



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-May-2015

| DATE | CONTRACT | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|--------------|---------------|----------|---------|--------|-----------------|--------------------------|
| Option | | | | | | | | |
| Jun 2015 | DAEU | 14.41 Call | 2,000 | 1.0300 | 2.8608 | 0.0000 | 0 | 0.00 |
| | | | <u>2,000</u> | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 2,000 | | | | 0.00 | 0.00 |
| Future | | | | | | | | |
| May 2015 | DAUS | Future | 1,300 | 11.9193 | 11.8574 | 0.0000 | 0 | 0.00 |
| May 2015 | DAUS | Future | 4,766 | 11.9276 | 11.8673 | 0.0000 | 7 | 83,492.50 |
| Jun 2015 | DAUS | Future | 288 | 11.9537 | 11.8936 | 0.0000 | 0 | 0.00 |
| Jun 2015 | DAUS | Future | 4,136 | 11.9887 | 11.9283 | 0.0000 | 0 | 0.00 |
| Jun 2015 | DAUS | Future | 12,162 | 11.9968 | 11.9364 | 0.0000 | 4,500 | 53,863,700.00 |
| Jul 2015 | DAUS | Future | 400 | 12.0089 | 11.9484 | 0.0000 | 0 | 0.00 |
| Jul 2015 | DAUS | Future | 2,477 | 12.0230 | 11.9626 | 0.0000 | 0 | 0.00 |
| Jul 2015 | DAUS | Future | 750 | 12.0556 | 11.9951 | 0.0000 | 0 | 0.00 |
| Aug 2015 | DAUS | Future | 250 | 12.1156 | 12.0553 | 0.0000 | 0 | 0.00 |
| Aug 2015 | DAUS | Future | 600 | 12.1242 | 12.0638 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | Future | 285 | 12.1456 | 12.0852 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | Future | 1,950 | 12.1841 | 12.1237 | 0.0000 | 0 | 0.00 |
| Oct 2015 | DAUS | Future | 250 | 12.2482 | 12.1878 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | Future | 250 | 12.3083 | 12.2478 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | Future | 276 | 12.3368 | 12.2760 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | Future | 250 | 12.3654 | 12.3042 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | Future | 272 | 12.5449 | 12.4818 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | Future | 264 | 12.7473 | 12.6834 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | Future | 259 | 12.9526 | 12.8915 | 0.0000 | 0 | 0.00 |
| Dec 2016 | DAUS | Future | 251 | 13.1411 | 13.0825 | 0.0000 | 0 | 0.00 |
| | | | <u>31,436</u> | | | | <u>4,507.00</u> | <u>53,947,192.50</u> |
| | | | | | | | | <u>3 088 948.00</u> |
| | | | | | | | | <u>30 423 593 393.90</u> |
| Option | | | | | | | | |
| May 2015 | DAUS | 11.96 Call | 7,000 | 72.8324 | 55.7060 | 0.0000 | 0 | 0.00 |
| May 2015 | DAUS | 12.36 Call | 7,000 | 5.7448 | 4.6773 | 0.0000 | 0 | 0.00 |
| May 2015 | DAUS | 10.80 Put | 300 | 0.0438 | 0.0924 | 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>CUMULATIVE VOLUME</u> | | |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|---------------------|-------------|
| May 2015 | DAUS | 10.94 Put | 3,655 | 0.1177 | 0.2391 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.15 Put | 250 | 0.5255 | 1.0031 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.90 Call | 3,655 | 112.4264 | 85.2427 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 12.21 Call | 250 | 20.5870 | 16.5531 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 0.2049 | 0.2133 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 12.30 Call | 10,000 | 36.4725 | 30.0589 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 11.60 Put | 5,500 | 29.6714 | 42.2360 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 12.45 Call | 5,500 | 23.0261 | 19.3173 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 2.8274 | 3.9427 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 11.15 Put | 250 | 12.4942 | 16.0409 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 12.46 Call | 250 | 82.2551 | 71.8128 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 0.0127 | 0.0076 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 12.38 Call | 5,500 | 124.3757 | 109.1438 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 11.7838 | 13.1703 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 11.15 Put | 250 | 32.8371 | 37.3698 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 12.71 Call | 250 | 118.5570 | 107.2340 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 8.1638 | 7.5558 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 22.5958 | 24.9373 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 11.15 Put | 250 | 51.4788 | 57.4773 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 12.97 Call | 250 | 140.5627 | 130.3104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 16.2592 | 14.3081 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 33.9324 | 36.0878 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.15 Put | 250 | 66.7776 | 73.4822 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.40 Put | 1,000 | 109.9607 | 119.2315 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 13.27 Call | 250 | 159.8909 | 149.8188 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 14.00 Call | 1,000 | 92.4843 | 87.3628 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 24.9304 | 23.6009 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 44.2703 | 46.9703 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 11.15 Put | 250 | 79.5009 | 86.2233 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 13.56 Call | 250 | 176.7566 | 166.5398 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 38.3155 | 34.4464 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 51.8402 | 54.9513 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 11.15 Put | 250 | 89.1773 | 94.8895 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 13.85 Call | 250 | 188.7576 | 178.9532 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 40.3853 | 38.0672 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 56.3702 | 58.7002 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 11.15 Put | 250 | 93.6972 | 100.1137 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 14.15 Call | 250 | 195.2458 | 186.0880 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 41.5132 | 39.3402 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAUS | 11.60 Put | 1,000 | 208.1460 | 219.1084 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAUS | 15.40 Call | 1,000 | 187.9084 | 187.5120 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>60,610</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>5 105 669.00</u> | <u>0.00</u> |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | | |
|---------------|--------------|------|---------------|----------------|----------|----------|---------|-----------------|----------------------|-----------------------|---------------------|--------------------------|
| Total | | | 92,046 | | | | | 4,507.00 | 53,947,192.50 | 8 194 617.00 | 30 423 593 393.90 | |
| Future | | | | | | | | | | | | |
| | Jun 2015 | EUUS | Future | 95 | 1.1134 | 1.1361 | 1.1203 | 1.1202 | 1,000 | 11,206,000.00 | | |
| | Sep 2015 | EUUS | Future | 25,018 | 1.1150 | 1.1377 | 1.1235 | 1.1235 | 25 | 281,100.00 | | |
| | | | | <u>25,113</u> | | | | | <u>1,025.00</u> | <u>11,487,100.00</u> | <u>69 731.00</u> | <u>818 033 192.00</u> |
| | Total | | | 25,113 | | | | | 1,025.00 | 11,487,100.00 | 69 731.00 | 818 033 192.00 |
| Future | | | | | | | | | | | | |
| | Jun 2015 | ZAAD | Future | 14,782 | 9.4544 | 9.5144 | 9.4840 | 9.4813 | 1,000 | 9,483,946.00 | | |
| | Sep 2015 | ZAAD | Future | 1,992 | 9.5561 | 9.6175 | 9.5851 | 9.5851 | 520 | 4,984,252.00 | | |
| | Dec 2015 | ZAAD | Future | 41 | 9.6614 | 9.7243 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>16,815</u> | | | | | <u>1,520.00</u> | <u>14,468,198.00</u> | <u>2 531 055.00</u> | <u>20 072 462 157.00</u> |
| Option | | | | | | | | | | | | |
| | Jun 2015 | ZAAD | 8.40 Put | 201 | 0.5126 | 0.4203 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 | ZAAD | 8.65 Put | 201 | 1.3859 | 1.2045 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 | ZAAD | 9.00 Put | 5,451 | 5.8651 | 4.8077 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 | ZAAD | 9.15 Call | 201 | 322.1913 | 376.8979 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 | ZAAD | 9.50 Call | 201 | 83.1878 | 111.5175 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 | ZAAD | 9.65 Call | 201 | 37.1590 | 54.0462 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>6,456</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>30 574.00</u> | <u>0.00</u> |
| | Total | | | 23,271 | | | | | 1,520.00 | 14,468,198.00 | 2 561 629.00 | 20 072 462 157.00 |
| Future | | | | | | | | | | | | |
