



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-July-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> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2014      | CAFC            | Future       | 1,942           | (59.1703)  | (57.5501)       | 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>              |
|               |                 | <b>Total</b> | <b>1,942</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>3 028.00</b>          | <b>-439 577.64</b>              |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2014      | CAFE            | Future       | 26,600          | 797.4771   | 792.3127        | 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>            |
|               |                 | <b>Total</b> | <b>26,600</b>   |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>26 600.00</b>         | <b>17 657 226.30</b>            |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2014      | CAFH            | Future       | 2,913           | 885.7169   | 880.4333        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | <u>2,913</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>2 545.00</u>          | <u>1 740 977.07</u>             |
|               |                 | <b>Total</b> | <b>2,913</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>2 545.00</b>          | <b>1 740 977.07</b>             |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2014      | CAFJ            | Future       | 4,362           | 53.1613    | 81.1398         | 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>               |
|               |                 | <b>Total</b> | <b>4,362</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>9 102.00</b>          | <b>780 961.90</b>               |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2014      | CAFK            | Future       | 1,871           | 732.0698   | 726.7171        | 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>             |
|               |                 | <b>Total</b> | <b>1,871</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>5 561.00</b>          | <b>4 043 048.12</b>             |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2014      | CAFM            | Future       | 5,000           | 108.4378   | 104.8619        | 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>               |
|               |                 | <b>Total</b> | <b>5,000</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>5 000.00</b>          | <b>725 000.00</b>               |

| <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> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Jul 2014      | CAFU            | Future       | 24              | 2719.9049  | 2439.2192       | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | 24              |            |                 |             |            | 0.00                | 0.00                       | 24.00                    | 775 000.80                      |
|               |                 | <b>Total</b> | <b>24</b>       |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | 24.00                    | 775 000.80                      |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Jan 2015      | DAGB            | 18.22 Put    | 9,605           | 277.4303   | 275.3670        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015      | DAGB            | 18.50 Put    | 4,700           | 383.4729   | 380.3531        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015      | DAGB            | 18.63 Put    | 4,697           | 439.8409   | 436.1949        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015      | DAGB            | 21.04 Call   | 9,605           | 197.3502   | 199.5110        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015      | DAGB            | 21.70 Call   | 4,700           | 123.9017   | 126.2172        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015      | DAGB            | 21.72 Call   | 4,697           | 122.1604   | 124.4754        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | 38,004          |            |                 |             |            | 0.00                | 0.00                       | 9 605.00                 | 6 218 373.05                    |
|               |                 | <b>Total</b> | <b>38,004</b>   |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | 9 605.00                 | 6 218 373.05                    |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Jul 2014      | DAUS            | Future       | 348             | 10.7916    | 10.7850         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014      | DAUS            | Future       | 7,308           | 10.7934    | 10.7868         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014      | DAUS            | Future       | 1,959           | 10.8471    | 10.8393         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | DAUS            | Future       | 162             | 10.9022    | 10.8948         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014      | DAUS            | Future       | 4,000           | 11.0511    | 11.0450         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |              | 13,777          |            |                 |             |            | 0.00                | 0.00                       | 2 505 332.00             | 23 648 824 589.30               |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                            |                          |                                 |
| Jul 2014      | DAUS            | 10.60 Call   | 5,000           | 163.5158   | 164.0315        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014      | DAUS            | 10.60 Call   | 0               | 167.1984   | 163.5092        | 0.0000      | 0.0000     | 10,000              | 2,300,000.00               |                          |                                 |
| Jul 2014      | DAUS            | 10.80 Call   | 10,000          | 34.9021    | 36.4717         | 0.0000      | 0.0000     | 10,000              | 530,000.00                 |                          |                                 |
