	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	186.5651	214.9819	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	214.2178	246.1357	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	559.6608	496.3024	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	553.9339	491.0876	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	266.8679	304.9224	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	488.7708	432.0872	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	320.8422	364.5490	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	357.9478	405.2075	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,955	416.1847	469.6054	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	480.0711	537.7436	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	243.3859	216.8888	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	162.2085	145.9719	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	160.8290	144.7681	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	149.0857	134.5170	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	127.4739	115.4227	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	126.4479	114.5237	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	75.8095	69.9803	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	72.9106	67.4250	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	65.1563	61.6134	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	64.6584	61.4289	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	38.6041	35.1963	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	89.9986	102.1653	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	130.4156	149.2100	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	176.9382	201.0582	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	10,000	254.6736	293.9189	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	321.6706	366.9105	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	10,000	298.0766	275.6971	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	201.9744	188.2377	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	156.8368	147.3352	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	118.0741	117.2244	0.0000	0.0000	0	0.00		
			<u>1,829,071</u>					<u>36,600.00</u>	<u>2,346,528.58</u>	<u>11 168 197.00</u>	<u>3 063 655 199.40</u>
	Total		2,914,709					225,477.00	2,053,791,517.28	74 822 687.00	584 362 856 666.90
	Grand Total		3,797,430					301,550.00	3 712 712 763.38	101,947,095	836,174,010,592.65