



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-April-2015

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|------|--------------|--------------|----------|----------|---------|--------------|---------------------|-------------------|--------------------------|
| Option | | | | | | | | | | | |
| | Jun 2015 | DAEU | 14.41 Call | 2,000 | 42.8343 | 58.0920 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 2,000 | | | | | 0.00 | 0.00 | 2000.00 |
| | | | Total | 2,000 | | | | | 0.00 | 0.00 | 2000.00 |
| Future | | | | | | | | | | | |
| | Apr 2015 | DAUS | Future | 0 | 12.0596 | 12.1250 | 0.0000 | 0.0000 | 1,566 | 18,866,686.80 | |
| | Apr 2015 | DAUS | Future | 0 | 12.0072 | 12.1331 | 0.0000 | 0.0000 | 10,000 | 120,950,000.00 | |
| | Apr 2015 | DAUS | Future | 15 | 12.0013 | 12.1344 | 12.0550 | 12.0550 | 10 | 120,550.00 | |
| | Apr 2015 | DAUS | Future | 4,905 | 12.0382 | 12.1722 | 12.0870 | 12.0870 | 181 | 2,187,747.00 | |
| | Apr 2015 | DAUS | Future | 758 | 12.0402 | 12.1746 | 0.0000 | 0.0000 | 758 | 9,162,779.80 | |
| | May 2015 | DAUS | Future | 6,224 | 12.0674 | 12.2043 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | May 2015 | DAUS | Future | 1,389 | 12.0948 | 12.2324 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2015 | DAUS | Future | 288 | 12.1203 | 12.2587 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2015 | DAUS | Future | 4,136 | 12.1551 | 12.2936 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2015 | DAUS | Future | 7,712 | 12.1633 | 12.3018 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jul 2015 | DAUS | Future | 750 | 12.2235 | 12.3633 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Aug 2015 | DAUS | Future | 250 | 12.2839 | 12.4250 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2015 | DAUS | Future | 285 | 12.3130 | 12.4548 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2015 | DAUS | Future | 1,950 | 12.3505 | 12.4931 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Oct 2015 | DAUS | Future | 250 | 12.4144 | 12.5581 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Nov 2015 | DAUS | Future | 250 | 12.4746 | 12.6188 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2015 | DAUS | Future | 276 | 12.5025 | 12.6471 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2015 | DAUS | Future | 250 | 12.5304 | 12.6753 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2016 | DAUS | Future | 272 | 12.7072 | 12.8574 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2016 | DAUS | Future | 264 | 12.8990 | 13.0505 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2016 | DAUS | Future | 259 | 13.1052 | 13.2566 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2016 | DAUS | Future | 251 | 13.2946 | 13.4459 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 30,734 | | | | | 12,515.00 | 151,287,763.60 | 2953595.00 |
| Option | | | | | | | | | | | |
| | Apr 2015 | DAUS | 11.81 Call | 2,500 | 201.0667 | 320.0379 | 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> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Apr 2015 | DAUS | 12.00 Call | 10,000 | 105.4360 | 197.9701 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.80 Call | 10,000 | 242.6523 | 356.7156 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.15 Call | 10,000 | 61.2892 | 117.7407 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.24 Put | 500 | 300.4526 | 216.1398 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 2.1916 | 1.1115 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.15 Put | 250 | 7.4387 | 4.3045 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.00 Call | 250 | 221.9185 | 299.0064 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 0.4139 | 0.3624 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.47 Put | 500 | 512.7752 | 411.8403 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 5.3740 | 4.5797 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.94 Put | 3,655 | 8.1722 | 6.4404 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.15 Put | 250 | 19.0016 | 12.7251 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.90 Call | 3,655 | 387.9656 | 476.5271 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 12.21 Call | 250 | 246.8410 | 309.5573 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 9.4766 | 11.0425 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 12.30 Call | 10,000 | 239.3767 | 296.8832 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 13.6808 | 10.9801 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 11.15 Put | 250 | 35.9221 | 25.6060 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 12.46 Call | 250 | 263.5682 | 313.9583 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 26.0095 | 30.3243 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 25.1261 | 20.2391 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 11.15 Put | 250 | 54.5803 | 41.0782 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 12.71 Call | 250 | 289.1804 | 334.5200 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 46.7375 | 57.9024 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 34.4385 | 28.2691 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 11.15 Put | 250 | 69.7034 | 54.3983 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 12.97 Call | 250 | 300.5737 | 342.0565 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 61.8464 | 73.9612 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 45.8634 | 38.3734 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.15 Put | 250 | 82.6357 | 67.5067 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.40 Put | 1,000 | 134.6527 | 107.0947 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 13.27 Call | 250 | 310.9065 | 349.3834 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 14.00 Call | 1,000 | 206.6418 | 232.6422 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 77.3205 | 91.8553 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 54.4476 | 46.1080 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 11.15 Put | 250 | 91.6741 | 78.3091 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 13.56 Call | 250 | 322.1513 | 358.5055 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 95.8653 | 114.3603 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 61.1347 | 52.3433 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 11.15 Put | 250 | 100.5120 | 86.8593 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 13.85 Call | 250 | 329.5023 | 365.2896 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 100.1576 | 118.7844 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2015 | DAUS | 10.80 Put | 300 | 67.2595 | 58.0899 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 11.15 Put | 250 | 109.2910 | 95.1805 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 14.15 Call | 250 | 333.1108 | 367.0541 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 103.4000 | 120.0796 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAUS | 11.60 Put | 1,000 | 230.0787 | 191.8285 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAUS | 15.40 Call | 1,000 | 301.3966 | 317.8294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>64,710</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4959169.00</u> | <u>410576131.43</u> |
| | Total | | 95,444 | | | | | 12,515.00 | 151,287,763.60 | 7912764.00 | 29212448936.13 |
| Future | | | | | | | | | | | |
| Jun 2015 | EUUS | Future | 250 | 1.0770 | 1.0757 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>250</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>15517.00</u> | <u>206720088.00</u> |
| | Total | | 250 | | | | | 0.00 | 0.00 | 15517.00 | 206720088.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAAD | Future | 15,133 | 9.2079 | 9.3256 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAAD | Future | 1,136 | 9.3126 | 9.4322 | 0.0000 | 0.0000 | 69 | 643,080.00 | | |
| | | | <u>16,269</u> | | | | | <u>69.00</u> | <u>643,080.00</u> | <u>2518367.00</u> | <u>19951636958.60</u> |
| Option | | | | | | | | | | | |
| Jun 2015 | ZAAD | 8.40 Put | 201 | 14.5936 | 8.7152 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 8.65 Put | 201 | 42.5604 | 27.9630 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 9.00 Put | 201 | 134.6066 | 98.4592 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 9.15 Call | 201 | 256.6932 | 326.9433 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 9.50 Call | 201 | 126.3268 | 165.1864 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 9.65 Call | 201 | 91.9303 | 121.8950 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,206</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>25324.00</u> | <u>3646294.66</u> |
| | Total | | 17,475 | | | | | 69.00 | 643,080.00 | 2543691.00 | 19955283253.26 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZACA | Future | 1,771 | 9.5833 | 9.6723 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,771</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>28777.00</u> | <u>221487187.50</u> |
| | Total | | 1,771 | | | | | 0.00 | 0.00 | 28777.00 | 221487187.50 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZADK | Future | 138 | 1.7535 | 1.7706 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>138</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>138.00</u> | <u>2555484.00</u> |
| | Total | | 138 | | | | | 0.00 | 0.00 | 138.00 | 2555484.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAEU | Future | 154,690 | 13.0606 | 13.1937 | 13.1700 | 13.1000 | 325 | 4,262,381.20 | | |