| Jul 2014      | DAUS            | 10.74 Call   | 250             | 73.1443    | 72.2976         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014      | DAUS            | 10.50 Call   | 1,500           | 278.5139   | 273.6277        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014      | DAUS            | 10.90 Call   | 1,000           | 32.4686    | 32.5530         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014      | DAUS            | 10.59 Call   | 7,000           | 203.1552   | 199.5396        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014      | DAUS            | 10.70 Call   | 5,000           | 126.9795   | 121.9191        | 0.0000      | 0.0000     | 30,000              | 4,454,100.00               |                          |                                 |
| Jul 2014      | DAUS            | 8.30 Put     | 4,700           | 0.0000     | 0.0000          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014      | DAUS            | 10.82 Call   | 4,700           | 101.4795   | 99.1691         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014      | DAUS            | 10.80 Put    | 500             | 119.8049   | 123.8205        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2014      | DAUS            | 12.62 Call   | 500             | 0.1782     | 0.1679          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014      | DAUS            | 10.74 Call   | 250             | 176.7656   | 171.8423        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014      | DAUS            | 10.33 Put    | 19,547          | 16.9907    | 17.5047         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014      | DAUS            | 12.07 Call   | 19,547          | 7.7930     | 7.4826          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014      | DAUS            | 10.80 Put    | 500             | 151.2183   | 153.8200        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014      | DAUS            | 12.83 Call   | 500             | 1.1029     | 1.0545          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014      | DAUS            | 8.30 Put     | 5,000           | 0.0379     | 0.0395          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2014      | DAUS            | 10.96 Call   | 5,000           | 135.1904   | 131.0954        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Sep 2014    | DAUS            | 10.74 Call | 250             | 263.7615   | 255.9240        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | DAUS            | 10.50 Put  | 13,000          | 66.6993    | 66.5750         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | DAUS            | 10.54 Put  | 7,500           | 77.1653    | 77.1184         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | DAUS            | 10.80 Put  | 500             | 176.4643   | 176.9554        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | DAUS            | 13.10 Call | 500             | 7.8769     | 7.4601          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | DAUS            | 8.30 Put   | 5,000           | 0.2319     | 0.2277          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | DAUS            | 10.96 Call | 5,000           | 211.1087   | 205.0015        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Oct 2014    | DAUS            | 10.74 Call | 250             | 342.9671   | 335.5340        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Oct 2014    | DAUS            | 8.30 Put   | 5,000           | 0.8515     | 0.8434          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Oct 2014    | DAUS            | 10.80 Put  | 500             | 197.1490   | 197.4846        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Oct 2014    | DAUS            | 11.25 Call | 5,000           | 185.7976   | 181.9476        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Oct 2014    | DAUS            | 13.33 Call | 500             | 18.3489    | 17.7013         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014    | DAUS            | 10.16 Put  | 3,882           | 36.2540    | 35.3463         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014    | DAUS            | 11.91 Call | 3,882           | 84.8453    | 83.4294         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014    | DAUS            | 10.80 Put  | 500             | 208.5036   | 209.1586        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014    | DAUS            | 13.61 Call | 500             | 31.5333    | 31.1820         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014    | DAUS            | 8.30 Put   | 5,000           | 1.6155     | 1.6059          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2014    | DAUS            | 11.25 Call | 5,000           | 243.5568   | 240.1642        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | DAUS            | 10.80 Put  | 500             | 214.4391   | 215.2123        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | DAUS            | 13.80 Call | 500             | 41.7593    | 41.5637         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | DAUS            | 8.30 Put   | 5,000           | 2.4738     | 2.4639          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | DAUS            | 11.20 Call | 5,000           | 306.4721   | 303.1641        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015    | DAUS            | 8.30 Put   | 5,000           | 3.8221     | 3.7880          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015    | DAUS            | 10.80 Put  | 300             | 226.1479   | 225.9031        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015    | DAUS            | 11.20 Call | 5,000           | 378.4054   | 374.3830        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jan 2015    | DAUS            | 14.27 Call | 300             | 63.9250    | 63.9641         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2015    | DAUS            | 10.80 Put  | 300             | 233.5775   | 232.3817        