



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-May-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	10.7429	(16.5944)	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	594.7154	646.4439	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	667.3867	722.3357	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	(232.5594)	(161.7389)	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	545.6623	594.3126	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	64.0412	75.4113	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	61.8816	78.8700	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
Option											
Jan 2015	DAGB	18.22 Put	9,605	624.1200	808.7408	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.50 Put	4,700	784.3596	993.1831	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	18.63 Put	4,697	866.5654	1083.8829	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.04 Call	9,605	177.0894	144.9301	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.70 Call	4,700	124.2680	102.2943	0.0000	0.0000	0	0.00		
Jan 2015	DAGB	21.72 Call	4,697	122.9690	101.5148	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	201	10.6231	10.4647	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.6700	10.5113	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	Future	348	10.6717	10.5130	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	Future	1,959	10.7219	10.5626	0.0000	0.0000	630	6,662,250.00		
Sep 2014	DAUS	Future	1,338	10.7760	10.6161	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	Future	4,000	10.9151	10.7538	0.0000	0.0000	0	0.00		
			<u>8,194</u>					<u>630.00</u>	<u>6,662,250.00</u>	<u>2 085 975.00</u>	<u>19 152 967 066.60</u>
Option											
Jun 2014	DAUS	10.40 Call	1,500	189.6892	63.5309	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.65 Call	1,500	33.3777	7.3371	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	2,000	21.8650	68.2565	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.36 Call	10,000	269.3776	147.2188	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	52.4886	113.9743	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	149.5440	68.6590	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	68.2440	145.5590	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.47 Put	2,500	54.1656	116.3290	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Call	2,500	153.1640	72.4840	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.52 Put	2,500	70.1640	147.7840	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.44 Put	10,000	53.6368	111.1946	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Call	5,000	221.1815	122.5860	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.45 Put	2,500	56.4815	116.1860	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Call	10,000	162.0360	87.6232	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.54 Put	10,000	87.3360	171.2232	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Call	2,500	156.0778	84.3383	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.55 Put	2,500	91.3778	177.9383	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	8.30 Put	4,700	0.0003	0.0034	0.0000	0.0000	0	0.00		

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Jun 2014	DAUS	10.82 Call	4,700	61.0425	32.9257	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	10.80 Put	500	248.9732	375.8880	0.0000	0.0000	0	0.00		
Jun 2014	DAUS	12.40 Call	500	0.3186	0.2063	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	8.30 Put	4,700	0.0951	0.1592	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.82 Call	4,700	133.5758	91.3068	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	10.80 Put	500	270.7180	384.8735	0.0000	0.0000	0	0.00		
Jul 2014	DAUS	12.62 Call	500	1.7982	1.1695	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.33 Put	19,547	79.4458	127.1272	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.07 Call	19,547	25.4194	18.8950	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.80 Put	500	288.8211	393.0771	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	12.83 Call	500	11.4545	7.4477	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	8.30 Put	5,000	0.4630	0.5931	0.0000	0.0000	0	0.00		
Aug 2014	DAUS	10.96 Call	5,000	161.9308	119.4543	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.50 Put	13,000	156.6146	222.8333	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.54 Put	7,500	172.5258	242.9936	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.80 Put	500	303.8361	403.7116	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	13.10 Call	500	21.7642	18.6464	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	8.30 Put	5,000	1.3598	1.6431	0.0000	0.0000	0	0.00		
Sep 2014	DAUS	10.96 Call	5,000	228.6919	180.4569	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	8.30 Put	5,000	2.5260	3.1171	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	10.80 Put	500	315.2354	411.4268	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	11.25 Call	5,000	206.4841	169.9430	0.0000	0.0000	0	0.00		
