



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-February-2015

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|--------------|---------------|-----------|-----------|--------|--------|--------------|---------------------|-------------------|--------------------------|
| Future | | | | | | | | | | | |
| Mar 2015 | CAFZ | Future | 10,000 | 64.2325 | 84.2564 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>10,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>20 000.00</u> | <u>2 614 800.00</u> |
| | | Total | 10,000 | | | | | 0.00 | 0.00 | 20 000.00 | 2 614 800.00 |
| Future | | | | | | | | | | | |
| Mar 2015 | CAGE | Future | 30 | 240.1700 | 360.5600 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>30</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>30.00</u> | <u>450 000.00</u> |
| | | Total | 30 | | | | | 0.00 | 0.00 | 30.00 | 450 000.00 |
| Option | | | | | | | | | | | |
| Feb 2015 | DAEU | 12.87 Call | 5,000 | 84.8531 | 167.5457 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAEU | 13.17 Call | 4,000 | 29.3192 | 51.7156 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAEU | 14.41 Call | 2,000 | 1.7352 | 2.2812 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAEU | 14.41 Put | 2,000 | 1453.2352 | 1351.4812 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAEU | 14.41 Call | 2,000 | 129.8717 | 142.7974 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>15,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>5 000.00</u> | <u>1 064 000.00</u> |
| | | Total | 15,000 | | | | | 0.00 | 0.00 | 5 000.00 | 1 064 000.00 |
| Future | | | | | | | | | | | |
| Feb 2015 | DAUS | Future | 1,405 | 11.3278 | 11.4338 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 681 | 11.3295 | 11.4356 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 2,671 | 11.3444 | 11.4507 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 2,248 | 11.3463 | 11.4526 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 1,140 | 11.3481 | 11.4545 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | Future | 340 | 11.3723 | 11.4790 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | Future | 2,853 | 11.4002 | 11.5073 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | Future | 2,700 | 11.4596 | 11.5668 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | Future | 1,625 | 11.5140 | 11.6216 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 288 | 11.5386 | 11.6464 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 1,636 | 11.5707 | 11.6788 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Jul 2015 | DAUS | Future | 250 | 11.6332 | 11.7418 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | Future | 250 | 11.6882 | 11.7971 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | Future | 285 | 11.7148 | 11.8238 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | Future | 250 | 11.7490 | 11.8581 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | Future | 250 | 11.8060 | 11.9154 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | Future | 250 | 11.8583 | 11.9678 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 276 | 11.8822 | 11.9919 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 250 | 11.9062 | 12.0160 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | DAUS | Future | 272 | 12.0583 | 12.1684 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | Future | 264 | 12.2326 | 12.3412 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | Future | 259 | 12.4223 | 12.5294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 251 | 12.5965 | 12.7022 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>20,694</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 764 968.00</u> | <u>26 546 048 143.00</u> |

Option

| | | | | | | | | | | | |
|----------|------|------------|--------|----------|----------|--------|--------|---|------|--|--|
| Feb 2015 | DAUS | 11.61 Call | 5,000 | 15.9863 | 32.2557 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 10.80 Put | 300 | 5.6746 | 3.8206 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 11.15 Put | 250 | 56.0722 | 31.1371 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 11.60 Call | 250 | 57.2519 | 81.2987 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 14.50 Call | 300 | 0.7433 | 0.5664 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 10.80 Put | 300 | 23.9940 | 16.6847 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.04 Put | 2,083 | 66.7645 | 41.4828 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.15 Put | 250 | 100.8270 | 66.8372 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.61 Call | 2,083 | 142.9318 | 175.6890 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.81 Call | 250 | 98.0747 | 121.1333 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 14.85 Call | 300 | 0.4413 | 0.4569 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.20 Put | 22,187 | 124.1391 | 85.7701 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.24 Call | 22,187 | 53.9821 | 66.6329 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 40.9039 | 28.7024 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.15 Put | 250 | 129.1119 | 94.7015 