



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-October-2014

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|--------------|---------------|------------|------------|--------|--------|--------------|---------------------|-------------------|--------------------------|
| Future | | | | | | | | | | | |
| Dec 2014 | CAFC | Future | 1,942 | (13.9833) | (18.7906) | 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 | 858.1905 | 891.5050 | 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 | 956.2496 | 989.3584 | 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 | (277.8379) | (247.3819) | 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 | 769.0650 | 804.3957 | 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 | 13.8874 | 13.9581 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAEU | Future | 2,000 | 13.9526 | 14.0241 | 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> |
| Option | | | | | | | | | | | |

| <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> |
|-------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Oct 2014 | DAEU | 14.00 Call | 5,000 | 23.6151 | 41.4394 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>5,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>220 000.00</u> | <u>16 504 819.10</u> |
| | | Total | 9,000 | | | | | 0.00 | 0.00 | 294 500.00 | 915 103 519.10 |

Option

| | | | | | | | | | | | |
|----------|------|--------------|---------------|----------|----------|--------|--------|-------------|-------------|------------------|---------------------|
| Jan 2015 | DAGB | 18.22 Put | 9,605 | 625.3730 | 569.2629 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.50 Put | 4,700 | 838.3649 | 775.8737 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.63 Put | 2,416 | 943.8281 | 878.9308 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.04 Call | 9,605 | 14.5859 | 15.6686 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.70 Call | 4,700 | 10.5060 | 10.4992 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.72 Call | 2,416 | 10.4546 | 10.4447 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>33,442</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>12 578.00</u> | <u>6 537 248.70</u> |
| | | Total | 33,442 | | | | | 0.00 | 0.00 | 12 578.00 | 6 537 248.70 |

Future

| | | | | | | | | | | | |
|----------|------|--------|---------------|---------|---------|--------|--------|-------------|-------------|---------------------|--------------------------|
| Oct 2014 | DAUS | Future | 668 | 10.9827 | 11.0238 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | Future | 424 | 10.9952 | 11.0364 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | Future | 1,338 | 11.0041 | 11.0453 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | Future | 711 | 11.0076 | 11.0489 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | Future | 800 | 11.0580 | 11.0996 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | Future | 4,000 | 11.0598 | 11.1014 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | Future | 440 | 11.0816 | 11.1234 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | Future | 2,300 | 11.1535 | 11.1948 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 2,421 | 11.2070 | 11.2487 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | Future | 2,435 | 11.2644 | 11.3066 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | Future | 2,450 | 11.3256 | 11.3686 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | Future | 1,375 | 11.3832 | 11.4268 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 1,386 | 11.4427 | 11.4870 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>20,748</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 652 845.00</u> | <u>25 264 696 672.00</u> |