Oct 2014	DAUS	13.33 Call	500	39.4290	36.4817	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.16 Put	3,882	82.1960	114.2368	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.91 Call	3,882	109.4895	92.8345	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	10.80 Put	500	323.9153	415.7993	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	13.61 Call	500	51.7213	53.9169	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	8.30 Put	5,000	4.0823	4.9998	0.0000	0.0000	0	0.00		
Nov 2014	DAUS	11.25 Call	5,000	257.6000	217.3785	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	10.80 Put	500	329.4815	419.1164	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	13.80 Call	500	64.4769	64.9592	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	8.30 Put	5,000	5.0546	5.5689	0.0000	0.0000	0	0.00		
Dec 2014	DAUS	11.20 Call	5,000	317.5922	271.2115	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	8.30 Put	5,000	6.1920	6.8246	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	10.80 Put	300	339.4692	424.7982	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	11.20 Call	5,000	385.2155	333.4659	0.0000	0.0000	0	0.00		
Jan 2015	DAUS	14.27 Call	300	90.1483	79.4184	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	344.0178	427.6718	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	96.8881	81.9485	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	8.30 Put	5,000	7.5211	8.2155	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Call	5,000	456.9613	398.8381	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	348.8031	427.6684	0.0000	0.0000	0	0.00		

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Mar 2015	DAUS	14.85 Call	300	98.3799	84.2173	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	350.7559	426.0118	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	100.5543	87.2283	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	352.5059	423.0935	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	102.5274	91.2715	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	354.6582	425.5973	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	96.5810	84.4879	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	357.0949	426.7959	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	99.6202	87.7430	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	359.5888	425.9105	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	99.4823	89.4007	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	360.9099	425.1473	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	100.4191	90.5504	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	361.3175	427.8675	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	111.4972	99.2777	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	361.2500	427.9592	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	100.1692	90.6636	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	360.2086	426.6081	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	97.5045	88.3898	0.0000	0.0000	0	0.00		
			<u>242,858</u>					<i>0.00</i>	<i>0.00</i>	<i>3 662 037.00</i>	<i>235 189 773.96</i>
Total			251,052					630.00	6,662,250.00	5 748 012.00	19 388 156 840.56
Future											
Jun 2014	EUUS	Future	300	1.3637	1.3614	0.0000	0.0000	0	0.00		
Sep 2014	EUUS	Future	125	1.3637	1.3614	0.0000	0.0000	0	0.00		
			<u>425</u>					<i>0.00</i>	<i>0.00</i>	<i>10 908.00</i>	<i>150 211 601.00</i>
Total			425					0.00	0.00	10 908.00	150 211 601.00
Future											
Jun 2014	ZAAD	Future	5,016	9.8444	9.6847	9.8195	9.8084	1,075	10,544,862.50		
Sep 2014	ZAAD	Future	11,270	9.9292	9.7693	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	Future	450	10.0172	9.8567	0.0000	0.0000	0	0.00		
			<u>16,736</u>					<i>1,075.00</i>	<i>10,544,862.50</i>	<i>2 270 455.00</i>	<i>17 529 194 898.70</i>
Option											
Jun 2014	ZAAD	9.20 Put	201	0.7876	3.0380	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	9.70 Call	201	176.8676	72.4937	0.0000	0.0000	0	0.00		
Jun 2014	ZAAD	10.70 Call	201	0.6802	0.4291	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	9.45 Put	201	113.4354	158.5046	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.05 Call	201	315.1125	254.3090	0.0000	0.0000	0	0.00		
Dec 2014	ZAAD	10.75 Call	201	123.0829	99.3168	0.0000	0.0000	0	0.00		
			<u>1,206</u>					<i>0.00</i>	<i>0.00</i>	<i>3 113.00</i>	<i>533 249.65</i>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Total			17,942					1,075.00	10,544,862.50	2 273 568.00	17 529 728 148.35
Future											
	Sep 2014	ZACA	Future	100	9.8818	9.7521	0.0000	0.0000	0	0.00	
				100					0.00	0.00	27 301.00
			Total	100					0.00	0.00	27 301.00
Future											
	Jun 2014	ZAEU	Future	84,939	14.4474	14.2080	0.0000	0.0000	0	0.00	
	Sep 2014	ZAEU	Future	14,254	14.6682	14.4261	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	Future	9,098	14.8908	14.6460	14.8480	14.8400	150	2,226,800.00	
	Mar 2015	ZAEU	Future	1,000	15.1463	14.8972	0.0000	0.0000	0	0.00	
				109,291					150.00	2,226,800.00	4 818 513.00
Option											