| Sep 2015 | ZAEU | Future | 11,148 | 13.2905 | 13.4277 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2015 | ZAEU | Future | 10,150 | 13.5170 | 13.6574 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAEU | Future | 1,000 | 13.7720 | 13.9194 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>176,988</u> | | | | | <u>325.00</u> | <u>4,262,381.20</u> | <u>6485626.00</u> | <u>81467491652.00</u> |
| Option | | | | | | | | | | | |
| Jun 2015 | ZAEU | 12.25 Put | 27,000 | 45.0010 | 36.0726 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 12.65 Put | 200 | 134.9731 | 105.1188 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 13.40 Put | 7,300 | 542.6287 | 463.1359 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 13.78 Call | 35,000 | 124.5236 | 160.3077 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 14.20 Call | 27,000 | 76.0248 | 98.8051 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 15.35 Call | 7,300 | 23.3317 | 31.2455 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAEU | 12.90 Put | 7,500 | 305.9813 | 257.9473 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAEU | 14.90 Call | 7,500 | 178.1106 | 206.1358 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | 13.05 Put | 6,291 | 396.8684 | 344.6040 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | 13.90 Put | 6,076 | 932.3672 | 850.2290 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | 16.50 Call | 6,291 | 211.4951 | 223.8088 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>137,458</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3054701.00</u> | <u>455595758.56</u> |
| | Total | | 314,446 | | | | | 325.00 | 4,262,381.20 | 9540327.00 | 81923087410.56 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAFR | Future | 7,458 | 12.5668 | 12.6674 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAFR | Future | 625 | 12.8227 | 12.9272 | 12.8200 | 12.8200 | 14 | 179,480.00 | | |
| | | | <u>8,083</u> | | | | | <u>14.00</u> | <u>179,480.00</u> | <u>440134.00</u> | <u>4028192183.90</u> |
| | Total | | 8,083 | | | | | 14.00 | 179,480.00 | 440134.00 | 4028192183.90 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAGB | Future | 28,576 | 17.9605 | 18.2012 | 18.1500 | 17.9824 | 6,140 | 111,278,739.00 | | |
| Sep 2015 | ZAGB | Future | 950 | 18.2389 | 18.4855 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAGB | Future | 5 | 18.5126 | 18.7644 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>29,531</u> | | | | | <u>6,140.00</u> | <u>111,278,739.00</u> | <u>4704592.00</u> | <u>69232142912.50</u> |
| Option | | | | | | | | | | | |
| Jun 2015 | ZAGB | 17.00 Put | 17,000 | 116.8319 | 72.5681 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAGB | 20.00 Call | 17,000 | 75.5002 | 82.5713 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAGB | 17.87 Put | 830 | 609.2223 | 496.5668 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>34,830</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>977044.00</u> | <u>207069234.43</u> |
| | Total | | 64,361 | | | | | 6,140.00 | 111,278,739.00 | 5681636.00 | 69439212146.93 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAJY | Future | 14,018 | 0.1014 | 0.1024 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>14,018</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>655051.00</u> | <u>6702058338.60</u> |
| | Total | | 14,018 | | | | | 0.00 | 0.00 | 655051.00 | 6702058338.60 |

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|---------------|-----------------|--------------|------------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Future | | | | | | | | | | | |
| Jun 2015 | ZAKS | Future | 10 | 0.1297 | 0.1311 | 0.1300 | 0.1300 | 1 | 13,000.00 | | |
| Dec 2015 | ZAKS | Future | 1,870 | 0.1275 | 0.1302 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,880</u> | | | | | <u>1.00</u> | <u>13,000.00</u> | <u>3821.00</u> | <u>47206230.00</u> |
| | | Total | 1,880 | | | | | 1.00 | 13,000.00 | 3821.00 | 47206230.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZANN | Future | 99,450 | 0.0565 | 0.0558 | 0.0000 | 0.0000 | 1 | 5,300.00 | | |
| Dec 2015 | ZANN | Future | 164,380 | 0.0510 | 0.0509 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>263,830</u> | | | | | <u>1.00</u> | <u>5,300.00</u> | <u>631257.00</u> | <u>3457270540.00</u> |
| | | Total | 263,830 | | | | | 1.00 | 5,300.00 | 631257.00 | 3457270540.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAUM | Future | 743 | 12.1265 | 12.2649 | 12.2439 | 12.1625 | 52 | 63,434,580.00 | | |
| Sep 2015 | ZAUM | Future | 98 | 12.3214 | 12.4633 | 12.4118 | 12.3795 | 28 | 34,706,750.00 | | |
