



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	(4.1249)	(9.2371)	0.0000	0.0000	3,884	(17,128.44)		
			<u>1,942</u>					<u>3,884.00</u>	<u>(17,128.44)</u>	<u>6 912.00</u>	<u>-456 706.08</u>
		Total	1,942					3,884.00	(17,128.44)	6 912.00	-456 706.08
Future											
Dec 2014	CAFE	Future	26,600	738.6442	825.7451	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	1,735	836.6117	924.1365	0.0000	0.0000	2,356	2,072,078.44		
			<u>1,735</u>					<u>2,356.00</u>	<u>2,072,078.44</u>	<u>4 901.00</u>	<u>3 813 055.51</u>
		Total	1,735					2,356.00	2,072,078.44	4 901.00	3 813 055.51
Future											
Dec 2014	CAFJ	Future	0	(291.1547)	(245.3749)	0.0000	0.0000	4,362	(978,658.32)		
			<u>0</u>					<u>4,362.00</u>	<u>(978,658.32)</u>	<u>13 464.00</u>	<u>-197 696.42</u>
		Total	0					4,362.00	(978,658.32)	13 464.00	-197 696.42
Future											
Dec 2014	CAFK	Future	1,871	645.9533	734.1085	0.0000	0.0000	1,350	925,060.50		
			<u>1,871</u>					<u>1,350.00</u>	<u>925,060.50</u>	<u>6 911.00</u>	<u>4 968 108.62</u>
		Total	1,871					1,350.00	925,060.50	6 911.00	4 968 108.62
Future											
Oct 2014	DAEU	Future	2,000	13.8412	13.9207	0.0000	0.0000	0	0.00		
Nov 2014	DAEU	Future	2,000	13.9015	13.9829	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>
		Total	4,000					0.00	0.00	294 500.00	898 598 700.00

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Option										
Jan 2015	DAGB	18.22 Put	9,605	639.0954	572.3020	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.50 Put	4,700	858.9035	780.9238	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	18.63 Put	2,416	967.3323	884.9160	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.04 Call	9,605	9.8965	13.2801	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.70 Call	4,700	7.7396	9.2135	0.0000	0.0000	0	0.00	
Jan 2015	DAGB	21.72 Call	2,416	7.7106	9.1689	0.0000	0.0000	0	0.00	
			<u>33,442</u>					<u>0.00</u>	<u>0.00</u>	<u>12 578.00</u>
	Total		33,442					0.00	0.00	12 578.00
										6 537 248.70
Future										
Oct 2014	DAUS	Future	668	10.8614	10.9515	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	Future	424	10.8703	10.9621	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	Future	1,338	10.8792	10.9710	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	Future	711	10.8827	10.9745	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	800	10.9329	11.0246	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	4,000	10.9347	11.0265	0.0000	0.0000	0	0.00	
Dec 2014	DAUS	Future	440	10.9563	11.0482	0.0000	0.0000	0	0.00	
Jan 2015	DAUS	Future	2,300	11.0255	11.1189	0.0000	0.0000	0	0.00	
Feb 2015	DAUS	Future	2,421	11.0789	11.1726	0.0000	0.0000	0	0.00	
Mar 2015	DAUS	Future	2,435	11.1359	11.2300	0.0000	0.0000	0	0.00	
Apr 2015	DAUS	Future	2,450	11.1968	11.2913	0.0000	0.0000	0	0.00	
May 2015	DAUS	Future	1,375	11.2539	11.3491	0.0000	0.0000	0	0.00	
Jun 2015	DAUS	Future	1,386	11.3131	11.4090	0.0000	0.0000	0	0.00	
			<u>20,748</u>					<u>0.00</u>	<u>0.00</u>	<u>2 652 845.00</u>
										<u>25 264 696 672.00</u>
Option										
Oct 2014	DAUS	10.80 Put	500	6.9579	4.1803	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	11.08 Call	5,000	0.5288	6.9813	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	11.15 Put	500	288.7976	201.4432	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	11.69 Call	500	0.0118	0.0393	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	13.33 Call	500	0.0000	0.0001	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	11.36 Put	6,000	498.7195	409.6207	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	11.50 Call	6,000	0.0527	0.4555	0.0000	0.0000	0	0.00	
Oct 2014	DAUS	11.50 Put	6,000	638.6527	548.9555	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.16 Put	3,882	0.0293	0.1123	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.98 Call	8,000	24.5289	58.4135	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.91 Call	3,882	0.0732	0.2227	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.75 Call	10,000	147.6974	227.8020	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	11.20 Call	10,000	5.5031	14.3338	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.97 Call	5,000	48.0464	90.8463	0.0000	0.0000	0	0.00	
Nov 2014	DAUS	10.80 Put	500	74.9332	50.8344	0.0000	0.0000	0	0.00	