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.00 Call | 250 | 134.2492 | 157.3683 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 7.4386 | 11.9943 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 55.7493 | 42.1594 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.94 Put | 3,655 | 81.5887 | 62.2750 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.15 Put | 250 | 150.2998 | 115.9993 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.90 Call | 3,655 | 216.8553 | 247.5120 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 12.21 Call | 250 | 159.2849 | 181.4512 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 21.3192 | 27.8121 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 69.8265 | 56.9684 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 11.15 Put | 250 | 168.3217 | 132.5277 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 12.46 Call | 250 | 178.4741 | 199.2378 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 30.2812 | 37.5576 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 81.9620 | 69.3242 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Jul 2015 | DAUS | 11.15 Put | 250 | 177.1607 | 141.0786 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 12.71 Call | 250 | 202.2142 | 221.9925 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 44.8394 | 55.8413 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 92.4223 | 80.2820 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 11.15 Put | 250 | 186.6070 | 155.1759 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 12.97 Call | 250 | 215.5752 | 235.3580 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 52.0797 | 63.6612 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 101.5490 | 88.7415 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.15 Put | 250 | 194.9728 | 167.3726 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.40 Put | 1,000 | 314.3774 | 264.4329 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 13.27 Call | 250 | 227.9877 | 246.5366 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 14.00 Call | 1,000 | 168.6964 | 182.3806 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 64.5296 | 74.6961 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 110.1886 | 95.6210 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 11.15 Put | 250 | 205.6704 | 177.3779 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 13.56 Call | 250 | 239.7121 | 257.6381 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 78.4268 | 87.6610 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 116.3109 | 102.0413 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 11.15 Put | 250 | 214.9463 | 187.1031 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 13.85 Call | 250 | 251.1188 | 268.7667 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 78.3134 | 90.3087 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 120.4492 | 106.8480 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 11.15 Put | 250 | 221.8374 | 194.7262 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 14.15 Call | 250 | 260.1793 | 277.7218 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 77.1334 | 90.5843 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>74,950</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 776 669.00</u> | <u>374 206 306.43</u> |
| Total | | | 95,644 | | | | | 0.00 | 0.00 | 7 541 637.00 | 26 920 254 449.43 |
| Future | | | | | | | | | | | |
| Mar 2015 | EUUS | Future | 358 | 1.1429 | 1.1413 | 1.1405 | 1.1349 | 110 | 1,248,940.00 | | |
| Jun 2015 | EUUS | Future | 300 | 1.1441 | 1.1424 | 1.1477 | 1.1400 | 150 | 1,713,850.00 | | |
| | | | <u>658</u> | | | | | <u>260.00</u> | <u>2,962,790.00</u> | <u>14 855.00</u> | <u>199 560 442.00</u> |
| Total | | | 658 | | | | | 260.00 | 2,962,790.00 | 14 855.00 | 199 560 442.00 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAAD | Future | 8,469 | 8.8437 | 8.8929 | 8.9500 | 8.9324 | 90 | 804,590.00 | | |
| Jun 2015 | ZAAD | Future | 11,135 | 8.9243 | 8.9735 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAAD | Future | 750 | 9.0151 | 9.0641 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>20,354</u> | | | | | <u>90.00</u> | <u>804,590.00</u> | <u>2 483 843.00</u> | <u>19 628 273 747.40</u> |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAAD | 9.00 Put | 5,000 | 282.0975 | 252.3428 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAAD | 9.40 Put | 201 | 595.3643 | 554.1493 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Mar 2015 | ZAAD | 9.70 Call | 201 | 14.6635 | 18.1663 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAAD | 10.20 Call | 201 | 3.8362 | 4.6091 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 8.65 Put | 201 | 183.7207 | 165.0540 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 9.15 Call | 201 | 223.4890 | 240.0836 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 9.65 Call | 201 | 107.8888 | 116.8558 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 6,206 | | | | | 0.00 | 0.00 | 24 721.00 | 3 565 090.66 |