	Jun 2014	ZAEU	13.80 Put	27,500	6.1935	19.1185	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	13.85 Put	14,800	8.1367	24.7314	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	14.15 Put	8,800	36.9552	97.6409	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	14.40 Put	8,800	106.8885	250.5233	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	14.45 Call	1,000	126.2570	47.6153	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	14.85 Put	5,000	426.8302	650.3545	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	15.07 Call	3,000	8.6504	3.6210	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	16.35 Call	4,200	0.1493	0.0713	0.0000	0.0000	0	0.00	
	Jun 2014	ZAEU	16.40 Call	12,500	0.1288	0.0624	0.0000	0.0000	0	0.00	
	Sep 2014	ZAEU	13.54 Put	21,000	37.4154	62.9346	0.0000	0.0000	0	0.00	
	Sep 2014	ZAEU	14.00 Put	6,000	105.5864	173.6648	0.0000	0.0000	0	0.00	
	Sep 2014	ZAEU	14.30 Put	650	195.9669	298.6573	0.0000	0.0000	0	0.00	
	Sep 2014	ZAEU	14.33 Put	800	207.1418	313.4255	0.0000	0.0000	0	0.00	
	Sep 2014	ZAEU	15.71 Call	21,000	103.9767	0.0000	0.0000	0.0000	42,000	3,076,500.00	
	Sep 2014	ZAEU	16.34 Call	800	49.3249	37.1775	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.50 Put	1,737	71.2360	104.7524	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	13.74 Put	650	106.1361	151.7610	0.0000	0.0000	0	0.00	
	Dec 2014	ZAEU	16.30 Call	1,737	175.5446	147.9667	0.0000	0.0000	0	0.00	
				139,974					42,000.00	3,076,500.00	2 156 549.00
			Total	249,265					42,150.00	5,303,300.00	6 975 062.00
Future											
	Jun 2014	ZAFR	Future	1,181	11.8511	11.6456	0.0000	0.0000	0	0.00	
	Mar 2015	ZAFR	Future	100	12.4622	12.2470	0.0000	0.0000	0	0.00	
				1,281					0.00	0.00	388 911.00
			Total	1,281					0.00	0.00	388 911.00

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Jun 2014	ZAGB	Future	32,875	17.7676	17.4470	17.7690	17.5720	2,060	36,442,794.00		
Sep 2014	ZAGB	Future	13,662	18.0250	17.7012	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	Future	7,006	18.2800	17.9528	0.0000	0.0000	0	0.00		
			<u>53,543</u>					<u>2,060.00</u>	<u>36,442,794.00</u>	<u>3 704 083.00</u>	<u>51 175 727 755.50</u>
Option											
Jun 2014	ZAGB	15.00 Put	1,123	0.0224	0.0266	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.50 Put	1,123	0.8271	2.4961	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.65 Put	18,000	1.6310	5.0764	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.79 Put	6,000	3.0523	10.0581	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	16.88 Put	50	4.5743	15.3338	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.20 Put	7,500	18.8080	60.0023	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.55 Call	1,000	291.2402	104.8426	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	17.90 Put	4,000	235.5119	485.6278	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.31 Call	3,000	27.3122	8.1423	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	18.45 Put	400	699.5205	1008.1438	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.55 Call	5,667	0.7165	0.2477	0.0000	0.0000	0	0.00		
Jun 2014	ZAGB	19.80 Call	12,000	0.3824	0.1465	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	16.50 Put	11,200	40.6959	63.5927	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	17.35 Put	3,200	155.7576	270.0848	0.0000	0.0000	0	0.00		
Sep 2014	ZAGB	18.56 Call	11,200	260.9589	192.0737	0.0000	0.0000	0	0.00		
Dec 2014	ZAGB	18.50 Put	500	775.1245	995.4670	0.0000	0.0000	0	0.00		
			<u>85,963</u>					<u>0.00</u>	<u>0.00</u>	<u>562 686.00</u>	<u>157 780 185.90</u>
	Total		139,506					2,060.00	36,442,794.00	4 266 769.00	51 333 507 941.40
Future											
Jun 2014	ZAJY	Future	15,604	0.1041	0.1028	0.1040	0.1040	25	260,000.00		
Mar 2015	ZAJY	Future	50	0.1093	0.1079	0.0000	0.0000	0	0.00		
			<u>15,654</u>					<u>25.00</u>	<u>260,000.00</u>	<u>530 205.00</u>	<u>5 431 701 995.70</u>
	Total		15,654					25.00	260,000.00	530 205.00	5 431 701 995.70
Future											
Jun 2014	ZAUM	Future	1,250	10.5946	10.4364	10.5735	10.4750	152	159,822,100.00		
Sep 2014	ZAUM	Future	183	10.7560	10.5963	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	Future	31	10.9171	10.7557	0.0000	0.0000	0	0.00		
			<u>1,464</u>					<u>152.00</u>	<u>159,822,100.00</u>	<u>62 968.00</u>	<u>57 985 001 800.00</u>
Option											
Jun 2014	ZAUM	10.93 Put	250	34977.9790	49810.7361	0.0000	0.0000	0	0.00		
Dec 2014	ZAUM	10.72 Call	200	48592.0115	40715.4165	0.0000	0.0000	0	0.00		
			<u>450</u>					<u>0.00</u>	<u>0.00</u>	<u>3 083.00</u>	<u>93 576 724.38</u>
	Total		1,914					152.00	159,822,100.00	66 051.00	58 078 578 524.38

<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											
Jun 2014	ZAUS	Future	762,867	10.5946	10.4364	10.6100	10.4599	77,030	811,319,703.60		
Sep 2014	ZAUS	Future	69,515	10.7560	10.5963	10.7503	10.6188	5,116	54,689,531.90		
Dec 2014	ZAUS	Future	53,891	10.9171	10.7557	10.8582	10.7930	15,736	170,361,928.00		
Mar 2015	ZAUS	Future	14,950	11.1010	10.9367	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	Future	3,100	11.2895	11.1252	0.0000	0.0000	0	0.00		
			<u>904,323</u>					<u>97,882.00</u>	<u>1,036,371,163.50</u>	<u>61 565 637.00</u>	<u>558 858 284 556.90</u>