Option

| | | | | | | | | | | | |
|----------|------|------------|-------|----------|----------|--------|--------|---|------|--|--|
| Oct 2014 | DAUS | 11.26 Put | 6,000 | 279.1190 | 245.8702 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.38 Call | 6,000 | 1.4402 | 2.2585 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.38 Put | 6,000 | 396.9402 | 362.0585 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 10.80 Put | 500 | 13.1962 | 9.4439 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.08 Call | 5,000 | 27.5826 | 40.6774 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.15 Put | 500 | 183.0411 | 149.7540 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.69 Call | 500 | 0.3348 | 0.4648 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 13.33 Call | 500 | 0.0165 | 0.0144 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.36 Put | 6,000 | 379.1946 | 340.1782 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.50 Call | 6,000 | 1.3013 | 2.0823 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.50 Put | 6,000 | 516.8013 | 476.4823 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.16 Put | 3,882 | 0.1606 | 0.1804 | 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 | 10.98 Call | 8,000 | 91.3773 | 119.6508 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.91 Call | 3,882 | 0.5885 | 0.7885 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.75 Call | 10,000 | 264.9605 | 303.0362 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.20 Call | 10,000 | 28.2761 | 38.7830 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.80 Put | 500 | 49.5172 | 42.3682 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 13.61 Call | 500 | 0.4389 | 0.4176 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.15 Put | 500 | 217.3792 | 195.7259 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.85 Call | 500 | 12.8065 | 17.3438 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 10.80 Put | 500 | 71.5493 | 63.6221 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.15 Put | 500 | 234.1161 | 212.5025 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.99 Call | 500 | 26.4439 | 31.1584 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 13.80 Call | 500 | 0.9085 | 0.9885 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.16 Put | 10,000 | 244.3501 | 222.4313 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.32 Call | 10,000 | 112.4645 | 127.8281 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.32 Put | 10,000 | 358.1645 | 331.7281 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 10.80 Put | 300 | 98.9126 | 88.8464 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 14.27 Call | 300 | 2.2193 | 1.8970 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 10.80 Put | 300 | 115.7471 | 105.6183 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 14.50 Call | 300 | 22.5374 | 28.1135 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 10.80 Put | 300 | 128.3058 | 118.3075 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 14.85 Call | 300 | 37.2769 | 43.3665 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.20 Put | 22,187 | 306.2116 | 289.3506 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.24 Call | 22,187 | 137.1525 | 146.0300 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 133.8685 | 126.2695 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 48.3264 | 53.5816 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 146.5049 | 140.2538 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 54.0231 | 61.0486 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 157.3301 | 150.4006 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 59.6513 | 63.4934 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 166.2388 | 157.4629 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 69.6360 | 73.2608 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 171.3990 | 165.1398 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 72.6002 | 79.1343 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 177.1885 | 170.9994 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 81.8580 | 85.5064 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 181.3758 | 175.5171 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 92.3392 | 99.5497 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 186.2334 | 181.4252 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 88.5298 | 91.7781 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 190.6534 | 184.5566 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 83.2420 | 86.0106 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>164,338</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 580 096.00</u> | <u>346 270 519.89</u> |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|------|----------------|---------------|----------|----------|---------|--------------|---------------------|---------------------|--------------------------|
| Total | | | 185,086 | | | | | 0.00 | 0.00 | 7 232 941.00 | 25 610 967 191.89 |
| Future | | | | | | | | | | | |
| | Dec 2014 | EUUS | Future | 30 | 1.2648 | 1.2665 | 1.2666 | 1.2666 | 10 | 126,660.00 | |
| | | | | 30 | | | | | 10.00 | 126,660.00 | 12 728.00 |
| | | | Total | 30 | | | | | 10.00 | 126,660.00 | 12 728.00 |
| | | | | | | | | | | | 174 354 579.00 |
| Future | | | | | | | | | | | |
| | Dec 2014 | ZAAD | Future | 12,314 | 9.6587 | 9.7335 | 9.6584 | 9.6584 | 250 | 2,414,600.00 | |
| | Mar 2015 | ZAAD | Future | 7,626 | 9.7515 | 9.8272 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2015 | ZAAD | Future | 2,800 | 9.8384 | 9.9158 | 9.8500 | 9.8500 | 25 | 246,250.00 | |
