



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-December-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 | (0.0013) | (0.0695) | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,942</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>6 912.00</u> | <u>-456 706.08</u> |
| | | Total | 1,942 | | | | | 0.00 | 0.00 | 6 912.00 | -456 706.08 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFE | Future | 26,600 | 1222.0876 | 1335.6931 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>26,600</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>26 600.00</u> | <u>17 657 226.30</u> |
| | | Total | 26,600 | | | | | 0.00 | 0.00 | 26 600.00 | 17 657 226.30 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFH | Future | 1,735 | 1322.0876 | 1435.6931 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,735</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 901.00</u> | <u>3 813 055.51</u> |
| | | Total | 1,735 | | | | | 0.00 | 0.00 | 4 901.00 | 3 813 055.51 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFK | Future | 1,871 | 1122.0888 | 1235.7579 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,871</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>6 911.00</u> | <u>4 968 108.62</u> |
| | | Total | 1,871 | | | | | 0.00 | 0.00 | 6 911.00 | 4 968 108.62 |
| Future | | | | | | | | | | | |
| Mar 2015 | CAFZ | Future | 10,000 | 230.5068 | 277.6206 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>10,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>10 000.00</u> | <u>1 354 800.00</u> |
| | | Total | 10,000 | | | | | 0.00 | 0.00 | 10 000.00 | 1 354 800.00 |
| Future | | | | | | | | | | | |
| Jan 2015 | CAGB | Future | 5,000 | 84.7781 | 130.5800 | 0.0000 | 0.0000 | 5,000 | 643,500.00 | | |
| | | | <u>5,000</u> | | | | | <u>5,000.00</u> | <u>643,500.00</u> | <u>5 000.00</u> | <u>643 500.00</u> |
| | | Total | 5,000 | | | | | 5,000.00 | 643,500.00 | 5 000.00 | 643 500.00 |

| <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 | | | | | | | | | | |
| Feb 2015 | DAEU | 14.41 Call | 2,000 | 285.6937 | 294.7931 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Feb 2015 | DAEU | 14.41 Put | 2,000 | 355.0937 | 356.9931 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2015 | DAEU | 14.41 Call | 2,000 | 578.2498 | 590.5513 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>6,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 000.00</u> |
| | Total | | 6,000 | | | | | 0.00 | 0.00 | 2 000.00 |
| Option | | | | | | | | | | |
| Jan 2015 | DAGB | 18.22 Put | 9,605 | 428.2938 | 347.9484 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2015 | DAGB | 18.50 Put | 6,336 | 628.9088 | 532.5681 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2015 | DAGB | 18.63 Put | 6,938 | 731.8458 | 629.3768 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2015 | DAGB | 21.04 Call | 9,605 | 3.6801 | 4.2879 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2015 | DAGB | 21.70 Call | 6,336 | 2.1603 | 2.3043 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2015 | DAGB | 21.72 Call | 6,938 | 2.1657 | 2.2655 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>45,758</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>18 653.00</u> |
| | Total | | 45,758 | | | | | 0.00 | 0.00 | 18 653.00 |
| Future | | | | | | | | | | |
| Dec 2014 | DAUS | Future | 800 | 11.4181 | 11.5298 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2014 | DAUS | Future | 4,000 | 11.4181 | 11.5299 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2014 | DAUS | Future | 440 | 11.4375 | 11.5514 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2015 | DAUS | Future | 3,432 | 11.5111 | 11.6255 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Feb 2015 | DAUS | Future | 2,671 | 11.5644 | 11.6796 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Feb 2015 | DAUS | Future | 1,263 | 11.5683 | 11.6835 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2015 | DAUS | Future | 2,685 | 11.6231 | 11.7389 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2015 | DAUS | Future | 2,700 | 11.6866 | 11.8029 | 0.0000 | 0.0000 | 0 | 0.00 | |
| May 2015 | DAUS | Future | 1,625 | 11.7442 | 11.8609 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2015 | DAUS | Future | 1,636 | 11.8045 | 11.9219 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2015 | DAUS | Future | 250 | 11.8715 | 11.9902 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Aug 2015 | DAUS | Future | 250 | 11.9305 | 12.0502 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | DAUS | Future | 250 | 11.9962 | 12.1168 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Oct 2015 | DAUS | Future | 250 | 12.0584 | 12.1794 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Nov 2015 | DAUS | Future | 250 | 12.1164 | 12.2378 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | DAUS | Future | 250 | 12.1709 | 12.2921 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>22,752</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 697 482.00</u> |