Option											
Jun 2014	ZAUS	8.64 Put	24,582	0.0110	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.78 Put	15,489	0.0137	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	8.80 Put	920	0.0141	0.0000	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	0.2746	0.6819	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.78 Put	920	0.3456	0.8650	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.97 Put	24,582	1.4576	3.8049	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.00 Put	10,000	1.8222	4.7812	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.01 Put	50	1.9623	5.1564	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.02 Put	6,000	2.1130	5.5594	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.13 Put	15,489	4.8294	12.4325	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.15 Put	47,500	5.5998	14.3191	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.20 Call	1,500	402.6538	256.6272	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.50 Call	23,800	150.5160	63.5327	0.0000	0.0000	5,000	545,000.00		
Jun 2014	ZAUS	10.50 Put	15,000	55.9160	127.1327	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.57 Put	11,250	81.6872	176.3518	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.60 Call	1,000	89.7599	35.8260	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.63 Put	11,250	112.6624	223.5124	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.65 Put	2,350	125.1454	240.0728	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.90 Put	7,000	322.5868	468.8669	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.95 Call	5,000	12.7592	4.0709	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.96 Call	3,000	12.0167	3.8707	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Call	20,000	9.4450	3.1751	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.00 Put	5,000	414.8450	566.7751	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.02 Call	5,000	8.3694	2.8818	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.10 Call	6,000	5.1520	1.9835	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.12 Call	2,000	4.5628	1.8130	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.13 Call	2,000	4.2942	1.7343	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.18 Call	2,000	3.2786	1.3963	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.20 Call	15,000	2.9742	1.2835	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Call	2,500	0.7970	0.3959	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.50 Put	600	906.1970	1063.9959	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	0.5451	0.2514	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Call	46,682	0.0976	0.0497	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.00 Put	1,000	1405.4976	1563.6497	0.0000	0.0000	0	0.00		

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Jun 2014	ZAUS	12.05 Call	21,000	0.0797	0.0414	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	12.24 Call	15,489	0.0385	0.0217	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.80 Put	920	2.2624	2.8179	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.88 Put	26,804	2.6032	3.2714	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	8.90 Put	15,296	2.6967	3.3968	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.00 Put	35,000	3.2231	4.1067	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.78 Put	920	16.5273	27.3420	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.00 Put	72,800	34.3473	53.7559	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.10 Put	600	46.7025	73.4460	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.19 Put	6,220	60.7663	97.4590	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.21 Put	15,296	64.6932	103.4365	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.23 Put	27,284	69.1662	109.6557	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.25 Put	10,800	73.8514	116.1153	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.30 Put	7,700	86.5281	133.3386	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.38 Put	250	109.7774	164.1348	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.40 Call	2,000	472.1805	368.7605	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.48 Put	4,000	144.2110	208.2784	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Call	16,362	407.8305	314.1576	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.50 Put	10,000	151.8305	217.8576	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.51 Call	5,000	401.7340	309.0415	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.55 Put	10,000	171.9652	242.8915	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Call	5,000	366.4518	279.6325	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.57 Put	4,000	180.4518	253.3325	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.59 Put	20,000	189.1863	264.0155	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Call	600	349.6475	265.7479	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.60 Put	9,000	193.6475	269.4479	