| | Sep 2015 | ZAAD | Future | 600 | 9.9387 | 10.0185 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 23,340 | | | | | 275.00 | 2,660,850.00 | 2 383 465.00 |
| | | | | | | | | | | | 18 666 426 523.90 |
| Option | | | | | | | | | | | |
| | Dec 2014 | ZAAD | 9.45 Put | 201 | 39.7656 | 27.5236 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAAD | 9.80 Put | 201 | 202.3239 | 153.0276 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAAD | 10.05 Call | 201 | 19.4313 | 29.4056 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAAD | 10.75 Call | 201 | 1.5125 | 2.0300 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAAD | 10.80 Call | 201 | 1.3028 | 1.7336 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 1,005 | | | | | 0.00 | 0.00 | 3 515.00 |
| | | | Total | 24,345 | | | | | 275.00 | 2,660,850.00 | 2 386 980.00 |
| | | | | | | | | | | | 18 667 006 672.88 |
| Future | | | | | | | | | | | |
| | Mar 2015 | ZACA | Future | 100 | 9.9636 | 10.0293 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 100 | | | | | 0.00 | 0.00 | 28 206.00 |
| | | | Total | 100 | | | | | 0.00 | 0.00 | 28 206.00 |
| | | | | | | | | | | | 215 965 558.10 |
| Future | | | | | | | | | | | |
| | Dec 2014 | ZAEU | Future | 73,678 | 13.9910 | 14.0626 | 14.0312 | 13.9634 | 361 | 5,062,042.80 | |
| | Mar 2015 | ZAEU | Future | 28,543 | 14.2302 | 14.3024 | 14.2627 | 14.2010 | 214 | 3,050,481.00 | |
| | Jun 2015 | ZAEU | Future | 1,225 | 14.4575 | 14.5327 | 14.4356 | 14.4356 | 25 | 360,890.00 | |
| | Sep 2015 | ZAEU | Future | 100 | 14.7148 | 14.7922 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 103,546 | | | | | 600.00 | 8,473,413.80 | 5 436 497.00 |
| | | | | | | | | | | | 67 277 359 593.60 |
| Option | | | | | | | | | | | |
| | Dec 2014 | ZAEU | 13.50 Put | 1,737 | 41.6959 | 35.3886 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 13.74 Put | 650 | 102.7827 | 87.3719 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 13.99 Put | 4,000 | 211.1310 | 182.3893 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 14.15 Put | 3,000 | 311.7732 | 272.1246 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 15.15 Call | 4,500 | 21.3884 | 27.1217 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 15.29 Call | 25,000 | 16.8605 | 21.4832 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 15.37 Call | 7,000 | 14.7876 | 18.8904 | 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 | ZAEU | 16.30 Call | 1,737 | 1.1393 | 1.6426 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 13.80 Put | 15,000 | 186.9537 | 171.4133 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 14.00 Put | 12,800 | 272.4286 | 250.2221 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 14.02 Put | 8,500 | 281.9834 | 259.0787 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.00 Call | 713 | 187.1493 | 206.4343 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.05 Call | 14,500 | 178.9357 | 197.3475 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.28 Call | 5,700 | 146.4778 | 161.3563 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.31 Call | 8,500 | 142.8139 | 157.2878 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.50 Call | 7,100 | 122.1785 | 134.3313 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>120,437</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 450 141.00</u> | <u>337 379 640.15</u> |
| | Total | | 223,983 | | | | | 600.00 | 8,473,413.80 | 7 886 638.00 | 67 614 739 233.75 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAFR | Future | 6,752 | 11.5969 | 11.6640 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAFR | Future | 2,308 | 11.7994 | 11.8676 | 11.8000 | 11.8000 | 25 | 295,000.00 | | |
| | | | <u>9,060</u> | | | | | <u>25.00</u> | <u>295,000.00</u> | <u>409 430.00</u> | <u>3 650 779 508.90</u> |
| | Total | | 9,060 | | | | | 25.00 | 295,000.00 | 409 430.00 | 3 650 779 508.90 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAGB | Future | 36,936 | 17.7252 | 17.8062 | 17.7500 | 17.6491 | 36 | 637,090.60 | | |
| Mar 2015 | ZAGB | Future | 2,572 | 18.0021 | 18.0833 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAGB | Future | 1,775 | 18.2586 | 18.3435 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAGB | Future | 1,005 | 18.5421 | 18.6303 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>42,288</u> | | | | | <u>36.00</u> | <u>637,090.60</u> | <u>4 189 731.00</u> | <u>59 940 313 385.20</u> |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAGB | 17.35 Put | 10,000 | 116.9079 | 99.1102 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 17.45 Put | 2,500 | 149.7829 | 127.3349 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 18.50 Put | 500 | 842.1651 | 776.6711 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 19.19 Call | 16,000 | 23.2626 | 27.9703 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 19.34 Call | 5,000 | 19.1365 | 22.7633 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.00 Call | 570 | 240.3335 | 257.5912 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>34,570</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>767 210.00</u> | <u>186 054 671.94</u> |
| | Total | | 76,858 | | | | | 36.00 | 637,090.60 | 4 956 941.00 | 60 126 368 057.14 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAJY | Future | 15,514 | 0.1023 | 0.1036 | 0.1025 | 0.1025 | 5 | 51,250.00 | | |
| Mar 2015 | ZAJY | Future | 75 | 0.1041 | 0.1054 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>15,589</u> | | | | | <u>5.00</u> | <u>51,250.00</u> | <u>591 344.00</u> | <u>6 078 269 279.40</u> |
| | Total | | 15,589 | | | | | 5.00 | 51,250.00 | 591 344.00 | 6 078 269 279.40 |