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2015    | DAUS            | 14.50 Call | 300             | 79.7056    | 80.0794         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2015    | DAUS            | 8.30 Put   | 5,000           | 4.8823     | 4.8075          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Feb 2015    | DAUS            | 11.15 Call | 5,000           | 459.0698   | 453.6919        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | DAUS            | 10.80 Put  | 300             | 240.1648   | 237.9613        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | DAUS            | 14.85 Call | 300             | 83.2445    | 84.0716         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Apr 2015    | DAUS            | 10.80 Put  | 300             | 243.8030   | 243.0965        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Apr 2015    | DAUS            | 15.15 Call | 300             | 88.7886    | 88.1255         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| May 2015    | DAUS            | 10.80 Put  | 300             | 250.3474   | 248.1575        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| May 2015    | DAUS            | 15.48 Call | 300             | 87.5164    | 87.9274         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2015    | DAUS            | 10.80 Put  | 300             | 255.6492   | 253.6483        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jun 2015    | DAUS            | 15.88 Call | 300             | 87.6884    | 87.7527         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2015    | DAUS            | 10.80 Put  | 300             | 264.1024   | 261.3419        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Jul 2015    | DAUS            | 16.15 Call | 300             | 92.2061    | 90.6682         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2015    | DAUS            | 10.80 Put  | 300             | 271.7700   | 266.5723        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Aug 2015    | DAUS            | 16.50 Call | 300             | 91.1467    | 86.5616         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Sep 2015      | DAUS            | 10.80 Put  | 300             | 278.1663   | 272.2877        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2015      | DAUS            | 16.80 Call | 300             | 89.4189    | 89.4112         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Oct 2015      | DAUS            | 10.80 Put  | 300             | 283.5830   | 276.4361        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Oct 2015      | DAUS            | 16.98 Call | 300             | 94.3410    | 94.2619         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2015      | DAUS            | 10.80 Put  | 300             | 287.3644   | 279.0684        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Nov 2015      | DAUS            | 17.45 Call | 300             | 87.5073    | 87.6101         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2015      | DAUS            | 10.80 Put  | 300             | 290.2251   | 280.8801        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2015      | DAUS            | 17.87 Call | 300             | 81.5526    | 81.6577         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>190,458</u>  |            |                 |             |            | <u>50,000.00</u>    | <u>7,284,100.00</u>        | <u>4 084 437.00</u>      | <u>277 046 963.96</u>           |
|               | <b>Total</b>    |            | <b>204,235</b>  |            |                 |             |            | <b>50,000.00</b>    | <b>7,284,100.00</b>        | <b>6 589 769.00</b>      | <b>23 925 871 553.26</b>        |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2014      | EUUS            | Future     | 325             | 1.3615     | 1.3658          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>325</u>      |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>11 467.00</u>         | <u>157 810 769.00</u>           |
|               | <b>Total</b>    |            | <b>325</b>      |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>11 467.00</b>         | <b>157 810 769.00</b>           |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2014      | ZAAD            | Future     | 15,135          | 10.1349    | 10.2085         | 10.1642     | 10.1642    | 1                   | 10,164.20                  |                          |                                 |
| Dec 2014      | ZAAD            | Future     | 6,901           | 10.2322    | 10.3079         | 10.2768     | 10.2749    | 750                 | 7,706,650.00               |                          |                                 |
| Mar 2015      | ZAAD            | Future     | 300             | 10.3420    | 10.4176         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>22,336</u>   |            |                 |             |            | <u>751.00</u>       | <u>7,716,814.20</u>        | <u>2 307 896.00</u>      | <u>17 908 817 595.50</u>        |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2014      | ZAAD            | 9.45 Put   | 201             | 46.4022    | 34.8948         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014      | ZAAD            | 9.80 Put   | 201             | 113.5993   | 93.9393         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014      | ZAAD            | 10.05 Call | 201             | 381.6219   | 427.5663        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014      | ZAAD            | 10.75 Call | 201             | 125.6348   | 142.4738        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014      | ZAAD            | 10.80 Call | 201             | 116.0523   | 131.6442        | 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>               |
|               | <b>Total</b>    |            | <b>23,341</b>   |            |                 |             |            | <b>751.00</b>       | <b>7,716,814.20</b>        | <b>2 311 411.00</b>      | <b>17 909 397 744.48</b>        |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2014      | ZACA            | Future     | 75              | 10.2052    | 10.1785         | 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>           |