| | Total | | 26,560 | | | | | 90.00 | 804,590.00 | 2 508 564.00 | 19 631 838 838.06 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZACA | Future | 140 | 9.1167 | 9.1807 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZACA | Future | 1,631 | 9.2397 | 9.3040 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,771 | | | | | 0.00 | 0.00 | 28 496.00 | 218 747 673.10 |
| | Total | | 1,771 | | | | | 0.00 | 0.00 | 28 496.00 | 218 747 673.10 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAEU | Future | 80,101 | 13.0059 | 13.1092 | 13.1005 | 13.0880 | 627 | 8,214,471.60 | | |
| Jun 2015 | ZAEU | Future | 69,221 | 13.2073 | 13.3111 | 13.3130 | 13.3130 | 350 | 4,660,410.00 | | |
| Sep 2015 | ZAEU | Future | 10,707 | 13.4313 | 13.5356 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | Future | 1,550 | 13.6459 | 13.7515 | 0.0000 | 0.0000 | 1,550 | 21,308,625.00 | | |
| | | | 161,579 | | | | | 2,527.00 | 34,183,506.60 | 5 982 564.00 | 74 800 972 549.00 |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAEU | 12.45 Put | 15,500 | 35.4723 | 19.4966 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 12.85 Call | 35,000 | 299.3618 | 359.6041 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 13.00 Put | 10,000 | 212.9647 | 158.4261 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 13.40 Put | 35,000 | 492.0404 | 409.3019 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 13.80 Put | 15,000 | 839.0211 | 744.9978 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 14.00 Put | 12,800 | 1025.7122 | 928.8793 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 14.02 Put | 8,500 | 1044.6561 | 947.6033 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 14.25 Put | 20,000 | 1265.1069 | 1166.0911 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.00 Call | 713 | 6.3018 | 7.5383 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.05 Call | 14,500 | 5.8619 | 6.9927 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.25 Call | 7,000 | 4.4361 | 5.2328 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.28 Call | 5,700 | 4.2608 | 5.0173 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.31 Call | 8,500 | 4.0941 | 4.8125 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.32 Call | 20,000 | 4.0402 | 4.7466 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.36 Call | 32,000 | 3.8337 | 4.4935 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.50 Call | 7,100 | 3.2070 | 3.7289 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 12.65 Put | 200 | 150.7861 | 116.1353 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 13.40 Put | 7,300 | 534.5849 | 464.2043 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 13.78 Call | 35,000 | 244.5427 | 267.8585 | 0.0000 | 0.0000 | 15,000 | 3,976,950.00 | | |
| Jun 2015 | ZAEU | 15.35 Call | 7,300 | 80.6299 | 88.1413 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | 13.90 Put | 6,076 | 877.0131 | 803.5687 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2015 | ZAEU | 16.50 Call | 6,076 | 256.8027 | 261.2783 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 309,265 | | | | | 15,000.00 | 3,976,950.00 | 2 850 245.00 | 410 072 778.74 |
| | | Total | 470,844 | | | | | 17,527.00 | 38,160,456.60 | 8 832 809.00 | 75 211 045 327.74 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAFR | Future | 3,031 | 12.2948 | 12.4292 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAFR | Future | 6,502 | 12.5257 | 12.6586 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 9,533 | | | | | 0.00 | 0.00 | 435 232.00 | 3 967 192 596.00 |
| | | Total | 9,533 | | | | | 0.00 | 0.00 | 435 232.00 | 3 967 192 596.00 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAGB | Future | 34,800 | 17.4013 | 17.4813 | 17.4680 | 17.4050 | 999 | 17,439,196.20 | | |
| Jun 2015 | ZAGB | Future | 7,362 | 17.6421 | 17.7218 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAGB | Future | 1,037 | 17.9058 | 17.9856 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 43,199 | | | | | 999.00 | 17,439,196.20 | 4 555 667.00 | 66 512 317 566.90 |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAGB | 16.72 Put | 25,000 | 43.2123 | 31.3781 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 17.00 Put | 5,592 | 104.8376 | 80.0450 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 18.43 Call | 7,500 | 44.4148 | 46.6855 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.00 Call | 570 | 18.4227 | 19.0500 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.25 Call | 5,000 | 12.8074 | 13.3503 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.64 Call | 21,000 | 7.3443 | 7.5422 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 64,662 | | | | | 0.00 | 0.00 | 918 714.00 | 200 733 431.43 |
| | | Total | 107,861 | | | | | 999.00 | 17,439,196.20 | 5 474 381.00 | 66 713 050 998.33 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAJY | Future | 555 | 0.0969 | 0.0979 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAJY | Future | 13,998 | 0.0984 | 0.0994 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 14,553 | | | | | 0.00 | 0.00 | 653 866.00 | 6 689 953 408.60 |
| | | Total | 14,553 | | | | | 0.00 | 0.00 | 653 866.00 | 6 689 953 408.60 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAKS | Future | 8 | 0.1234 | 0.1245 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAKS | Future | 1,870 | 0.1207 | 0.1227 | 0.0000 | 0.0000 | 3,452 | 42,545,900.00 | | |