| <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 | ZAKS | Future | 9 | 0.1231 | 0.1238 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 9 | | | | | 0.00 | 0.00 | 18.00 | 225 360.00 |
| | | Total | 9 | | | | | 0.00 | 0.00 | 18.00 | 225 360.00 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZANN | Future | 17 | 0.0657 | 0.0658 | 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 | 1,523 | 11.0616 | 11.1033 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUM | Future | 204 | 11.2434 | 11.2854 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUM | Future | 93 | 11.4149 | 11.4589 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUM | Future | 15 | 11.6056 | 11.6513 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,835 | | | | | 0.00 | 0.00 | 75 224.00 | 71 341 898 880.00 |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAUM | 11.28 Call | 420 | 31278.7178 | 33467.3725 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 420 | | | | | 0.00 | 0.00 | 4 103.00 | 137 198 464.38 |
| | | Total | 2,255 | | | | | 0.00 | 0.00 | 79 327.00 | 71 479 097 344.38 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAUS | Future | 954,297 | 11.0616 | 11.1033 | 11.1130 | 11.0240 | 41,598 | 459,319,357.70 | | |
| Mar 2015 | ZAUS | Future | 121,943 | 11.2434 | 11.2854 | 11.2365 | 11.2150 | 280 | 3,143,420.00 | | |
| Jun 2015 | ZAUS | Future | 19,468 | 11.4149 | 11.4589 | 11.4000 | 11.3982 | 1,243 | 14,148,204.00 | | |
| Sep 2015 | ZAUS | Future | 3,385 | 11.6056 | 11.6513 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | Future | 2,400 | 11.7950 | 11.8408 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,101,493 | | | | | 43,121.00 | 476,610,981.70 | 71 005 625.00 | 662 035 926 854.80 |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAUS | 9.09 Put | 1,402 | 0.1489 | 0.1871 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.44 Put | 11,976 | 0.4852 | 0.5574 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.78 Put | 41,000 | 1.5699 | 1.6607 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.88 Put | 79,241 | 2.2294 | 2.3052 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.00 Put | 38,500 | 3.2701 | 3.4304 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.10 Call | 2,995 | 965.9212 | 1007.7990 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.10 Put | 6,581 | 4.3212 | 4.4990 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.30 Call | 2,326 | 769.3926 | 811.2614 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.34 Put | 2,490 | 8.8166 | 8.9673 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.35 Put | 5,000 | 9.0959 | 9.2409 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.36 Put | 2,490 | 9.3848 | 9.5234 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.38 Put | 500 | 9.9944 | 10.1179 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.40 Put | 7,300 | 10.6494 | 10.7541 | 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 | 10.44 Put | 2,491 | 12.1078 | 12.1653 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.45 Put | 5,000 | 12.5062 | 12.5494 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.49 Put | 3,000 | 14.2544 | 14.2271 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.50 Put | 34,450 | 14.7458 | 14.6843 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.52 Put | 9,425 | 16.6778 | 15.6484 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.55 Put | 3,283 | 19.9433 | 17.2293 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.60 Put | 10,558 | 26.4695 | 22.9780 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.63 Put | 2,359 | 31.1008 | 27.0974 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.70 Put | 22,902 | 44.2527 | 38.8708 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.73 Call | 6,524 | 382.5816 | 418.2318 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.74 Call | 3,499 | 374.9803 | 410.3964 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.78 Call | 3,000 | 345.3778 | 379.8094 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.80 Call | 500 | 331.0737 | 364.9851 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.81 Put | 6,000 | 72.4486 | 64.3928 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.82 Put | 41,000 | 75.5111 | 67.1821 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.86 Call | 1,000 | 290.2346 | 322.4717 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.90 Call | 13,000 | 264.7900 | 295.8294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.93 Put | 79,241 | 115.0632 | 103.4659 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.94 Put | 3,000 | 119.2059 | 107.2904 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.95 Put | 27,500 | 123.4394 | 111.2026 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Call | 37,500 | 207.5974 | 235.4112 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Put | 35,000 | 145.9974 | 132.1112 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.06 Call | 3,000 | 178.2633 | 203.4671 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.09 Call | 5,000 | 166.2192 | 188.7029 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.10 Put | 4,505 | 200.7805 | 180.6577 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.13 Call | 11,000 | 151.3683 | 171.9215 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.15 Call | 3,000 | 144.4335 | 164.3217 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.20 Call | 2,931 | 128.4391 | 146.7305 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.20 Put | 750 | 266.8391 | 243.4305 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.25 Call | 5,000 | 114.2248 | 131.0157 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.34 