|               | <b>Total</b>    |            | <b>75</b>       |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>27 326.00</b>         | <b>207 286 285.60</b>           |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2014      | ZAEU            | Future     | 69,868          | 14.8159    | 14.8521         | 14.9234     | 14.8900    | 863                 | 12,851,525.20              |                          |                                 |
| Dec 2014      | ZAEU            | Future     | 14,438          | 15.0546    | 15.0940         | 15.1635     | 15.1591    | 450                 | 6,822,050.00               |                          |                                 |
| Mar 2015      | ZAEU            | Future     | 2,526           | 15.3197    | 15.3593         | 15.3925     | 15.3925    | 100                 | 1,539,250.00               |                          |                                 |
|               |                 |            | <u>86,832</u>   |            |                 |             |            | <u>1,413.00</u>     | <u>21,212,825.20</u>       | <u>5 103 759.00</u>      | <u>62 491 774 452.30</u>        |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |

| DATE          | CONTRACT     |            | OPEN INT       | MTM      | PREV MTM | HIGH    | LOW     | DAILY VOLUME    | DAILY PREMIUM VALUE  | CUMULATIVE VOLUME   | CUMULATIVE PREMIUM VALUE |
|---------------|--------------|------------|----------------|----------|----------|---------|---------|-----------------|----------------------|---------------------|--------------------------|
| Sep 2014      | ZAEU         | 13.54 Put  | 21,000         | 9.1890   | 7.7062   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAEU         | 13.85 Put  | 21,000         | 22.9529  | 18.7557  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAEU         | 14.00 Put  | 13,000         | 34.8416  | 28.3713  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAEU         | 14.30 Put  | 650            | 86.2259  | 71.9025  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAEU         | 14.33 Put  | 800            | 93.6745  | 78.6771  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAEU         | 15.71 Call | 49,000         | 65.6747  | 67.9578  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAEU         | 16.34 Call | 800            | 25.1800  | 26.6117  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2014      | ZAEU         | 13.50 Put  | 1,737          | 33.3160  | 29.4426  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2014      | ZAEU         | 13.74 Put  | 650            | 52.7255  | 45.9620  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2014      | ZAEU         | 16.30 Call | 1,737          | 142.6035 | 146.5902 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
|               |              |            | 110,374        |          |          |         |         | 0.00            | 0.00                 | 2 268 549.00        | 307 703 684.96           |
|               | <b>Total</b> |            | <b>197,206</b> |          |          |         |         | <b>1,413.00</b> | <b>21,212,825.20</b> | <b>7 372 308.00</b> | <b>62 799 478 137.26</b> |
| <b>Future</b> |              |            |                |          |          |         |         |                 |                      |                     |                          |
| Sep 2014      | ZAFR         | Future     | 3              | 12.1887  | 12.2388  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2014      | ZAFR         | Future     | 887            | 12.3909  | 12.4442  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Mar 2015      | ZAFR         | Future     | 175            | 12.6167  | 12.6710  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
|               |              |            | 1,065          |          |          |         |         | 0.00            | 0.00                 | 391 947.00          | 3 440 626 367.70         |
|               | <b>Total</b> |            | <b>1,065</b>   |          |          |         |         | <b>0.00</b>     | <b>0.00</b>          | <b>391 947.00</b>   | <b>3 440 626 367.70</b>  |
| <b>Future</b> |              |            |                |          |          |         |         |                 |                      |                     |                          |
| Sep 2014      | ZAGB         | Future     | 39,029         | 18.6484  | 18.6559  | 18.7150 | 18.6800 | 28              | 523,811.90           |                     |                          |
| Dec 2014      | ZAGB         | Future     | 9,861          | 18.9221  | 18.9335  | 18.9980 | 18.9750 | 1,375           | 26,109,412.50        |                     |                          |
| Mar 2015      | ZAGB         | Future     | 50             | 19.2160  | 19.2270  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
|               |              |            | 48,940         |          |          |         |         | 1,403.00        | 26,633,224.40        | 3 847 164.00        | 53 768 133 117.60        |
| <b>Option</b> |              |            |                |          |          |         |         |                 |                      |                     |                          |
| Sep 2014      | ZAGB         | 16.50 Put  | 11,200         | 8.6437   | 9.0388   | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAGB         | 17.20 Put  | 15,000         | 20.5525  | 21.4979  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAGB         | 17.35 Put  | 3,200          | 23.4854  | 24.6041  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAGB         | 17.60 Put  | 1,700          | 30.1297  | 31.6207  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAGB         | 17.65 Put  | 2,750          | 31.8180  | 33.3993  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAGB         | 19.01 Call | 2,750          | 216.1047 | 219.7626 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAGB         | 19.44 Call | 21,200         | 122.2874 | 124.7825 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAGB         | 19.48 Call | 1,700          | 115.9558 | 118.3589 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Sep 2014      | ZAGB         | 19.70 Call | 20,000         | 85.2981  | 86.9135  | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
