



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-October-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 | (24.6598) | (153.3815) | 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 | 949.7536 | 1570.7176 | 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 | 2,913 | 1048.3681 | 1670.6191 | 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> |
| | | Total | 2,913 | | | | | 0.00 | 0.00 | 2 545.00 | 1 740 977.07 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFJ | Future | 4,362 | (184.4030) | (136.2621) | 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 | 860.9570 | 1523.7551 | 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 | | | | | | | | | | | |
| Oct 2014 | DAEU | Future | 2,000 | 14.0937 | 14.2157 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAEU | Future | 2,000 | 14.1617 | 14.2892 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>4,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>74 500.00</u> | <u>898 598 700.00</u> |
| | | Total | 4,000 | | | | | 0.00 | 0.00 | 289 500.00 | 898 598 700.00 |

| <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> |
|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Option | | | | | | | | | | | |
| Oct 2014 | DAGB | 17.65 Put | 1,650 | 30.4710 | 21.1580 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.22 Put | 9,605 | 427.6785 | 390.2556 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.50 Put | 4,700 | 611.6413 | 560.8309 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.63 Put | 2,416 | 705.6830 | 650.6630 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.04 Call | 9,605 | 25.2202 | 32.5499 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.70 Call | 4,700 | 15.6319 | 19.7041 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.72 Call | 2,416 | 15.4229 | 19.4246 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>35,092</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>12 578.00</u> | <u>6 537 248.70</u> |
| | Total | | 35,092 | | | | | 0.00 | 0.00 | 12 578.00 | 6 537 248.70 |
| Future | | | | | | | | | | | |
| Oct 2014 | DAUS | Future | 1,280 | 11.0658 | 11.1924 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | Future | 668 | 11.0820 | 11.2114 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | Future | 1,338 | 11.1036 | 11.2367 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | Future | 711 | 11.1072 | 11.2405 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | Future | 800 | 11.1598 | 11.2935 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | Future | 4,000 | 11.1617 | 11.2956 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | Future | 440 | 11.1866 | 11.3216 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | Future | 2,300 | 11.2619 | 11.3971 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 2,421 | 11.3174 | 11.4536 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | Future | 2,435 | 11.3769 | 11.5141 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | Future | 2,450 | 11.4416 | 11.5803 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | Future | 1,375 | 11.5016 | 11.6415 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 1,386 | 11.5638 | 11.7049 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>21,604</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 650 717.00</u> | <u>25 241 139 125.60</u> |
| Option | | | | | | | | | | | |
| Oct 2014 | DAUS | 11.19 Call | 6,000 | 10.3066 | 47.4797 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.24 Call | 9,000 | 26.0799 | 66.3076 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.21 Call | 5,000 | 35.4097 | 82.6298 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.26 Put | 6,000 | 220.2539 | 134.4821 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.38 Call | 6,000 | 20.4917 | 46.4433 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.38 Put | 6,000 | 322.0917 | 219.3433 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 10.80 Put | 500 | 23.5325 | 12.9258 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.15 Put | 500 | 143.4814 | 82.9257 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.69 Call | 500 | 5.8709 | 14.5234 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 13.33 Call | 500 | 0.0694 | 0.1792 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.36 Put | 6,000 | 306.9534 | 209.8627 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.50 Call | 6,000 | 16.1481 | 35.7793 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.50 Put | 6,000 | 432.3481 | 322.2793 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.16 Put | 3,882 | 1.1825 | 0.8748 | 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> |