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Nov 2014	DAUS	13.61 Call	500	0.2588	0.2913	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.15 Put	500	295.8764	230.3075	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.85 Call	500	4.9046	8.3360	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	98.0111	72.0700	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.15 Put	500	304.6174	245.7245	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.99 Call	500	15.2256	20.7819	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	0.7362	0.7841	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.16 Put	10,000	314.4814	255.5486	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Call	10,000	71.4088	95.0104	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.32 Put	10,000	442.3088	374.0104	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	127.3097	102.1395	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	0.6471	1.8066	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	145.1131	119.9322	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	15.2729	18.3921	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	157.6058	133.1689	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	25.4892	31.6428	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	362.0203	314.9363	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	110.0994	127.1691	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	164.0362	138.5422	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	34.4515	43.9320	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	171.5362	146.9580	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	42.8603	50.5742	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	177.0221	157.9457	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	46.3070	52.3682	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	182.7297	168.5973	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	54.6855	65.2554	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	188.5145	174.5751	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	56.4407	67.2904	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	196.3776	179.4845	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	65.9384	78.0526	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	198.9176	183.5942	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	75.3747	86.9184	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	204.2718	188.9999	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	72.6215	80.4307	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	207.9622	192.5322	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	67.9942	78.6308	0.0000	0.0000	0	0.00		
			<u>151,338</u>					<u>0.00</u>	<u>0.00</u>	<u>4 585 096.00</u>	<u>346 806 019.89</u>
	Total		172,086					0.00	0.00	7 237 941.00	25 611 502 691.89
Future											
Dec 2014	EUUS	Future	30	1.2747	1.2714	0.0000	0.0000	0	0.00		
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>12 728.00</u>	<u>174 354 579.00</u>

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Total			30					0.00	0.00	12 728.00	174 354 579.00
Future											
Dec 2014	ZAAD	Future	12,314	9.6479	9.6829	9.7188	9.6716	180	1,745,136.00		
Mar 2015	ZAAD	Future	8,126	9.7394	9.7754	9.7934	9.7907	500	4,896,025.00		
Jun 2015	ZAAD	Future	3,500	9.8270	9.8632	9.9003	9.9003	250	2,475,075.00		
Sep 2015	ZAAD	Future	600	9.9286	9.9650	0.0000	0.0000	0	0.00		
			<u>24,540</u>					<u>930.00</u>	<u>9,116,236.00</u>	<u>2 384 928.00</u>	<u>18 680 791 119.10</u>
Option											
Dec 2014	ZAAD	9.45 Put	201	36.5258	31.3425	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.80 Put	201	200.7164	179.0407	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	12.8453	17.6077	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	0.9639	1.3212	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.80 Call	201	0.8301	1.1414	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			25,545					930.00	9,116,236.00	2 388 443.00	18 681 371 268.08
Future											
Mar 2015	ZACA	Future	100	9.9129	9.9498	0.0000	0.0000	0	0.00		
			<u>100</u>					<u>0.00</u>	<u>0.00</u>	<u>28 206.00</u>	<u>215 965 558.10</u>
Total			100					0.00	0.00	28 206.00	215 965 558.10
Future											
Dec 2014	ZAEU	Future	73,645	13.9404	14.0217	14.0067	13.9444	3,490	48,826,974.00		
Mar 2015	ZAEU	Future	28,503	14.1762	14.2598	14.1800	14.1800	10	141,800.00		
Jun 2015	ZAEU	Future	6,225	14.4030	14.4884	0.0000	0.0000	0	0.00		
Sep 2015	ZAEU	Future	110	14.6605	14.7463	14.7300	14.7300	10	147,300.00		
			<u>108,483</u>					<u>3,510.00</u>	<u>49,116,074.00</u>	<u>5 450 527.00</u>	<u>67 478 596 373.30</u>
Option											
Dec 2014	ZAEU	13.50 Put	0	39.2281	29.9944	0.0000	0.0000	3,474	46,377.90		