| Dec 2014      | ZAGB         | 18.50 Put  | 500            | 356.5601 | 353.1538 | 0.0000  | 0.0000  | 0               | 0.00                 |                     |                          |
|               |              |            | 80,000         |          |          |         |         | 0.00            | 0.00                 | 711 386.00          | 180 245 040.70           |
|               | <b>Total</b> |            | <b>128,940</b> |          |          |         |         | <b>1,403.00</b> | <b>26,633,224.40</b> | <b>4 558 550.00</b> | <b>53 948 378 158.30</b> |
| <b>Future</b> |              |            |                |          |          |         |         |                 |                      |                     |                          |
| Sep 2014      | ZAJY         | Future     | 2,764          | 0.1065   | 0.1069   | 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      | ZAJY            | Future     | 13,501          | 0.1083     | 0.1087          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015      | ZAJY            | Future     | 50              | 0.1102     | 0.1106          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>16,315</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>564 981.00</u>        | <u>5 802 059 530.70</u>         |
|               | <b>Total</b>    |            | <b>16,315</b>   |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>                | <b>564 981.00</b>        | <b>5 802 059 530.70</b>         |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2014      | ZAUM            | Future     | 939             | 10.8823    | 10.8742         | 10.9221     | 10.9125    | 25                  | 27,287,080.00              |                          |                                 |
| Dec 2014      | ZAUM            | Future     | 17              | 11.0531    | 11.0470         | 11.0933     | 11.0858    | 10                  | 11,088,170.00              |                          |                                 |
|               |                 |            | <u>956</u>      |            |                 |             |            | <u>35.00</u>        | <u>38,375,250.00</u>       | <u>68 802.00</u>         | <u>64 268 201 080.00</u>        |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Dec 2014      | ZAUM            | 10.72 Call | 200             | 51446.5403 | 50867.2393      | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>200</u>      |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>                | <u>3 083.00</u>          | <u>93 576 724.38</u>            |
|               | <b>Total</b>    |            | <b>1,156</b>    |            |                 |             |            | <b>35.00</b>        | <b>38,375,250.00</b>       | <b>71 885.00</b>         | <b>64 361 777 804.38</b>        |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2014      | ZAUS            | Future     | 692,127         | 10.8823    | 10.8742         | 10.9750     | 10.8841    | 21,123              | 230,933,155.50             |                          |                                 |
| Dec 2014      | ZAUS            | Future     | 165,080         | 11.0531    | 11.0470         | 11.1313     | 11.0845    | 3,280               | 36,404,483.00              |                          |                                 |
| Mar 2015      | ZAUS            | Future     | 23,111          | 11.2417    | 11.2356         | 11.2659     | 11.2659    | 200                 | 2,253,180.00               |                          |                                 |
| Jun 2015      | ZAUS            | Future     | 8,996           | 11.4255    | 11.4191         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|               |                 |            | <u>889,314</u>  |            |                 |             |            | <u>24,603.00</u>    | <u>269,590,818.50</u>      | <u>65 327 520.00</u>     | <u>599 431 970 508.60</u>       |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                            |                          |                                 |
| Sep 2014      | ZAUS            | 8.80 Put   | 920             | 0.5493     | 0.5584          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 8.88 Put   | 26,804          | 0.6485     | 0.6655          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 8.90 Put   | 15,296          | 0.6762     | 0.6956          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 9.00 Put   | 35,000          | 0.8350     | 0.8688          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 9.78 Put   | 920             | 5.0375     | 5.6802          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.00 Put  | 72,800          | 10.2342    | 10.6402         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.10 Put  | 600             | 14.2046    | 14.2480         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.19 Put  | 6,220           | 19.0516    | 18.5926         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.20 Put  | 48,650          | 19.6813    | 19.1546         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.21 Put  | 15,296          | 20.3314    | 19.7336         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.23 Put  | 27,284          | 21.6948    | 20.9474         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.25 Put  | 10,900          | 23.1472    | 22.2381         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.30 Put  | 7,700           | 27.2033    | 25.8443         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.38 Put  | 250             | 36.7336    | 37.4642         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.40 Call | 2,000           | 522.4975   | 515.1067        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.40 Put  | 900             | 40.1975    | 40.9067         | 0.0000      | 0.0000     | 200                 | 8,162.00                   |                          |                                 |