|-------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Nov 2014 | DAUS | 11.91 Call | 3,882 | 4.2577 | 11.0064 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.75 Call | 10,000 | 365.2287 | 485.8452 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.20 Call | 10,000 | 81.3650 | 139.7139 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.80 Put | 500 | 42.2899 | 23.6652 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 13.61 Call | 500 | 0.4791 | 0.6062 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.15 Put | 500 | 174.8179 | 118.7537 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.85 Call | 500 | 28.6605 | 45.9681 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 10.80 Put | 500 | 58.0151 | 35.8517 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.15 Put | 500 | 187.2625 | 135.5437 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.99 Call | 500 | 42.1415 | 60.3940 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 13.80 Call | 500 | 1.8035 | 3.1844 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 10.80 Put | 300 | 81.1285 | 57.5712 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 14.27 Call | 300 | 18.2657 | 8.1282 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 10.80 Put | 300 | 93.9994 | 69.5849 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 14.50 Call | 300 | 36.6098 | 33.5271 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 10.80 Put | 300 | 104.8423 | 84.1463 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 14.85 Call | 300 | 52.2836 | 55.1124 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.20 Put | 22,187 | 259.8632 | 199.3642 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.24 Call | 22,187 | 162.6958 | 194.3162 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 115.9794 | 94.3866 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 64.4531 | 78.0609 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 125.5674 | 104.4386 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 69.8139 | 83.2811 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 132.1390 | 113.0454 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 71.7212 | 85.6636 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 140.9778 | 121.4816 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 84.9485 | 100.5496 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 148.9929 | 129.1786 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 87.0617 | 103.3299 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 154.8114 | 133.7436 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 97.3881 | 110.1232 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 161.7286 | 139.4155 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 106.8647 | 123.8157 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 165.8731 | 144.3919 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 97.3421 | 113.3170 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 169.0732 | 151.1960 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 94.1021 | 110.6886 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>141,338</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 497 096.00</u> | <u>330 010 619.89</u> |
| | | Total | 162,942 | | | | | 0.00 | 0.00 | 7 147 813.00 | 25 571 149 745.49 |

Future

| | | | | | | | | | |
|----------|------|--------|----|--------|--------|--------|--------|---|------|
| Dec 2014 | EUUS | Future | 80 | 1.2721 | 1.2684 | 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> |
|---------------|-----------------|------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| | | | 80 | | | | | 0.00 | 0.00 | 12 538.00 | 171 935 179.00 |
| | Total | | 80 | | | | | 0.00 | 0.00 | 12 538.00 | 171 935 179.00 |
| Future | | | | | | | | | | | |
| | Dec 2014 | ZAAD | Future | 11,719 | 9.8142 | 9.8409 | 9.8231 | 9.8114 | 251 | 2,465,586.40 | |
| | Mar 2015 | ZAAD | Future | 6,060 | 9.9148 | 9.9420 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2015 | ZAAD | Future | 2,850 | 10.0087 | 10.0380 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2015 | ZAAD | Future | 350 | 10.1166 | 10.1484 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 20,979 | | | | | 251.00 | 2,465,586.40 | 2 377 094.00 |
| | | | | | | | | | | | 18 603 952 031.40 |
| Option | | | | | | | | | | | |
| | Dec 2014 | ZAAD | 9.45 Put | 201 | 18.0295 | 16.3032 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAAD | 9.80 Put | 201 | 107.9200 | 100.1234 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAAD | 10.05 Call | 201 | 46.8068 | 54.4758 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAAD | 10.75 Call | 201 | 3.6961 | 4.4093 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAAD | 10.80 Call | 201 | 3.1610 | 3.7385 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 1,005 | | | | | 0.00 | 0.00 | 3 515.00 |
| | Total | | 21,984 | | | | | 251.00 | 2,465,586.40 | 2 380 609.00 | 18 604 532 180.38 |
| Future | | | | | | | | | | | |
| | Mar 2015 | ZACA | Future | 75 | 10.1750 | 10.2236 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 75 | | | | | 0.00 | 0.00 | 28 181.00 |
| | Total | | 75 | | | | | 0.00 | 0.00 | 28 181.00 | 215 713 558.10 |
| Future | | | | | | | | | | | |
| | Dec 2014 | ZAEU | Future | 74,133 | 14.2016 | 14.3298 | 14.2395 | 14.1685 | 372 | 5,276,809.50 | |
| | Mar 2015 | ZAEU | Future | 24,773 | 14.4547 | 14.5861 | 14.4890 | 14.4500 | 184 | 2,664,515.80 | |
| | Jun 2015 | ZAEU | Future | 1,300 | 14.6949 | 14.8320 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2015 | ZAEU | Future | 135 | 14.9676 | 15.1119 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 100,341 | | | | | 556.00 | 7,941,325.30 | 5 422 519.00 |
| | | | | | | | | | | | 67 076 185 671.50 |
| Option | | | | | | | | | | | |