| | Jun 2015 | ZACA | Future | 3,936 | 9.7652 | 9.8072 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>3,936</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>30 412.00</u> | <u>237 164 332.50</u> |
| | Total | | | 3,936 | | | | | 0.00 | 0.00 | 30 412.00 | 237 164 332.50 |
| Future | | | | | | | | | | | | |
| | Jun 2015 | ZAEU | Future | 155,273 | 13.3167 | 13.5194 | 13.3505 | 13.3122 | 7,403 | 98,783,579.50 | | |
| | Sep 2015 | ZAEU | Future | 24,429 | 13.5518 | 13.7587 | 13.6200 | 13.5551 | 5,844 | 79,252,278.00 | | |
| | Dec 2015 | ZAEU | Future | 10,560 | 13.7844 | 13.9943 | 13.7974 | 13.7974 | 25 | 344,935.00 | | |
| | Mar 2016 | ZAEU | Future | 3,000 | 14.0474 | 14.2582 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>193,262</u> | | | | | <u>13,272.00</u> | <u>178,380,792.50</u> | <u>6 556 926.00</u> | <u>82 436 157 444.30</u> |
| Option | | | | | | | | | | | | |
| | Jun 2015 | ZAEU | 12.25 Put | 27,000 | 2.9750 | 1.6308 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 | ZAEU | 12.65 Put | 200 | 12.8964 | 7.1678 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 | ZAEU | 13.40 Put | 7,300 | 228.4397 | 128.8282 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 | ZAEU | 13.78 Call | 35,000 | 48.0494 | 91.9848 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 | ZAEU | 14.20 Call | 27,000 | 12.9796 | 26.7099 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 | ZAEU | 15.35 Call | 7,300 | 0.5028 | 1.1709 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|----------|--------------|----------------|----------|----------|---------|---------|------------------|-----------------------|--|
| Sep 2015 | ZAEU | 12.70 Put | 7,900 | 95.2084 | 64.5186 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAEU | 12.90 Put | 7,500 | 137.2833 | 94.0965 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAEU | 13.03 Call | 1,539 | 698.4578 | 847.4193 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAEU | 14.90 Call | 7,500 | 107.2108 | 131.3526 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAEU | 13.05 Put | 6,682 | 215.5136 | 161.3723 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAEU | 13.90 Put | 6,076 | 631.3643 | 507.0891 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAEU | 16.50 Call | 6,682 | 118.3645 | 128.6443 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 147,679 | | | | | 0.00 | 0.00 | |
| | | Total | 340,941 | | | | | 13,272.00 | 178,380,792.50 | |
| | | | | | | | | | 9 623 918.00 | |
| | | | | | | | | | 82 436 157 444.30 | |
| Future | | | | | | | | | | |
| Jun 2015 | ZAFR | Future | 7,258 | 12.7566 | 12.9152 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAFR | Future | 1,607 | 13.0163 | 13.1793 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 8,865 | | | | | 0.00 | 0.00 | |
| | | Total | 8,865 | | | | | 0.00 | 0.00 | |
| | | | | | | | | | 441 562.00 | |
| | | | | | | | | | 4 046 312 615.50 | |
| Future | | | | | | | | | | |
| Jun 2015 | ZAGB | Future | 29,057 | 18.5417 | 18.6469 | 18.6699 | 18.4415 | 5,138 | 95,109,482.60 | |
| Sep 2015 | ZAGB | Future | 3,336 | 18.8293 | 18.9373 | 18.8723 | 18.7264 | 4,780 | 89,875,834.00 | |
| Dec 2015 | ZAGB | Future | 9,377 | 19.1136 | 19.2234 | 19.1291 | 19.0268 | 1,063 | 20,267,675.80 | |
| Mar 2016 | ZAGB | Future | 1,035 | 19.4317 | 19.5391 | 19.3755 | 19.3755 | 1,000 | 19,375,500.00 | |
| | | | 42,805 | | | | | 11,981.00 | 224,628,492.40 | |
| | | | | | | | | | 4 810 113.00 | |
| | | | | | | | | | 71 182 942 354.10 | |
| Option | | | | | | | | | | |
| Jun 2015 | ZAGB | 17.00 Put | 17,000 | 5.2028 | 4.9462 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2015 | ZAGB | 20.00 Call | 17,000 | 7.5582 | 10.2757 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAGB | 18.00 Put | 16,500 | 219.6684 | 188.3659 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAGB | 18.16 Put | 16,500 | 269.8596 | 234.2192 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAGB | 18.50 Put | 18,900 | 400.5510 | 355.3964 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAGB | 20.50 Call | 20,000 | 146.2039 | 164.1189 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 17.87 Put | 830 | 251.3023 | 223.2634 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 20.33 Call | 16,500 | 413.7911 | 439.8344 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 20.77 Call | 18,900 | 334.4699 | 355.9859 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 142,130 | | | | | 0.00 | 0.00 | |