| Sep 2014      | ZAUS            | 10.48 Put  | 4,000           | 56.4924    | 57.0796         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.50 Call | 5,000           | 443.5138   | 435.9632        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.50 Put  | 13,300          | 61.2138    | 61.7632         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014      | ZAUS            | 10.51 Call | 5,000           | 435.9766   | 428.4044        | 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> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Sep 2014    | ZAUS            | 10.52 Put  | 4,700           | 66.2099    | 66.7155         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.55 Put  | 10,000          | 74.2277    | 74.6654         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.57 Call | 5,000           | 392.2333   | 384.5209        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.57 Put  | 4,000           | 79.9333    | 80.3209         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.59 Put  | 20,000          | 85.9305    | 86.2676         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.60 Call | 600             | 371.3404   | 363.5527        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.60 Put  | 9,000           | 89.0404    | 89.3527         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.65 Put  | 9,000           | 105.7257   | 105.9053        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.67 Call | 5,000           | 325.2379   | 317.2628        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.71 Put  | 20,159          | 128.2953   | 128.3165        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.75 Call | 1,050           | 277.2096   | 269.0337        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.83 Put  | 6,500           | 181.9196   | 181.6857        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.84 Call | 5,000           | 229.2006   | 220.8486        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 10.93 Call | 7,700           | 189.0379   | 183.7163        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.00 Call | 10,000          | 164.3183   | 159.3850        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.00 Put  | 402             | 282.0183   | 285.1850        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.10 Call | 1,550           | 134.4793   | 130.0793        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.11 Call | 14,500          | 131.8153   | 127.4663        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.25 Call | 100             | 99.7938    | 96.1287         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.35 Call | 4,700           | 82.0617    | 78.8329         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.40 Call | 3,300           | 74.5122    | 71.4845         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.47 Call | 3,350           | 65.2890    | 62.8004         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.49 Call | 3,350           | 62.9541    | 60.5505         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.50 Call | 37,800          | 61.8246    | 59.4605         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.50 Put  | 600             | 679.5246   | 685.2605        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.51 Call | 250             | 60.7175    | 58.3937         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 11.85 Call | 10,850          | 34.0575    | 32.7724         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.00 Call | 35,500          | 27.0079    | 25.1386         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.00 Put  | 799             | 1144.7079  | 1150.9386       | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.27 Call | 10,000          | 14.0612    | 13.8632         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.35 Call | 23,934          | 11.5370    | 11.6243         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.39 Call | 2,870           | 10.4435    | 10.6456         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.44 Call | 15,296          | 9.2157     | 9.5389          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2014    | ZAUS            | 12.75 Call | 16,275          | 4.1944     | 4.8612          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 9.09 Put   | 1,402           | 7.6477     | 7.5743          | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 9.44 Put   | 11,976          | 13.4403    | 13.2283         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 9.78 Put   | 41,000          | 23.6000    | 23.1333         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 9.88 Put   | 79,241          | 27.9469    | 27.3734         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.00 Put  | 46,500          | 35.5287    | 34.8539         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.10 Call | 1,260           | 998.1108   | 991.3237        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.10 Put  | 6,581           | 45.0108    | 44.3237         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.30 Call | 1,130           | 823.7658   | 817.0381        | 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            | 10.34 Put  | 2,490           | 77.0613    | 76.4626         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.35 Put  | 5,000           | 78.7353    | 78.1435         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.36 Put  | 2,490           | 80.4377    | 79.8551         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.38 Put  | 500             | 83.9370    | 83.3742         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.44 Put  | 2,491           | 95.1987    | 94.7047         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.45 Put  | 5,000           | 97.1936    | 96.7131         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.50 Put  | 22,500          | 107.6992   | 107.2920        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.52 Put  | 9,425           | 113.3967   | 113.0405        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.55 Put  | 900             | 122.3107   | 122.0356        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.63 Put  | 2,359           | 148.2768   | 148.2515        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.70 Put  | 2,902           | 173.6544   | 173.8849        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.73 Call | 6,524           | 508.3978   | 502.6466        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.74 Call | 3,900           | 502.3815   | 496.6699        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.82 Put  | 41,000          | 222.9958   | 223.7313        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.86 Call | 1,000           | 434.1781   | 428.9953        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 10.93 Put  | 79,241          | 274.6687   | 275.9186        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 11.00 Put  | 35,000          | 310.6897   | 312.2887        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 11.10 Put  | 4,505           | 368.4854   | 370.5583        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 11.20 Put  | 250             | 433.0760   | 435.5848        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 11.50 Call | 350             | 203.0436   | 200.6543        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 11.61 Call | 9,425           | 179.7494   | 177.7323        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 11.63 Call | 1,000           | 175.9337   | 173.9710        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 12.00 Call | 28,500          | 120.5473   | 119.3894        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 12.01 Call | 500             | 119.3842   | 118.2436        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 12.10 Call | 7,841           | 109.5457   | 108.5563        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 12.29 Call | 1,402           | 91.7880    | 91.0113         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 12.30 Call | 1,130           | 90.9581    | 90.1887         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 13.00 Call | 36,002          | 51.5862    | 51.2399         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 13.06 Call | 7,471           | 49.4430    | 49.1191         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 13.24 Call | 41,000          | 43.7738    | 43.5097         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 13.26 Call | 79,241          | 43.3948    | 43.1314         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2014    | ZAUS            | 14.84 Call | 900             | 23.1083    | 22.8357         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 10.10 Put  | 69,965          | 72.6220    | 70.5599         | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 10.32 Put  | 24,155          | 106.7305   | 104.3349        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 10.51 Put  | 23,800          | 147.0604   | 144.6384        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 10.75 Put  | 10,000          | 217.0242   | 214.9283        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 10.79 Put  | 1,112           | 232.9246   | 230.9914        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 10.90 Put  | 46,165          | 280.0233   | 278.5979        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 12.00 Call | 10,000          | 244.6243   | 242.7035        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 12.61 Call | 23,800          | 158.0136   | 157.5695        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 13.05 Call | 24,155          | 119.5065   | 119.5869        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Mar 2015    | ZAUS            | 14.20 Call | 46,165          | 89.1622    | 89.7123         | 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> |
|-------------|-----------------|--------------|------------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Sep 2015    | ZAUS            | 10.56 Put    | 18,946           | 203.6718   | 199.2667        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Sep 2015    | ZAUS            | 13.06 Call   | 18,946           | 324.2783   | 320.1754        | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
| Dec 2015    | ZAUS            | 11.00 Call   | 500              | 1175.4645  | 1159.2801       | 0.0000      | 0.0000     | 0                   | 0.00                       |                          |                                 |
|             |                 |              | <u>1,551,013</u> |            |                 |             |            | <u>200.00</u>       | <u>8,162.00</u>            | <u>11 432 049.00</u>     | <u>3 105 538 655.54</u>         |
|             |                 | <b>Total</b> | <b>2,440,327</b> |            |                 |             |            | <b>24,803.00</b>    | <b>269,598,980.50</b>      | <b>76 759 569.00</b>     | <b>602 537 509 164.14</b>       |

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|                    |                  |  |  |  |  |  |  |                  |                       |                    |                           |
|--------------------|------------------|--|--|--|--|--|--|------------------|-----------------------|--------------------|---------------------------|
| <b>Grand Total</b> | <b>3,093,701</b> |  |  |  |  |  |  | <b>78,405.00</b> | <b>370 821 194.30</b> | <b>105,137,055</b> | <b>865,437,927,111.54</b> |
|--------------------|------------------|--|--|--|--|--|--|------------------|-----------------------|--------------------|---------------------------|

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