| | Dec 2014 | ZAEU | 13.50 Put | 1,737 | 24.4636 | 19.5793 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 13.74 Put | 650 | 62.8556 | 45.0339 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 13.99 Put | 4,000 | 137.1738 | 103.3209 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 14.15 Put | 3,000 | 206.7173 | 160.3359 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 15.15 Call | 4,500 | 42.8001 | 60.8237 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 15.29 Call | 25,000 | 34.3698 | 49.0778 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 15.37 Call | 7,000 | 30.4473 | 43.5745 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 16.30 Call | 1,737 | 7.1937 | 11.5785 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2015 | ZAEU | 13.80 Put | 14,500 | 125.5878 | 108.7189 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2015 | ZAEU | 14.00 Put | 12,800 | 192.7365 | 163.6131 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2015 | ZAEU | 14.02 Put | 8,500 | 200.4322 | 170.3075 | 0.0000 | 0.0000 | 0 | 0.00 | |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Mar 2015 | ZAEU | 15.00 Call | 713 | 247.8659 | 294.8731 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.05 Call | 14,500 | 237.0769 | 282.1734 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.28 Call | 5,700 | 194.1713 | 231.4084 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.31 Call | 8,500 | 189.3066 | 225.6239 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.50 Call | 7,100 | 161.8021 | 192.9082 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>119,937</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 449 641.00</u> | <u>337 306 640.15</u> |
| | Total | | 220,278 | | | | | 556.00 | 7,941,325.30 | 7 872 160.00 | 67 413 492 311.65 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAFR | Future | 6,852 | 11.7331 | 11.8212 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAFR | Future | 300 | 11.9468 | 12.0368 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>7,152</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>404 844.00</u> | <u>3 595 380 247.90</u> |
| | Total | | 7,152 | | | | | 0.00 | 0.00 | 404 844.00 | 3 595 380 247.90 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAGB | Future | 34,955 | 18.0434 | 18.1457 | 18.0797 | 18.0084 | 104 | 1,876,923.10 | | |
| Mar 2015 | ZAGB | Future | 2,572 | 18.3355 | 18.4398 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAGB | Future | 1,975 | 18.6046 | 18.7139 | 18.5693 | 18.5693 | 25 | 464,232.50 | | |
| Sep 2015 | ZAGB | Future | 295 | 18.9031 | 19.0183 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>39,797</u> | | | | | <u>129.00</u> | <u>2,341,155.60</u> | <u>4 163 401.00</u> | <u>59 466 281 018.60</u> |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAGB | 17.45 Put | 2,500 | 77.8170 | 61.6714 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 18.50 Put | 500 | 599.8741 | 538.6218 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 19.19 Call | 16,000 | 48.2138 | 65.9770 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 19.34 Call | 5,000 | 39.0985 | 52.5020 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.00 Call | 570 | 328.2835 | 370.7059 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>24,570</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>757 210.00</u> | <u>185 586 371.94</u> |
| | Total | | 64,367 | | | | | 129.00 | 2,341,155.60 | 4 920 611.00 | 59 651 867 390.54 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAJY | Future | 15,514 | 0.1035 | 0.1044 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAJY | Future | 25 | 0.1054 | 0.1063 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>15,539</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>591 234.00</u> | <u>6 077 107 754.40</u> |
| | Total | | 15,539 | | | | | 0.00 | 0.00 | 591 234.00 | 6 077 107 754.40 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAKS | Future | 9 | 0.1238 | 0.1248 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>9</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>18.00</u> | <u>225 360.00</u> |
| | Total | | 9 | | | | | 0.00 | 0.00 | 18.00 | 225 360.00 |
| Future | | | | | | | | | | | |

| <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 | ZANN | Future | 17 | 0.0664 | 0.0671 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 17 | | | | | 0.00 | 0.00 | 34.00 | 229 840.00 |
| | | Total | 17 | | | | | 0.00 | 0.00 | 34.00 | 229 840.00 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAUM | Future | 1,485 | 11.1636 | 11.2978 | 11.1629 | 11.0900 | 21 | 23,390,470.00 | | |
| Mar 2015 | ZAUM | Future | 163 | 11.3551 | 11.4919 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUM | Future | 85 | 11.5348 | 11.6753 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUM | Future | 15 | 11.7344 | 11.8779 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,748 | | | | | 21.00 | 23,390,470.00 | 75 009.00 | 71 099 315 640.00 |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAUM | 11.28 Call | 420 | 37294.5310 | 45146.1555 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 420 | | | | | 0.00 | 0.00 | 4 103.00 | 137 198 464.38 |
| | | Total | 2,168 | | | | | 21.00 | 23,390,470.00 | 79 112.00 | 71 236 514 104.38 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAUS | Future | 964,606 | 11.1636 | 11.2978 | 11.1899 | 11.0878 | 86,126 | 962,522,477.20 | | |