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.65 Put	9,000	216.8775	299.8995	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Call	5,000	312.5980	238.7821	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.67 Put	100	226.5980	312.4821	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.93 Call	7,700	208.8697	160.7380	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.00 Call	1,000	188.0271	144.7087	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.47 Call	3,350	95.8326	75.2204	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.49 Call	3,350	93.3207	73.3104	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.50 Call	37,800	92.0931	72.3797	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	11.51 Call	250	90.8868	71.4623	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.00 Call	42,500	49.3998	39.1656	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.27 Call	10,000	36.1483	29.0762	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.35 Call	23,934	33.1225	26.7618	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.39 Call	2,870	31.7346	25.6970	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.44 Call	15,296	30.1049	24.4464	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	12.75 Call	10,000	22.1531	17.2747	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.09 Put	1,402	15.4839	18.8731	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	9.44 Put	13,326	26.7973	33.8918	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.78 Put	41,000	45.7827	62.0198	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	9.88 Put	79,241	56.0777	76.4090	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	46,500	71.8860	97.1463	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Call	1,260	904.8227	773.3722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.10 Put	6,581	87.7227	117.6722	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.30 Call	1,130	744.9907	631.7293	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.34 Put	2,490	137.4441	191.1513	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.36 Put	2,490	143.1439	198.9930	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.38 Put	500	149.6690	207.0217	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.44 Put	2,491	170.3527	232.2290	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.50 Put	19,000	192.6976	259.0994	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.55 Put	900	212.5949	282.7500	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.70 Put	1,902	279.1740	360.3707	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.73 Call	6,524	480.8132	402.7603	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.74 Call	3,900	475.7476	398.4049	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.82 Put	41,000	339.7096	431.6519	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.86 Call	1,000	418.3763	352.9380	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.93 Put	79,241	401.6591	503.4662	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Put	39,000	445.4001	551.4373	0.0000	0.0000	10,000	4,765,900.00		
Dec 2014	ZAUS	11.10 Put	4,955	511.1272	622.7648	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.20 Put	250	580.3729	697.1022	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.55 Call	300	213.3700	183.2952	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.00 Call	15,000	144.7788	125.8372	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.01 Call	500	143.5846	124.8423	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.10 Call	7,841	133.4004	116.3381	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.29 Call	1,402	114.8679	100.8321	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	12.30 Call	1,130	113.9918	100.0991	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.00 Call	36,000	70.4024	66.2369	0.0000	0.0000	5,000	295,500.00		
Dec 2014	ZAUS	13.06 Call	7,471	67.8809	65.7370	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.24 Call	41,000	65.0598	64.5348	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	13.26 Call	79,241	64.9075	64.4262	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	14.84 Call	900	33.1382	29.2550	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.10 Put	69,965	116.6906	148.9343	0.0000	0.0000	23,800	4,373,964.00		
Mar 2015	ZAUS	10.32 Put	24,155	167.1111	208.3457	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	221.9536	0.0000	0.0000	0.0000	23,800	5,593,238.00		
Mar 2015	ZAUS	10.90 Put	46,165	397.6368	484.0977	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	184.2012	0.0000	0.0000	0.0000	23,800	2,485,910.00		
Mar 2015	ZAUS	13.05 Call	24,155	144.5770	131.1364	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	120.1564	116.7690	0.0000	0.0000	0	0.00		
			<u>1,694,528</u>					<u>91,400.00</u>	<u>18,059,512.00</u>	<u>10 849 566.00</u>	<u>3 009 879 472.78</u>

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		Total	2,598,851				189,282.00	1,054,430,675.50	72 415 203.00	561 868 164 029.68
		Grand Total	3,361,885				235,374.00	1 273 465 982.00	99,154,402	806,346,266,606.53