Dec 2014	ZAEU	13.74 Put	650	101.3548	81.5153	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	13.99 Put	4,000	217.2570	180.5444	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	14.15 Put	3,000	324.5635	277.6448	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.15 Call	4,500	11.8856	17.5186	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.29 Call	25,000	9.0574	13.4989	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	15.37 Call	7,000	7.6514	11.6925	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	16.30 Call	0	0.4951	0.8607	0.0000	0.0000	1,737	1,667.52		
Mar 2015	ZAEU	13.80 Put	15,000	185.8992	167.2794	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.00 Put	12,800	270.6095	247.8418	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	14.02 Put	8,500	280.1225	256.9268	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.00 Call	713	156.1935	181.8274	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.05 Call	14,500	149.0070	173.5721	0.0000	0.0000	0	0.00		

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Mar 2015	ZAEU	15.28 Call	5,700	120.8846	141.0971	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.31 Call	8,500	117.7408	137.4522	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	100.1480	116.9800	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	5,795	265.2785	0.0000	0.0000	0.0000	5,795	1,489,372.95		
Dec 2015	ZAEU	16.50 Call	5,795	412.1141	0.0000	0.0000	0.0000	11,590	4,831,407.40		
			<u>128,553</u>					<u>22,596.00</u>	<u>6,368,825.77</u>	<u>2 472 737.00</u>	<u>343 748 465.92</u>
	Total		237,036					26,106.00	55,484,899.77	7 923 264.00	67 822 344 839.22
Future											
Dec 2014	ZAFR	Future	6,752	11.5622	11.6265	0.0000	0.0000	0	0.00		
Mar 2015	ZAFR	Future	2,308	11.7638	11.8298	0.0000	0.0000	0	0.00		
			<u>9,060</u>					<u>0.00</u>	<u>0.00</u>	<u>409 430.00</u>	<u>3 650 779 508.90</u>
	Total		9,060					0.00	0.00	409 430.00	3 650 779 508.90
Future											
Dec 2014	ZAGB	Future	39,335	17.6730	17.7873	17.7778	17.7270	1,717	30,461,637.00		
Mar 2015	ZAGB	Future	2,572	17.9469	18.0642	18.0237	18.0237	200	3,604,740.00		
Jun 2015	ZAGB	Future	1,795	18.2044	18.3238	18.3016	18.3016	20	366,032.00		
Sep 2015	ZAGB	Future	1,005	18.4915	18.6117	0.0000	0.0000	0	0.00		
			<u>44,707</u>					<u>1,937.00</u>	<u>34,432,409.00</u>	<u>4 194 708.00</u>	<u>60 028 810 337.40</u>
Option											
Dec 2014	ZAGB	17.35 Put	10,000	118.3424	94.1278	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	17.45 Put	2,500	150.8093	122.3618	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	873.9040	780.9862	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.19 Call	16,000	15.9268	21.6893	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	19.34 Call	5,000	13.0762	17.6281	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	206.0991	245.8827	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		79,277					1,937.00	34,432,409.00	4 961 918.00	60 214 865 009.34
Future											
Dec 2014	ZAJY	Future	15,514	0.1013	0.1024	0.0000	0.0000	0	0.00		
Mar 2015	ZAJY	Future	75	0.1031	0.1042	0.0000	0.0000	0	0.00		
			<u>15,589</u>					<u>0.00</u>	<u>0.00</u>	<u>591 344.00</u>	<u>6 078 269 279.40</u>
	Total		15,589					0.00	0.00	591 344.00	6 078 269 279.40
Future											
Dec 2014	ZAKS	Future	9	0.1207	0.1221	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>
	Total		9					0.00	0.00	18.00	225 360.00

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Future											
Dec 2014	ZANN	Future	17	0.0655	0.0660	0.0000	0.0000	0	0.00		
			17					0.00	0.00	34.00	229 840.00
		Total	17					0.00	0.00	34.00	229 840.00
Future											
Dec 2014	ZAUM	Future	1,621	10.9365	11.0283	11.0331	10.9535	50	54,990,310.00		
Mar 2015	ZAUM	Future	220	11.1150	11.2090	11.1666	11.1514	10	11,160,520.00		
Jun 2015	ZAUM	Future	93	11.2855	11.3811	0.0000	0.0000	0	0.00		
Sep 2015	ZAUM	Future	15	11.4755	11.5723	0.0000	0.0000	0	0.00		
			1,949					60.00	66,150,830.00	75 428.00	71 567 969 910.00
Option											
Mar 2015	ZAUM	11.28 Call	420	25000.3789	29142.1814	0.0000	0.0000	0	0.00		
			420					0.00	0.00	4 103.00	137 198 464.38
		Total	2,369					60.00	66,150,830.00	79 531.00	71 705 168 374.38
Future											
Dec 2014	ZAUS	Future	954,611	10.9365	11.0283	11.0392	10.9450	28,793	315,666,804.80		
Mar 2015	ZAUS	Future	119,660	11.1150	11.2090	11.1694	11.1215	10,420	115,866,366.00		
Jun 2015	ZAUS	Future	24,091	11.2855	11.3811	11.3928	11.3000	12,579	142,951,534.80		