| | | | 1,878 | | | | | 3,452.00 | 42,545,900.00 | 3 791.00 | 46 803 110.00 |
| | | Total | 1,878 | | | | | 3,452.00 | 42,545,900.00 | 3 791.00 | 46 803 110.00 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZANN | Future | 10,840 | 0.0552 | 0.0560 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZANN | Future | 70,294 | 0.0477 | 0.0485 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 81,134 | | | | | 0.00 | 0.00 | 205 746.00 | 1 253 491 560.00 |

| <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> |
|---------------|-----------------|------------|------------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Total | | | 81,134 | | | | | 0.00 | 0.00 | 205 746.00 | 1 253 491 560.00 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAUM | Future | 1,932 | 11.3797 | 11.4866 | 11.4954 | 11.3849 | 69 | 78,883,750.00 | | |
| Jun 2015 | ZAUM | Future | 206 | 11.5442 | 11.6521 | 11.5899 | 11.5845 | 29 | 33,602,330.00 | | |
| Sep 2015 | ZAUM | Future | 181 | 11.7224 | 11.8314 | 11.7650 | 11.7608 | 37 | 43,520,790.00 | | |
| | | | 2,319 | | | | | 135.00 | 156,006,870.00 | 81 828.00 | 78 949 299 400.00 |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAUM | 11.28 Call | 420 | 23555.0956 | 29907.2375 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 420 | | | | | 0.00 | 0.00 | 4 103.00 | 137 198 464.38 |
| Total | | | 2,739 | | | | | 135.00 | 156,006,870.00 | 85 931.00 | 79 086 497 864.38 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAUS | Future | 1,189,540 | 11.3797 | 11.4866 | 11.5299 | 11.3804 | 35,180 | 402,581,822.30 | | |
| Jun 2015 | ZAUS | Future | 90,176 | 11.5442 | 11.6521 | 11.7053 | 11.5848 | 2,531 | 29,416,787.50 | | |
| Sep 2015 | ZAUS | Future | 26,646 | 11.7224 | 11.8314 | 11.8484 | 11.7500 | 1,069 | 12,573,194.50 | | |
| Dec 2015 | ZAUS | Future | 38,642 | 11.8877 | 11.9975 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,345,004 | | | | | 38,780.00 | 444,571,804.30 | 77 955 125.00 | 742 237 780 033.40 |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAUS | 10.10 Put | 69,965 | 1.7083 | 1.1266 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.32 Put | 24,155 | 3.4423 | 2.5107 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.51 Put | 23,800 | 6.0433 | 4.4723 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.70 Put | 50,000 | 10.9774 | 8.0196 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.75 Put | 5,000 | 12.9200 | 9.4022 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.79 Put | 1,112 | 14.7448 | 10.6951 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.80 Put | 9,300 | 15.2635 | 11.0478 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.90 Put | 46,165 | 27.0916 | 15.3574 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.00 Call | 20,000 | 424.5498 | 511.0545 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.00 Put | 76,300 | 44.8498 | 24.4545 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.25 Call | 10,000 | 252.5682 | 318.6829 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.30 Put | 9,950 | 144.9515 | 99.7764 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.35 Call | 500 | 198.9551 | 256.3078 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.35 Put | 100 | 169.2551 | 119.7078 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.40 Call | 150 | 178.0308 | 228.4958 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.42 Call | 10,000 | 170.2548 | 217.9989 | 0.0000 | 0.0000 | 10,000 | 1,873,000.00 | | |
| Mar 2015 | ZAUS | 11.42 Put | 500 | 210.5548 | 151.3989 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.46 Put | 9,500 | 235.9681 | 171.4749 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.47 Call | 10,000 | 152.2144 | 193.3131 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.54 Call | 9,300 | 130.0698 | 164.3160 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.55 Put | 120 | 297.4814 | 224.1105 | 0.0000 | 0.0000 | 80 | 19,520.00 | | |
| Mar 2015 | ZAUS | 11.60 Call | 250 | 113.6827 | 143.8365 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.72 Put | 7,500 | 427.3035 | 343.7467 | 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 | ZAUS | 11.75 Call | 20,000 | 81.4287 | 103.3286 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.76 Call | 10,000 | 79.6558 | 101.0974 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.85 Call | 500 | 65.4633 | 83.2051 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.90 Call | 100 | 58.7962 | 74.7927 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.91 Put | 7,500 | 587.8831 | 496.6260 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.00 Call | 5,000 | 47.8771 | 60.6803 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.00 Put | 800 | 668.1771 | 574.0803 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.05 Call | 1,000 | 43.3113 | 54.7799 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.50 Call | 10,000 | 19.0775 | 23.5401 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.50 Put | 300 | 1139.3775 | 1036.9401 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.58 Call | 50,000 | 15.3005 | 20.5779 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.61 Call | 23,800 | 14.0724 | 19.5903 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.82 Call | 10,000 | 7.7315 | 11.5173 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 13.05 Call | 24,155 | 3.9194 | 5.9875 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 14.20 Call | 46,165 | 0.7771 | 0.6898 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.73 Put | 22,850 | 53.2888 | 42.2885 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.75 Put | 10,000 | 56.2012 | 44.6189 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.80 Put | 9,100 | 64.0407 | 50.9103 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.98 Put | 22,320 | 101.5692 | 79.7196 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.00 Put | 65,000 | 107.7355 | 83.5849 | 0.0000 | 0.0000 | 5,000 | 439,950.00 | | |
| Jun 2015 | ZAUS | 11.40 Put | 0 | 277.7349 | 227.4718 | 0.0000 | 0.0000 | 1,800 | 365,166.00 | | |
| Jun 2015 | ZAUS | 11.48 Call | 1,600 | 386.0516 | 439.3615 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.50 Call | 3,940 | 377.5591 | 429.8167 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.50 Put | 1,750 | 333.3591 | 277.7167 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.60 Call | 500 | 339.2366 | 385.0180 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.65 Call | 800 | 322.3996 | 364.3778 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.30 Call | 1,600 | 176.0553 | 198.1674 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.56 Call | 1,750 | 142.4529 | 159.9998 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.63 Call | 9,100 | 135.0126 | 151.5560 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.00 Call | 65,000 | 101.9238 | 114.8370 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.22 Call | 22,850 | 87.3941 | 98.2914 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.46 Call | 22,320 | 74.8784 | 84.0497 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 57.7483 | 54.0013 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.60 Call | 13,700 | 1185.7399 | 1288.7039 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.98 Put | 24,142 | 138.7270 | 120.3903 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Call | 33,750 | 866.3440 | 956.3320 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Put | 54,545 | 143.9440 | 124.9320 | 0.0000 | 0.0000 | 5,000 | 676,650.00 | | |
| Sep 2015 | ZAUS | 11.20 Put | 8,775 | 214.0022 | 177.3579 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.29 Put | 50,000 | 255.7469 | 209.5867 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.50 Put | 25,000 | 367.0322 | 311.2804 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.54 Put | 50,000 | 390.2714 | 332.8268 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.00 Call | 13,700 | 418.7107 | 454.4998 | 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 | 12.50 Call | 33,750 | 310.5311 | 336.5807 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 231.0527 | 251.3890 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.40 Call | 8,775 | 195.9740 | 212.8756 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.00 Call | 115,000 | 152.8329 | 165.5458 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.30 Call | 50,000 | 147.4474 | 152.9874 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.58 Call | 22,320 | 145.9157 | 151.2861 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 1093.5395 | 1185.5478 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 155.8395 | 138.0478 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.00 Call | 1,177 | 1058.7586 | 1148.0541 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.20 Call | 40,051 | 928.4505 | 1005.5884 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.40 Call | 1,197 | 812.1807 | 875.5536 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.61 Put | 580 | 443.2888 | 387.9886 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.00 Call | 1,197 | 373.2085 | 398.0600 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.10 Call | 13,248 | 358.8617 | 382.8107 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.20 Call | 677 | 345.5194 | 368.6461 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.44 Call | 40,051 | 314.4902 | 335.7126 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 14.37 Call | 580 | 231.8274 | 248.2952 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,516,822</u> | | | | | <u>21,880.00</u> | <u>3,374,286.00</u> | <u>15 437 194.00</u> | <u>3 914 263 287.63</u> |
| | Total | | <u>2,861,826</u> | | | | | <u>60,660.00</u> | <u>447,946,090.30</u> | <u>93 392 319.00</u> | <u>746 152 043 321.03</u> |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAZW | Future | 12 | 1.6864 | 1.7042 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>12</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>51.00</u> | <u>451 622.00</u> |
| | Total | | <u>12</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>51.00</u> | <u>451 622.00</u> |
| | Grand Total | | <u>3,700,043</u> | | | | | <u>83,123.00</u> | <u>705 865 893.10</u> | <u>126,077,972</u> | <u>1,056,959,697,253.37</u> |