| Mar 2015 | ZAUS | Future | 114,112 | 11.3551 | 11.4919 | 11.3300 | 11.2705 | 6,039 | 68,799,800.00 | | |
| Jun 2015 | ZAUS | Future | 20,095 | 11.5348 | 11.6753 | 11.5500 | 11.4900 | 212 | 2,442,345.00 | | |
| Sep 2015 | ZAUS | Future | 2,885 | 11.7344 | 11.8779 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | Future | 2,400 | 11.9223 | 12.0642 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,104,098 | | | | | 92,377.00 | 1,033,764,622.20 | 70 687 633.00 | 658 483 242 977.40 |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAUS | 9.09 Put | 1,402 | 0.4433 | 0.4549 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.44 Put | 11,976 | 1.0347 | 0.9771 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.78 Put | 41,000 | 2.4559 | 2.1332 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.88 Put | 79,241 | 3.1968 | 2.7084 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.00 Put | 38,500 | 4.4147 | 3.6295 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.10 Call | 2,995 | 1069.3357 | 1202.4587 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.10 Put | 6,581 | 5.7357 | 4.6587 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.30 Call | 2,326 | 873.2477 | 1005.6143 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.34 Put | 2,490 | 10.7463 | 8.6909 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.35 Put | 5,000 | 11.0423 | 8.9262 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.36 Put | 2,490 | 11.3473 | 9.1683 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.38 Put | 500 | 11.9859 | 9.6748 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.40 Put | 7,300 | 12.6648 | 10.2116 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.44 Put | 2,491 | 14.1550 | 11.3846 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.45 Put | 5,000 | 14.5572 | 11.6998 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.49 Put | 3,000 | 16.2973 | 13.0596 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.50 Put | 34,450 | 16.7675 | 13.4253 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.52 Put | 9,425 | 17.7536 | 14.1910 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2014 | ZAUS | 10.55 Put | 3,283 | 19.3550 | 15.4288 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.60 Put | 10,558 | 22.3898 | 17.7580 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.63 Put | 2,359 | 26.0744 | 19.3347 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.70 Put | 22,902 | 36.5485 | 23.6287 | 0.0000 | 0.0000 | 40,000 | 1,186,400.00 | | |
| Dec 2014 | ZAUS | 10.73 Call | 6,524 | 475.5034 | 593.5711 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.74 Call | 3,499 | 467.4125 | 584.3311 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.78 Call | 3,000 | 435.6984 | 549.4819 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.80 Call | 500 | 420.2474 | 532.6581 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.81 Put | 6,000 | 59.0260 | 36.5327 | 0.0000 | 0.0000 | 12,000 | 562,140.00 | | |
| Dec 2014 | ZAUS | 10.82 Put | 41,000 | 61.4756 | 38.2664 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.86 Call | 1,000 | 375.6032 | 483.6135 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.90 Call | 13,000 | 347.3367 | 452.1897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.93 Put | 79,241 | 93.3564 | 61.5354 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.94 Put | 3,000 | 96.7240 | 64.0572 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.95 Put | 27,500 | 100.1707 | 66.6506 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Call | 32,500 | 282.2288 | 378.5161 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Put | 35,000 | 118.6288 | 80.7161 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.06 Call | 3,000 | 247.1164 | 337.8955 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.09 Call | 5,000 | 230.6933 | 318.6418 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.10 Put | 4,505 | 161.7862 | 114.5820 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.13 Call | 5,000 | 209.9673 | 0.0000 | 0.0000 | 0.0000 | 10,000 | 2,042,300.00 | | |
| Dec 2014 | ZAUS | 11.15 Call | 3,000 | 200.1051 | 282.2847 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.20 Call | 2,931 | 180.2031 | 254.1999 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.20 Put | 750 | 216.6031 | 156.3999 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.25 Call | 5,000 | 162.2546 | 228.1266 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.34 Call | 7,300 | 134.3926 | 188.5557 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.40 Call | 3,000 | 118.6284 | 167.5226 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.46 Call | 15,000 | 104.8243 | 148.8993 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.50 Put | 600 | 432.9972 | 339.9066 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.61 Call | 9,425 | 77.4356 | 111.3484 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.63 Call | 1,000 | 74.4335 | 107.1810 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.64 Call | 10,558 | 72.9810 | 105.1611 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.75 Call | 1,670 | 59.1873 | 85.5680 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.78 Call | 4,500 | 56.0402 | 80.9731 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.86 