Sep 2015	ZAUS	Future	3,385	11.4755	11.5723	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	Future	2,400	11.6648	11.7609	0.0000	0.0000	0	0.00		
			1,104,147					51,792.00	574,484,705.60	71 091 108.00	662 983 227 174.00
Option											
Dec 2014	ZAUS	9.09 Put	1,402	0.0760	0.0737	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.44 Put	11,976	0.3375	0.3107	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	1.4341	1.2521	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	2.0942	1.8833	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	38,500	2.9463	2.6331	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	2,995	840.4764	931.7371	0.0000	0.0000	2,520	2,226,495.60		
Dec 2014	ZAUS	10.10 Put	6,581	3.9764	3.4371	0.0000	0.0000	13,162	6,186.14		
Dec 2014	ZAUS	10.30 Call	2,326	644.0943	734.4221	0.0000	0.0000	2,260	1,550,902.40		
Dec 2014	ZAUS	10.34 Put	2,490	8.7156	6.9263	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.35 Put	5,000	9.0251	7.1468	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	9.3473	7.3752	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	10.0318	7.8589	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.40 Put	7,300	10.7750	8.3806	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	14.2293	9.5521	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.45 Put	5,000	15.2206	9.8743	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.49 Put	3,000	19.7439	12.9681	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	34,450	21.0233	13.8515	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.52 Put	9,425	23.7727	15.7630	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	10.55 Put	3,283	28.4036	19.0160	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.60 Put	10,558	37.5875	25.5782	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.63 Put	2,359	44.0533	30.2760	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	22,902	62.1927	43.7389	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	277.8571	348.9806	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,499	271.1056	341.4619	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.78 Call	3,000	245.0871	312.2512	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.80 Call	500	232.6794	298.1813	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.81 Put	6,000	100.1285	72.9832	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	104.1783	76.1779	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	197.9062	258.2031	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.90 Call	13,000	176.7760	233.4689	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	155.5008	117.6469	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.94 Put	3,000	160.7760	122.0024	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.95 Put	27,500	166.1523	126.4581	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	37,500	133.9612	178.5122	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	35,000	197.4612	150.2122	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.06 Call	3,000	114.4913	153.7874	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.09 Call	5,000	105.8527	142.6818	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.10 Put	4,505	266.6250	210.8541	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.13 Call	11,000	95.3670	129.0788	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.15 Call	3,000	90.5356	122.7675	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Call	2,931	79.5539	108.3104	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	750	343.0539	280.0104	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.25 Call	5,000	69.9853	95.5861	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.30 Call	2,000	61.6556	84.4109	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.34 Call	7,300	55.7778	76.4672	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.40 Call	3,000	48.1002	66.0186	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.46 Call	15,000	41.5989	57.1070	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.50 Put	600	601.3242	523.6081	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.61 Call	9,425	29.2269	40.2339	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.63 Call	1,000	27.9210	38.4637	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.64 Call	10,558	27.2938	37.6128	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.75 Call	1,670	21.3893	29.5743	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.78 Call	4,500	20.0533	27.7487	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.86 Call	38,000	16.9574	23.5057	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.90 Call	2,000	15.6296	21.6819	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.94 Call	500	14.4282	20.0286	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.95 Call	10,000	14.1461	19.6401	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	5,000	12.8345	17.8321	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Put	598	1076.3345	989.5321	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	12.5908	17.4959	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	12.10 Call	7,841	10.0472	14.8018	0.0000	0.0000	7,841	47,359.64		