| Mar 2016 | ZAUM | Future | 27 | 12.7138 | 12.8642 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>868</u> | | | | | <u>80.00</u> | <u>98,141,330.00</u> | <u>87143.00</u> | <u>85402154750.00</u> |
| | | Total | 868 | | | | | 80.00 | 98,141,330.00 | 91666.00 | 85402154750.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAUS | Future | 1,171,799 | 12.1265 | 12.2649 | 12.2739 | 12.1221 | 51,472 | 629,446,658.50 | | |
| Sep 2015 | ZAUS | Future | 90,522 | 12.3214 | 12.4633 | 12.4511 | 12.3407 | 4,289 | 53,182,785.30 | | |
| Dec 2015 | ZAUS | Future | 65,562 | 12.5090 | 12.6536 | 12.5225 | 12.5200 | 1,500 | 18,797,550.00 | | |
| Mar 2016 | ZAUS | Future | 3,773 | 12.7138 | 12.8642 | 12.7985 | 12.7189 | 79 | 1,009,296.50 | | |
| Jun 2016 | ZAUS | Future | 500 | 12.9074 | 13.0590 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,332,156</u> | | | | | <u>57,340.00</u> | <u>702,436,290.30</u> | <u>83789891.00</u> | <u>813067378379.80</u> |
| | | Total | | | | | | | | | |
| Option | | | | | | | | | | | |
| Jun 2015 | ZAUS | 10.73 Put | 22,850 | 8.4542 | 6.7599 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.75 Put | 10,000 | 8.8465 | 7.0669 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.80 Put | 9,100 | 9.9104 | 7.8981 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.98 Put | 22,320 | 15.6259 | 11.8082 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.00 Put | 55,000 | 16.8234 | 12.3499 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.35 Put | 51,500 | 52.9920 | 37.9915 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.48 Call | 1,600 | 722.6498 | 840.5545 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.50 Call | 3,940 | 706.7953 | 823.7571 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.50 Put | 1,750 | 80.2953 | 58.8571 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.60 Call | 500 | 631.9107 | 741.9338 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.65 Call | 800 | 597.2477 | 702.4696 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.65 Put | 110 | 120.7477 | 87.5696 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.00 Put | 36,600 | 265.8554 | 208.4173 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.02 Put | 7,000 | 276.1150 | 217.2680 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.20 Put | 5,000 | 378.3101 | 306.1600 | 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> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Jun 2015 | ZAUS | 12.30 Call | 1,600 | 269.4423 | 328.3378 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.50 Call | 30,000 | 210.6934 | 258.2168 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.50 Put | 300 | 584.1934 | 493.3168 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.56 Call | 1,750 | 195.8095 | 240.2896 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.63 Call | 9,100 | 179.8530 | 220.9941 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.00 Call | 37,000 | 117.0333 | 143.8153 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.00 Put | 501 | 990.5333 | 878.9153 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.22 Call | 22,850 | 92.1168 | 113.1160 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.25 Call | 110 | 89.2406 | 109.5633 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.25 Put | 201 | 1212.7406 | 1094.6633 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.46 Call | 22,320 | 71.4946 | 88.1508 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.50 Call | 51,500 | 68.5459 | 84.6752 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 26.3122 | 21.7758 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.60 Call | 13,700 | 1749.7122 | 1886.7420 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.98 Put | 24,142 | 55.2442 | 45.9759 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Call | 33,750 | 1378.5432 | 1510.8718 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Put | 59,545 | 57.1432 | 47.5718 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.17 Call | 10,000 | 1232.2611 | 1356.5242 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.20 Put | 8,775 | 86.1282 | 66.4100 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.29 Put | 50,000 | 103.4152 | 80.8724 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.50 Put | 25,000 | 153.0712 | 123.2577 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.54 Put | 50,000 | 164.0989 | 132.8060 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.60 Call | 500 | 903.0219 | 1011.3625 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.62 Put | 10,000 | 187.7302 | 153.4014 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.00 Call | 13,700 | 671.4112 | 752.8061 