| | | Total | 184,935 | | | | | 11,981.00 | 224,628,492.40 | |
| | | | | | | | | | 5 934 556.00 | |
| | | | | | | | | | 71 182 942 354.10 | |
| Future | | | | | | | | | | |
| Jun 2015 | ZAJY | Future | 11,732 | 0.0991 | 0.0993 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAJY | Future | 7 | 0.1009 | 0.1011 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 11,739 | | | | | 0.00 | 0.00 | |
| | | Total | 11,739 | | | | | 0.00 | 0.00 | |
| | | | | | | | | | 657 337.00 | |
| | | | | | | | | | 6 724 946 913.60 | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|--------------|------------|------------------|----------|----------|---------|---------|------------------|-----------------------|----------------------|---------------------------|
| Future | | | | | | | | | | | |
| Jun 2015 | ZAKS | Future | 10 | 0.1235 | 0.1234 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAKS | Future | 1,870 | 0.1227 | 0.1225 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,880</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3 821.00</u> | <u>47 206 230.00</u> |
| | Total | | 1,880 | | | | | 0.00 | 0.00 | 3 821.00 | 47 206 230.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZANN | Future | 37,800 | 0.0598 | 0.0596 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZANN | Future | 12,000 | 0.0571 | 0.0569 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZANN | Future | 112,080 | 0.0559 | 0.0556 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>161,880</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>804 207.00</u> | <u>4 472 385 040.00</u> |
| | Total | | 161,880 | | | | | 0.00 | 0.00 | 804 207.00 | 4 472 385 040.00 |
| Future | | | | | | | | | | | |
| Sep 2015 | ZANZ | Future | 500 | 8.8367 | 8.8467 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>500</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>143 150.00</u> | <u>1 093 934 690.00</u> |
| | Total | | 500 | | | | | 0.00 | 0.00 | 163 150.00 | 1 093 934 690.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAUM | Future | 727 | 11.9599 | 11.8997 | 11.9805 | 11.8909 | 104 | 123,968,530.00 | | |
| Sep 2015 | ZAUM | Future | 222 | 12.1541 | 12.0937 | 12.1535 | 12.0987 | 20 | 24,250,680.00 | | |
| Dec 2015 | ZAUM | Future | 24 | 12.3434 | 12.2825 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUM | Future | 31 | 12.5518 | 12.4886 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,004</u> | | | | | <u>124.00</u> | <u>148,219,210.00</u> | <u>89 420.00</u> | <u>88 158 533 590.00</u> |
| | Total | | 1,004 | | | | | 124.00 | 148,219,210.00 | 93 943.00 | 88 158 533 590.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAUS | Future | 941,538 | 11.9599 | 11.8997 | 11.9900 | 11.8888 | 32,572 | 388,975,574.60 | | |
| Sep 2015 | ZAUS | Future | 192,251 | 12.1541 | 12.0937 | 12.1735 | 12.0783 | 3,543 | 42,904,625.70 | | |
| Dec 2015 | ZAUS | Future | 89,359 | 12.3434 | 12.2825 | 0.0000 | 0.0000 | 775 | 9,567,375.00 | | |
| Mar 2016 | ZAUS | Future | 5,042 | 12.5518 | 12.4886 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | Future | 1,300 | 12.7557 | 12.6919 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,229,490</u> | | | | | <u>36,890.00</u> | <u>441,447,575.30</u> | <u>85 951 538.00</u> | <u>839 192 009 519.50</u> |
| | Total | | | | | | | | | | |
| Option | | | | | | | | | | | |
| Jun 2015 | ZAUS | 10.73 Put | 22,850 | 1.1959 | 1.5629 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.75 Put | 10,000 | 1.3041 | 1.6913 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.80 Put | 9,100 | 1.5818 | 2.0611 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.98 Put | 22,320 | 3.1845 | 4.2079 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.00 Put | 55,000 | 3.4435 | 4.5557 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.35 Put | 51,500 | 13.6111 | 19.4851 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.48 Call | 1,600 | 506.9890 | 456.5236 | 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>CUMULATIVE VOLUME</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Jun 2015 | ZAUS | 11.50 Call | 