| Option | | | | | | | | | | |
| Dec 2014 | DAUS | 10.80 Put | 500 | 1.1039 | 0.4525 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2014 | DAUS | 11.12 Call | 13,000 | 312.8773 | 421.1512 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2014 | DAUS | 11.15 Put | 500 | 12.4957 | 6.5223 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2014 | DAUS | 11.99 Call | 500 | 2.7006 | 3.9497 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2014 | DAUS | 13.80 Call | 500 | 0.0221 | 0.0061 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2014 | DAUS | 11.16 Put | 10,000 | 23.1541 | 13.1094 | 0.0000 | 0.0000 | 0 | 0.00 | |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2014 | DAUS | 11.32 Call | 10,000 | 164.7837 | 256.0072 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.32 Put | 10,000 | 55.8837 | 33.4072 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.04 Call | 5,000 | 444.9859 | 550.7518 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.28 Put | 2,000 | 71.9614 | 44.9960 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.40 Call | 2,000 | 184.5439 | 258.0746 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.40 Put | 2,000 | 118.9439 | 78.3746 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 10.80 Put | 300 | 17.7270 | 13.5828 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.15 Put | 250 | 67.5920 | 48.6486 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.45 Call | 250 | 241.9441 | 310.9681 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 14.27 Call | 300 | 1.5216 | 1.7297 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.62 Call | 10,000 | 178.4947 | 226.8348 | 0.0000 | 0.0000 | 11,442 | 2,590,583.22 | | |
| Feb 2015 | DAUS | 10.80 Put | 300 | 29.3913 | 22.9513 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 11.15 Put | 250 | 94.8382 | 70.7368 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 11.60 Call | 250 | 258.0015 | 311.6064 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 14.50 Call | 300 | 3.4974 | 13.8543 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 10.80 Put | 300 | 43.5542 | 37.1208 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.04 Put | 2,083 | 84.8182 | 67.8891 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.15 Put | 250 | 116.2109 | 90.2246 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.61 Call | 2,083 | 332.3199 | 388.7949 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.81 Call | 250 | 261.7665 | 302.0274 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 14.85 Call | 300 | 28.2618 | 32.2649 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.20 Put | 22,187 | 134.2790 | 104.8946 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.24 Call | 22,187 | 169.1803 | 191.5839 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 57.1986 | 50.2711 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.15 Put | 250 | 129.0320 | 105.8178 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.00 Call | 250 | 275.6540 | 310.4624 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 49.9375 | 52.9842 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 67.2301 | 60.6748 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.94 Put | 3,655 | 90.7310 | 80.1215 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.15 Put | 250 | 137.3698 | 118.5808 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.90 Call | 3,655 | 364.3363 | 406.3803 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 12.21 Call | 250 | 279.7967 | 308.9709 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 63.4065 | 71.0014 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 76.8197 | 70.5339 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 11.15 Put | 250 | 148.8047 | 131.4589 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 12.46 Call | 250 | 280.2855 | 305.8134 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 66.6400 | 72.3186 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 83.9944 | 78.0787 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 11.15 Put | 250 | 158.9941 | 143.8183 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 12.71 Call | 250 | 287.9602 | 313.2676 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 76.9107 | 88.3993 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 87.8525 | 85.3202 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Aug 2015 | DAUS | 11.15 Put | 250 | 166.7079 | 151.7534 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 12.97 Call | 250 | 289.0121 | 313.5250 