Call | 38,000 | 48.5967 | 70.0881 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.90 Call | 2,000 | 45.3355 | 65.4021 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.94 Call | 500 | 42.3444 | 61.0925 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.95 Call | 10,000 | 41.6352 | 60.0709 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.00 Call | 5,000 | 38.3107 | 55.2669 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.00 Put | 598 | 874.7107 | 757.4669 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.01 Call | 500 | 37.6872 | 54.3648 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.10 Call | 7,841 | 32.6227 | 47.0227 | 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 | 12.29 Call | 1,402 | 23.5589 | 35.2630 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.30 Call | 1,130 | 22.9796 | 34.7573 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.00 Call | 36,002 | 3.6750 | 9.9402 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.06 Call | 7,471 | 3.1216 | 8.9069 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.24 Call | 41,000 | 1.9059 | 6.4461 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.26 Call | 79,241 | 1.8038 | 6.2223 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 14.84 Call | 900 | 0.6005 | 0.5326 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.10 Put | 69,965 | 20.6459 | 17.9410 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.32 Put | 24,155 | 32.8053 | 23.7076 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.51 Put | 23,800 | 51.9095 | 38.1394 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.75 Put | 5,000 | 89.0754 | 69.4769 | 0.0000 | 0.0000 | 20,000 | 1,917,800.00 | | |
| Mar 2015 | ZAUS | 10.79 Put | 1,112 | 97.0353 | 76.3128 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.90 Put | 46,165 | 130.3001 | 97.9064 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.30 Put | 0 | 308.7515 | 249.3281 | 0.0000 | 0.0000 | 3,000 | 912,060.00 | | |
| Mar 2015 | ZAUS | 11.40 Call | 500 | 323.5680 | 393.0982 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.60 Call | 250 | 260.7187 | 314.8575 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.85 Call | 500 | 201.9576 | 244.3701 | 0.0000 | 0.0000 | 1,000 | 194,100.00 | | |
| Mar 2015 | ZAUS | 12.00 Call | 5,000 | 174.7447 | 211.5651 | 0.0000 | 0.0000 | 10,000 | 1,758,600.00 | | |
| Mar 2015 | ZAUS | 12.61 Call | 23,800 | 103.6327 | 125.1241 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 13.05 Call | 24,155 | 74.4864 | 89.0760 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 14.20 Call | 46,165 | 49.6586 | 50.8546 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.73 Put | 22,850 | 114.9245 | 96.3136 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.75 Put | 10,000 | 119.0118 | 99.9036 | 0.0000 | 0.0000 | 45,000 | 4,957,050.00 | | |
| Jun 2015 | ZAUS | 10.98 Put | 22,320 | 177.5963 | 149.1037 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.00 Put | 45,000 | 185.2795 | 154.1203 | 0.0000 | 0.0000 | 35,000 | 6,633,600.00 | | |
| Jun 2015 | ZAUS | 11.08 Put | 1,500 | 217.8568 | 178.1892 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.10 Put | 3,000 | 226.4565 | 185.7337 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.30 Put | 2,000 | 322.1731 | 270.8690 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.40 Put | 1,000 | 376.3418 | 319.8496 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.60 Put | 2,000 | 498.8746 | 429.7317 | 0.0000 | 0.0000 | 4,000 | 1,900,800.00 | | |
| Jun 2015 | ZAUS | 13.00 Call | 45,000 | 173.4322 | 200.6843 | 0.0000 | 0.0000 | 50,000 | 8,372,500.00 | | |
| Jun 2015 | ZAUS | 13.22 Call | 22,850 | 154.3042 | 177.8748 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.46 Call | 22,320 | 137.1585 | 157.3804 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 102.9300 | 91.3279 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.60 Call | 13,700 | 1244.5895 | 1374.1178 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.98 Put | 22,320 | 199.3396 | 174.5807 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Call | 33,750 | 939.5261 | 1057.7523 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.00 Call | 13,700 | 493.5064 | 557.7725 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.50 Call | 33,750 | 378.2098 | 426.9208 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 291.0297 | 328.3978 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.58 Call | 22,320 | 197.9855 | 208.6853 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.00 Call | 500 | 1146.4560 | 1261.5072 | 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> |
|---------------|--------------------|------------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| | | 1,509,196 | | | | | 230,000.00 | 30,437,350.00 | 13 131 125.00 | 3 468 244 442.91 |
| | Total | 2,613,294 | | | | | 322,377.00 | 1,064,201,972.20 | 83 818 758.00 | 661 951 487 420.31 |
| Future | | | | | | | | | | |
| Dec 2014 | ZAZW | Future | 13 | 1.7278 | 1.7415 | 0.0000 | 0 | 0.00 | | |
| | | | 13 | | | | 0.00 | 0.00 | 26.00 | 225 524.00 |
| | Total | 13 | | | | | 0.00 | 0.00 | 26.00 | 225 524.00 |
| | Grand Total | 3,184,698 | | | | | 323,334.00 | 1 100 340 509.50 | 114,083,614 | 944,858,534,504.20 |