Call | 7,300 | 92.5794 | 106.9252 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.40 Call | 3,000 | 80.5838 | 93.4800 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.46 Call | 15,000 | 70.2420 | 81.8295 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.50 Put | 600 | 502.5563 | 471.6449 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.61 Call | 9,425 | 50.2558 | 59.1026 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.63 Call | 1,000 | 48.1534 | 56.6466 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.64 Call | 10,558 | 47.1405 | 55.4623 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.75 Call | 1,670 | 37.4957 | 44.3410 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.78 Call | 4,500 | 35.2844 | 41.7847 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.86 Call | 38,000 | 30.1104 | 35.7854 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.90 Call | 2,000 | 27.8702 | 33.1789 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.94 Call | 500 | 25.8303 | 30.8012 | 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 | 11.95 Call | 10,000 | 25.3495 | 30.2397 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.00 Call | 5,000 | 23.1047 | 27.6166 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.00 Put | 598 | 961.5047 | 924.3166 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.01 Call | 500 | 22.6860 | 27.1262 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.10 Call | 7,841 | 19.3150 | 23.1712 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.29 Call | 1,402 | 11.9878 | 15.3483 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.30 Call | 1,130 | 11.6547 | 14.9337 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.00 Call | 36,000 | 1.5147 | 2.0056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.06 Call | 7,471 | 1.2667 | 1.6787 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.24 Call | 41,000 | 0.7401 | 0.9810 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.26 Call | 79,241 | 0.7191 | 0.9239 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 14.84 Call | 900 | 0.2730 | 0.3833 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.10 Put | 69,965 | 19.9732 | 19.5684 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.32 Put | 24,155 | 35.1597 | 34.0240 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.51 Put | 23,800 | 58.1902 | 55.5147 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.75 Put | 5,000 | 107.0975 | 97.8118 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.79 Put | 1,112 | 119.8396 | 109.8470 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.90 Put | 46,165 | 159.5468 | 147.5579 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.40 Call | 250 | 272.6929 | 291.2863 | 0.0000 | 0.0000 | 500 | 127,500.00 | | |
| Mar 2015 | ZAUS | 11.60 Call | 250 | 218.5281 | 233.6254 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.85 Call | 500 | 168.3916 | 180.0467 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.00 Call | 5,000 | 145.3024 | 155.2588 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.61 Call | 23,800 | 84.8308 | 90.6665 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 13.05 Call | 24,155 | 60.3596 | 64.5291 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 14.20 Call | 46,165 | 38.1773 | 42.1969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.73 Put | 22,850 | 134.4655 | 128.7320 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.75 Put | 10,000 | 139.2543 | 133.3257 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.98 Put | 22,320 | 217.2385 | 203.4500 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.00 Put | 55,000 | 225.9574 | 211.8201 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.08 Put | 1,500 | 262.6740 | 247.1357 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.10 Put | 3,000 | 272.3047 | 256.4173 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.30 Put | 2,000 | 378.0537 | 358.7639 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.00 Call | 55,000 | 152.5678 | 159.8169 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.22 Call | 22,850 | 135.6578 | 141.9697 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.46 Call | 22,320 | 120.5131 | 125.9764 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 117.8379 | 112.9913 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.60 Call | 13,700 | 1131.8354 | 1172.4773 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.98 Put | 22,320 | 228.5825 | 221.2499 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Call | 33,750 | 840.7714 | 879.0058 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.00 Call | 13,700 | 446.6207 | 465.9886 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.50 Call | 33,750 | 343.2200 | 357.3571 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 264.1276 | 274.4923 | 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 | 14.58 Call | 22,320 | 189.0710 | 188.4785 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.00 Call | 500 | 1046.5728 | 1085.5501 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,536,944</u> | | | | | <u>500.00</u> | <u>127,500.00</u> | <u>13 178 627.00</u> | <u>3 478 597 350.26</u> |
| | | Total | 2,638,437 | | | | | 43,621.00 | 476,738,481.70 | 84 184 252.00 | 665 514 524 205.06 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAZW | Future | 13 | 1.7084 | 1.7085 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>13</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>26.00</u> | <u>225 524.00</u> |
| | | Total | 13 | | | | | 0.00 | 0.00 | 26.00 | 225 524.00 |
| Grand Total | | | 3,255,912 | | | | | 44,572.00 | 488 982 746.10 | 114,601,541 | 949,502,050,742.55 |