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 81.8148 | 91.9264 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 90.8867 | 91.9862 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.15 Put | 250 | 171.1233 | 158.4659 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 13.27 Call | 250 | 291.4971 | 316.8933 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 89.4498 | 104.2274 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 95.1568 | 98.0655 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 11.15 Put | 250 | 173.8367 | 163.6514 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 13.56 Call | 250 | 294.4321 | 320.9549 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 102.2227 | 116.8143 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 97.9098 | 104.1743 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 11.15 Put | 250 | 174.6965 | 165.7467 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 13.85 Call | 250 | 297.0525 | 324.4632 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 101.0991 | 117.5954 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 102.4648 | 108.3801 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 11.15 Put | 250 | 177.3296 | 170.0362 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 14.15 Call | 250 | 298.0838 | 323.7227 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 95.4311 | 112.6027 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>135,050</u> | | | | | <u>11,442.00</u> | <u>2,590,583.22</u> | <u>4 704 669.00</u> | <u>364 262 539.43</u> |
| Total | | | 157,802 | | | | | 11,442.00 | 2,590,583.22 | 7 402 151.00 | 26 127 400 816.13 |
| Future | | | | | | | | | | | |
| Dec 2014 | EUUS | Future | 60 | 1.2394 | 1.2278 | 1.2355 | 1.2355 | 3 | 37,065.00 | | |
| Mar 2015 | EUUS | Future | 3 | 1.2403 | 1.2287 | 1.2395 | 1.2395 | 3 | 37,185.00 | | |
| Jun 2015 | EUUS | Future | 200 | 1.2413 | 1.2297 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>263</u> | | | | | <u>6.00</u> | <u>74,250.00</u> | <u>13 276.00</u> | <u>181 200 901.00</u> |
| Total | | | 263 | | | | | 6.00 | 74,250.00 | 13 276.00 | 181 200 901.00 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAAD | Future | 10,851 | 9.4896 | 9.5651 | 9.5232 | 9.5232 | 350 | 3,331,440.00 | | |
| Mar 2015 | ZAAD | Future | 20,910 | 9.5769 | 9.6537 | 0.0000 | 0.0000 | 100 | 959,670.00 | | |
| Jun 2015 | ZAAD | Future | 5,120 | 9.6648 | 9.7419 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAAD | Future | 600 | 9.7657 | 9.8450 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>37,481</u> | | | | | <u>450.00</u> | <u>4,291,110.00</u> | <u>2 430 361.00</u> | <u>19 121 218 962.80</u> |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAAD | 9.45 Put | 201 | 30.6946 | 11.8668 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 9.80 Put | 201 | 312.7939 | 239.5000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.05 Call | 201 | 0.3678 | 0.6112 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.75 Call | 201 | 0.0105 | 0.0099 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.80 Call | 201 | 0.0104 | 0.0096 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|---------------|--------------|----------------|----------|----------|---------|---------|-----------------|----------------------|-------------------|--------------------------|
| | | | 1,005 | | | | | 0.00 | 0.00 | 3 515.00 | 580 148.98 |
| | | Total | 38,486 | | | | | 450.00 | 4,291,110.00 | 2 433 876.00 | 19 121 799 111.78 |
| Future | | | | | | | | | | | |
| | Mar 2015 ZACA | Future | 75 | 10.1182 | 10.2159 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 75 | | | | | 0.00 | 0.00 | 28 281.00 | 216 715 558.10 |
| | | Total | 75 | | | | | 0.00 | 0.00 | 28 281.00 | 216 715 558.10 |
| Future | | | | | | | | | | | |
| | Dec 2014 ZAEU | Future | 53,496 | 14.1520 | 14.1585 | 14.2601 | 14.1583 | 934 | 13,281,773.00 | | |
| | Mar 2015 ZAEU | Future | 49,565 | 14.3886 | 14.3961 | 14.4836 | 14.4519 | 125 | 1,807,167.00 | | |
| | Jun 2015 ZAEU | Future | 8,709 | 14.6174 | 14.6249 | 0.0000 | 0.0000 | 1,518 | 22,310,805.00 | | |
| | Sep 2015 ZAEU | Future | 200 | 14.8748 | 14.8852 | 14.9020 | 14.9020 | 5 | 74,510.00 | | |
| | | | 111,970 | | | | | 2,582.00 | 37,474,255.00 | 5 569 935.00 | 69 168 492 166.90 |
| Option | | | | | | | | | | | |