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.00 Put | 20,000 | 350.0112 | 289.5061 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.08 Call | 12,000 | 633.5857 | 711.1930 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.13 Call | 1,237 | 611.1044 | 686.4002 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.23 Call | 5,000 | 568.6967 | 639.5324 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.50 Call | 33,750 | 469.4022 | 529.5647 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 321.6704 | 363.6285 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.07 Call | 20,000 | 319.6006 | 361.2836 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.10 Call | 20,000 | 313.4936 | 354.3661 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.40 Call | 8,775 | 260.1025 | 293.7651 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.00 Call | 125,000 | 183.1065 | 207.0769 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.30 Call | 50,000 | 155.8982 | 176.0030 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.58 Call | 22,320 | 135.5144 | 152.6969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 1639.5538 | 1773.3447 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 80.5538 | 69.7447 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.00 Call | 1,177 | 1595.3608 | 1728.4561 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.20 Call | 39,671 | 1422.2341 | 1552.1741 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.40 Call | 1,197 | 1267.2760 | 1381.8493 | 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 |
|---------------|--------------------|------------|------------------|----------|-----------|--------|--------|------------------|-----------------------|---------------------|-----------------------------|
| Dec 2015 | ZAUS | 11.61 Put | 580 | 221.8384 | 184.2249 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.75 Put | 20,000 | 271.7192 | 228.8952 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.80 Put | 1,100 | 290.9978 | 246.2976 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.90 Put | 8,210 | 331.8474 | 283.3945 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.95 Call | 2,114 | 915.2514 | 1006.6897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.00 Put | 96,600 | 381.4911 | 323.5506 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.15 Call | 1,650 | 821.0591 | 901.3309 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.00 Call | 1,197 | 529.9535 | 584.4361 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.10 Call | 11,629 | 504.8217 | 556.6781 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.20 Call | 677 | 481.1691 | 530.7094 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.44 Call | 39,671 | 430.0943 | 474.5326 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.50 Call | 1,650 | 418.5512 | 461.7414 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 14.37 Call | 580 | 289.0826 | 319.0540 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 14.84 Call | 8,200 | 242.7013 | 267.2463 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 14.97 Call | 8,210 | 232.0210 | 255.3033 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 15.00 Call | 68,600 | 229.6716 | 252.6746 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 15.80 Call | 53,000 | 217.0755 | 225.8951 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 11.05 Put | 1,500 | 112.6842 | 95.5332 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 11.80 Put | 1,000 | 308.9135 | 261.8895 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 11.83 Put | 1,204 | 321.3798 | 273.2542 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 11.95 Put | 1,000 | 373.8768 | 321.3936 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 14.59 Call | 1,204 | 419.9350 | 456.5897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 15.75 Call | 1,000 | 338.8447 | 355.7723 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 16.50 Call | 1,000 | 335.2307 | 349.6554 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 20.23 Call | 1,500 | 70.6276 | 83.9165 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,448,757</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>16578241.00</u> | <u>4247514955.72</u> |
| | Total | | 2,780,913 | | | | | 57,340.00 | 702,436,290.30 | 100368132.00 | 817314893335.52 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAZW | Future | 16 | 1.5417 | 1.5666 | 0.0000 | 0.0000 | 1 | 7,825.00 | | |
| | | | <u>16</u> | | | | | <u>1.00</u> | <u>7,825.00</u> | <u>97.00</u> | <u>826510.00</u> |
| | Total | | 16 | | | | | 1.00 | 7,825.00 | 97.00 | 826510.00 |
| | Grand Total | | 3,565,493 | | | | | 76,486.00 | 1068255189.10 | 134,836,332 | 1,149,043,186,001.48 |