Dec 2014	ZAUS	12.29 Call	1,402	5.6293	8.4495	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	5.4587	8.2009	0.0000	0.0000	1,130	3,401.30		
Dec 2014	ZAUS	13.00 Call	36,000	0.6151	0.9608	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.06 Call	7,471	0.5101	0.7978	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	0.4251	0.5279	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	0.4341	0.5334	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	0.2416	0.2311	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	20.8074	17.9064	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	40.0591	34.4882	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	67.1536	57.9108	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	134.8626	111.3561	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	149.7488	124.4839	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	153.6206	0.0000	0.0000	0.0000	8,111	1,265,721.55		
Mar 2015	ZAUS	10.90 Put	46,165	195.5611	165.3406	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.40 Call	250	216.8473	253.2300	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	184.7448	0.0000	0.0000	0.0000	17,411	2,953,045.43		
Mar 2015	ZAUS	11.60 Call	250	172.8450	202.1150	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	132.6547	155.1563	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	114.4424	133.7119	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	66.0009	77.2457	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	47.2050	54.8911	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	32.0794	35.2506	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	149.4952	136.4190	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	154.8822	141.3678	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	252.9804	221.8909	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	262.7253	230.8845	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.08 Put	1,500	303.5409	268.7279	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.10 Put	3,000	314.1954	278.6476	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Put	2,000	430.0664	387.4047	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	55,000	128.3491	143.4600	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	114.4166	127.4955	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.46 Call	22,320	101.9861	113.2244	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	131.1991	119.4412	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1015.8299	1100.1700	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	22,320	259.5472	233.5417	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	744.3767	814.4814	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.00 Call	13,700	390.0449	428.9735	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	299.5248	328.8905	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	229.9135	252.4595	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	175.8215	184.2834	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	970.1210	0.0000	0.0000	0.0000	4,331	4,327,145.41		

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Dec 2015	ZAUS	10.95 Put	8,917	255.3210	0.0000	0.0000	0.0000	8,917	2,145,519.37		
Dec 2015	ZAUS	11.00 Call	500	937.6778	1015.4702	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	334.2175	0.0000	0.0000	0.0000	26,496	8,365,582.08		
			<u>1,584,040</u>					<u>92,179.00</u>	<u>22,891,358.92</u>	<u>13 274 806.00</u>	<u>3 502 079 989.18</u>
		Total	2,688,187					143,971.00	597,376,064.52	84 365 914.00	666 485 307 163.18
Future											
Dec 2014	ZAZW	Future	13	1.6883	1.7036	0.0000	0.0000	0	0.00		
			<u>13</u>					<u>0.00</u>	<u>0.00</u>	<u>26.00</u>	<u>225 524.00</u>
		Total	13					0.00	0.00	26.00	225 524.00
Grand Total			3,298,908					184,956.00	764 561 791.47	114,843,425	951,011,908,735.72