| | Dec 2014 ZAEU | 13.74 Put | 650 | 2.6209 | 2.5880 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2014 ZAEU | 13.99 Put | 4,000 | 20.2521 | 21.8395 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2014 ZAEU | 14.15 Put | 3,000 | 65.6858 | 68.6966 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2014 ZAEU | 15.15 Call | 4,500 | 0.2727 | 0.0661 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2014 ZAEU | 15.29 Call | 25,000 | 0.1243 | 0.0262 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2014 ZAEU | 15.37 Call | 7,000 | 0.0805 | 0.0158 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 13.40 Put | 35,000 | 37.3229 | 41.9033 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 13.80 Put | 15,000 | 108.7992 | 113.5840 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 14.00 Put | 12,800 | 174.4794 | 179.3608 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 14.02 Put | 8,500 | 182.1324 | 186.9914 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.00 Call | 713 | 181.7570 | 186.9044 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.05 Call | 14,500 | 172.1917 | 177.0108 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.25 Call | 7,000 | 139.8443 | 143.3822 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.28 Call | 5,700 | 135.6372 | 139.0258 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.31 Call | 8,500 | 131.5808 | 134.8240 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.36 Call | 32,000 | 125.1421 | 128.1505 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.50 Call | 7,100 | 109.0475 | 111.4529 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 ZAEU | 13.40 Put | 7,300 | 76.7552 | 83.3080 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 ZAEU | 15.35 Call | 7,300 | 311.0215 | 316.4734 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2015 ZAEU | 13.90 Put | 6,076 | 199.8101 | 222.0038 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2015 ZAEU | 16.50 Call | 6,076 | 456.3232 | 473.3420 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 217,715 | | | | | 0.00 | 0.00 | 2 639 045.00 | 361 554 818.74 |
| | | Total | 329,685 | | | | | 2,582.00 | 37,474,255.00 | 8 208 980.00 | 69 530 046 985.64 |
| Future | | | | | | | | | | | |
| | Dec 2014 ZAFR | Future | 6,632 | 11.7719 | 11.7777 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|--------------|----------------|----------|----------|---------|---------|------------------|-----------------------|-------------------|--------------------------|
| Mar 2015 | ZAFR | Future | 2,308 | 11.9750 | 11.9801 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 8,940 | | | | | 0.00 | 0.00 | 410 256.00 | 3 660 388 618.70 |
| | | Total | 8,940 | | | | | 0.00 | 0.00 | 410 256.00 | 3 660 388 618.70 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAGB | Future | 40,788 | 17.8822 | 18.0152 | 18.0769 | 17.9100 | 8,660 | 155,924,460.00 | | |
| Mar 2015 | ZAGB | Future | 28,938 | 18.1568 | 18.2926 | 18.3750 | 18.3147 | 2,504 | 45,122,850.00 | | |
| Jun 2015 | ZAGB | Future | 3,250 | 18.4174 | 18.5542 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAGB | Future | 695 | 18.7057 | 18.8471 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 73,671 | | | | | 11,164.00 | 201,047,310.00 | 4 422 621.00 | 64 089 487 549.10 |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAGB | 17.35 Put | 10,000 | 2.6804 | 1.6266 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 17.45 Put | 2,500 | 5.6064 | 3.1826 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 18.50 Put | 500 | 621.0917 | 493.5683 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 19.19 Call | 16,000 | 0.1454 | 0.3103 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 19.34 Call | 5,000 | 0.0805 | 0.1467 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 16.72 Put | 25,000 | 50.0451 | 45.2895 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 17.00 Put | 5,592 | 75.9938 | 67.6161 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.00 Call | 570 | 214.5342 | 247.7429 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.25 Call | 5,000 | 169.6494 | 198.0729 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.64 Call | 21,000 | 117.4381 | 138.1158 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 91,162 | | | | | 0.00 | 0.00 | 881 214.00 | 198 252 206.43 |
| | | Total | 164,833 | | | | | 11,164.00 | 201,047,310.00 | 5 303 835.00 | 64 287 739 755.53 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAJY | Future | 3,283 | 0.0958 | 0.0953 | 0.0957 | 0.0957 | 12,762 | 122,770,305.00 | | |
| Mar 2015 | ZAJY | Future | 550 | 0.0975 | 0.0970 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAJY | Future | 15,006 | 0.0990 | 0.0986 | 0.0000 | 0.0000 | 14,981 | 149,060,950.00 | | |
| | | | 18,839 | | | | | 27,743.00 | 271,831,255.00 | 630 174.00 | 6 455 417 421.00 |
| | | Total | 18,839 | | | | | 27,743.00 | 271,831,255.00 | 630 174.00 | 6 455 417 421.00 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAKS | Future | 9 | 0.1263 | 0.1276 | 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 | 25 | 0.0619 | 0.0628 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZANN | Future | 332 | 0.0609 | 0.0618 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZANN | Future | 56,400 | 0.0538 | 0.0557 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 56,757 | | | | | 0.00 | 0.00 | 170 038.00 | 1 069 448 210.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|------------|------------------|------------|------------|---------|---------|-------------------|-------------------------|----------------------|---------------------------|
| Total | | | 56,757 | | | | | 0.00 | 0.00 | 170 038.00 | 1 069 448 210.00 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAUM | Future | 1,567 | 11.4181 | 11.5314 | 11.5666 | 11.4782 | 42 | 48,361,550.00 | | |
| Mar 2015 | ZAUM | Future | 1,009 | 11.6012 | 11.7169 | 11.7528 | 11.6412 | 44 | 51,399,230.00 | | |
| Jun 2015 | ZAUM | Future | 98 | 11.7760 | 11.8930 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUM | Future | 25 | 11.9672 | 12.0876 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 2,699 | | | | | 86.00 | 99,760,780.00 | 77 683.00 | 74 105 740 240.00 |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAUM | 11.28 Call | 420 | 47441.5867 | 55534.9157 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 420 | | | | | 0.00 | 0.00 | 4 103.00 | 137 198 464.38 |
| Total | | | 3,119 | | | | | 86.00 | 99,760,780.00 | 81 786.00 | 74 242 938 704.38 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAUS | Future | 322,201 | 11.4181 | 11.5314 | 11.5800 | 11.4225 | 45,877 | 525,946,563.40 | | |
| Mar 2015 | ZAUS | Future | 787,373 | 11.6012 | 11.7169 | 11.7601 | 11.6048 | 53,739 | 627,592,386.70 | | |
| Jun 2015 | ZAUS | Future | 49,056 | 11.7760 | 11.8930 | 11.8881 | 11.8059 | 31,282 | 371,466,742.80 | | |
| Sep 2015 | ZAUS | Future | 5,174 | 11.9672 | 12.0876 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | Future | 35,582 | 12.1496 | 12.2712 | 0.0000 | 0.0000 | 7,432 | 90,303,350.00 | | |
| | | | 1,199,386 | | | | | 138,330.00 | 1,615,309,042.90 | 74 727 911.00 | 704 520 270 255.10 |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAUS | 9.09 Put | 1,402 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.44 Put | 11,976 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.78 Put | 41,000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.88 Put | 79,241 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.00 Put | 38,500 | 0.0001 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.10 Call | 2,995 | 1318.1011 | 1431.4000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.10 Put | 6,581 | 0.0011 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.30 Call | 2,326 | 1118.1248 | 1231.4034 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.34 Put | 2,490 | 0.0317 | 0.0074 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.35 Put | 5,000 | 0.0338 | 0.0089 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.36 Put | 2,490 | 0.0360 | 0.0107 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.38 Put | 500 | 0.0408 | 0.0153 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.40 Put | 7,300 | 0.0463 | 0.0216 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.44 Put | 2,491 | 0.0597 | 0.0274 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.45 Put | 5,000 | 0.0637 | 0.0291 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.49 Put | 3,000 | 0.0826 | 0.0371 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.50 Put | 44,450 | 0.0882 | 0.0394 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.52 Put | 9,425 | 0.1006 | 0.0446 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.55 Put | 3,000 | 0.1228 | 0.0537 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.60 Put | 10,558 | 0.1719 | 0.0736 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.63 Put | 2,359 | 0.2110 | 0.0892 | 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 | 10.70 Put | 22,902 | 0.3428 | 0.1410 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.73 Call | 6,524 | 688.5234 | 801.5722 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.74 Call | 3,499 | 678.5545 | 791.5842 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.78 Call | 3,000 | 638.7048 | 751.6416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.80 Call | 500 | 618.7985 | 731.6771 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.81 Put | 6,000 | 0.7509 | 0.2969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.82 Put | 41,000 | 0.8074 | 0.3182 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.86 Call | 1,000 | 559.1683 | 671.8209 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.90 Call | 13,000 | 519.4662 | 631.9590 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.93 Put | 79,241 | 1.6506 | 0.6935 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.94 Put | 3,000 | 1.7596 | 0.7456 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.95 Put | 27,500 | 1.8766 | 0.8018 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.96 Call | 10,000 | 460.1022 | 572.2656 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Call | 30,500 | 420.7068 | 532.5790 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Put | 35,000 | 2.6068 | 1.1790 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.04 Call | 15,000 | 381.5186 | 493.0093 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.06 Call | 3,000 | 362.0254 | 473.2814 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.09 Call | 5,000 | 332.9460 | 443.7802 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.10 Put | 4,505 | 5.2031 | 2.5748 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.13 Call | 11,000 | 294.5562 | 404.6602 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.15 Call | 3,000 | 275.5703 | 385.2167 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.20 Call | 2,931 | 228.9276 | 337.0603 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.20 Put | 250 | 10.8276 | 5.6603 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.25 Call | 5,000 | 183.9150 | 289.7859 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.26 Call | 5,000 | 175.1718 | 280.4693 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.31 Call | 2,000 | 133.1716 | 234.7856 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.34 Call | 7,300 | 109.6827 | 208.2645 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.39 Call | 10,000 | 74.3451 | 166.0325 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.40 Call | 5,000 | 67.9600 | 157.9413 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.50 Put | 600 | 114.9395 | 54.3786 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.61 Call | 9,425 | 14.7641 | 37.4580 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.63 Call | 1,000 | 12.7860 | 32.3881 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.64 Call | 10,558 | 11.9047 | 30.0991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.75 Call | 1,000 | 5.5754 | 13.2359 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.78 Call | 4,500 | 4.5786 | 10.5604 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.86 Call | 38,000 | 2.7712 | 5.8058 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.90 Call | 2,000 | 2.1840 | 4.3233 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.94 Call | 500 | 1.7363 | 3.2323 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.95 Call | 10,000 | 1.6409 | 3.0077 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.00 Call | 5,000 | 1.1896 | 2.1085 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.00 Put | 397 | 583.0896 | 470.7085 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.01 Call | 500 | 1.1167 | 1.9659 | 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 | 12.10 Call | 7,841 | 0.6431 | 1.0639 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.29 Call | 1,402 | 0.2224 | 0.2738 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.30 Call | 1,130 | 0.2112 | 0.2548 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.00 Call | 36,000 | 0.0278 | 0.0118 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.06 Call | 7,471 | 0.0258 | 0.0111 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.24 Call | 41,000 | 0.0212 | 0.0096 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.26 Call | 79,241 | 0.0208 | 0.0095 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 14.84 Call | 900 | 0.3992 | 0.1860 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.10 Put | 69,965 | 6.0067 | 6.1568 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.32 Put | 24,155 | 8.6468 | 9.3913 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.51 Put | 23,800 | 13.6515 | 13.6685 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.70 Put | 50,000 | 26.8856 | 23.4996 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.75 Put | 5,000 | 31.7426 | 27.2423 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.79 Put | 1,112 | 36.1240 | 30.5971 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.80 Put | 9,300 | 37.2923 | 31.4881 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.90 Put | 46,165 | 50.7340 | 41.6946 | 0.0000 | 0.0000 | 3,000 | 109,260.00 | | |
| Mar 2015 | ZAUS | 11.00 Call | 25,000 | 668.9471 | 771.4591 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.25 Call | 10,000 | 493.1085 | 576.1918 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.30 Put | 1,500 | 161.0469 | 124.8224 | 0.0000 | 0.0000 | 1,500 | 201,300.00 | | |
| Mar 2015 | ZAUS | 11.40 Call | 150 | 404.8968 | 476.8883 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.42 Put | 500 | 212.9205 | 167.6887 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.46 Put | 14,000 | 232.0519 | 183.7574 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.54 Call | 9,300 | 334.2011 | 395.4705 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.55 Call | 500 | 329.5685 | 390.0730 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.60 Call | 250 | 307.2015 | 363.9095 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.85 Call | 500 | 223.3404 | 260.1448 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.00 Call | 5,000 | 185.3914 | 214.8623 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.00 Put | 598 | 584.1914 | 497.9623 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.50 Call | 10,000 | 104.6591 | 118.1145 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.58 Call | 50,000 | 96.2849 | 108.2033 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.61 Call | 23,800 | 93.3744 | 104.7636 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.82 Call | 10,000 | 75.4990 | 84.2657 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 13.05 Call | 24,155 | 59.9271 | 66.7282 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 14.20 Call | 46,165 | 24.7743 | 27.7103 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.73 Put | 22,850 | 62.5924 | 57.6573 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.75 Put | 10,000 | 65.3150 | 60.0068 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.80 Put | 9,100 | 72.5360 | 66.2325 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.98 Put | 22,320 | 103.9328 | 93.1791 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.00 Put | 75,000 | 107.9892 | 96.6507 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.10 Put | 3,000 | 130.1217 | 115.5989 | 0.0000 | 0.0000 | 2,000 | 246,000.00 | | |
| Jun 2015 | ZAUS | 11.30 Put | 3,000 | 197.8756 | 162.1982 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.40 Put | 8,300 | 240.6477 | 199.1112 | 0.0000 | 0.0000 | 1,000 | 242,000.00 | | |

| <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> |
|---------------|--------------------|------------|------------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Jun 2015 | ZAUS | 11.45 Put | 2,500 | 263.7351 | 219.2423 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.50 Put | 1,750 | 287.9341 | 240.4776 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.60 Call | 500 | 515.5574 | 579.1979 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.56 Call | 1,750 | 238.0428 | 258.7725 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.63 Call | 9,100 | 226.4609 | 245.5752 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.00 Call | 70,000 | 176.4979 | 189.1255 | 0.0000 | 0.0000 | 5,000 | 970,000.00 | | |
| Jun 2015 | ZAUS | 13.22 Call | 22,850 | 152.8973 | 163.3070 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.46 Call | 22,320 | 132.0375 | 140.0235 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 62.1384 | 62.5876 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.60 Call | 13,700 | 1433.0830 | 1554.0615 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.98 Put | 24,142 | 126.4566 | 117.8839 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Call | 33,750 | 1098.2221 | 1209.5196 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Put | 24,545 | 131.0221 | 121.9196 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.29 Put | 50,000 | 210.6799 | 192.2719 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.00 Call | 13,700 | 550.6654 | 606.4943 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.50 Call | 33,750 | 407.4017 | 445.5179 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 301.7307 | 327.4097 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.00 Call | 75,000 | 195.0451 | 210.1074 | 0.0000 | 0.0000 | 7,869 | 1,450,964.03 | | |
| Sep 2015 | ZAUS | 14.58 Call | 22,320 | 167.4336 | 171.8640 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 1323.2548 | 1449.0170 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 123.6548 | 127.8170 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.00 Call | 1,177 | 1285.0313 | 1406.8150 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.20 Call | 40,051 | 1139.4786 | 1252.2917 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.10 Call | 13,248 | 426.5566 | 466.4528 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.20 Call | 677 | 409.2964 | 447.3201 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.44 Call | 40,051 | 371.5762 | 406.3573 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,084,707</u> | | | | | <u>20,369.00</u> | <u>3,219,524.03</u> | <u>14 698 338.00</u> | <u>3 759 366 347.53</u> |
| | Total | | 3,284,093 | | | | | 158,699.00 | 1,618,528,566.93 | 89 426 249.00 | 708 279 636 602.63 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAZW | Future | 13 | 1.7908 | 1.8077 | 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 | | 4,161,820 | | | | | 217,172.00 | 2 236 241 610.15 | 121,029,785 | 1,003,677,098,480.19 |