3,940 | 489.7818 | 440.0235 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 11.50 Put | 1,750 | 29.8818 | 40.3235 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 11.60 Call | 500 | 407.2938 | 361.5040 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 11.65 Call | 800 | 368.5462 | 324.9886 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 11.65 Put | 110 | 58.6462 | 75.2886 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 11.78 Put | 15,000 | 96.9655 | 120.0074 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 11.80 Put | 1,000 | 104.1182 | 128.1991 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 11.93 Call | 10,000 | 189.2523 | 161.5296 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.00 Call | 11,000 | 157.6605 | 134.7615 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.00 Put | 34,600 | 197.7605 | 235.0615 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.02 Put | 7,000 | 209.7984 | 248.1576 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.04 Call | 10,000 | 142.0774 | 121.2669 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.13 Call | 15,000 | 111.7768 | 95.2202 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.15 Call | 2,000 | 105.8725 | 90.1747 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.30 Call | 1,600 | 69.8562 | 59.5886 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.40 Call | 125 | 52.6041 | 45.0387 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.50 Call | 31,000 | 39.4908 | 34.0071 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.50 Put | 300 | 579.5908 | 634.3071 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.56 Call | 1,750 | 33.2899 | 29.1254 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.60 Call | 125 | 29.9126 | 26.2947 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 12.63 Call | 9,100 | 27.6186 | 24.3685 | 0.0000 | 0.0000 | 9,100 | 0.00 |
| Jun 2015 | ZAUS | 13.00 Call | 15,000 | 10.7413 | 10.0202 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 13.00 Put | 501 | 1050.8413 | 1110.3202 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 13.22 Call | 22,850 | 6.0180 | 5.4804 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 13.25 Call | 110 | 5.4702 | 4.9797 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 13.25 Put | 201 | 1295.5702 | 1355.2797 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 13.46 Call | 22,320 | 2.7911 | 2.5305 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2015 | ZAUS | 13.50 Call | 51,500 | 2.4537 | 2.2222 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 18.1104 | 19.6913 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 10.60 Call | 13,700 | 1573.6814 | 1514.9845 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 10.98 Put | 24,142 | 41.0574 | 45.5790 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.00 Call | 33,750 | 1197.1125 | 1141.4223 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.00 Put | 59,545 | 43.0125 | 47.7223 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.17 Call | 10,000 | 1047.0481 | 993.2096 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.20 Put | 8,775 | 67.1439 | 74.0818 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.29 Put | 50,000 | 81.1066 | 89.2629 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.50 Put | 27,500 | 122.7080 | 134.2711 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.54 Put | 50,000 | 132.2282 | 146.7205 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.60 Call | 500 | 704.3497 | 660.4328 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.60 Put | 500 | 150.2497 | 166.7328 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.62 Put | 10,000 | 156.7750 | 173.7652 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.80 Put | 5,000 | 223.5260 | 245.2022 | 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>CUMULATIVE VOLUME</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Sep 2015 | ZAUS | 12.00 Call | 13,700 | 468.7180 | 435.3063 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.00 Put | 42,000 | 314.6180 | 341.6063 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.04 Call | 1,139 | 449.0328 | 416.6705 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.08 Call | 12,000 | 430.0246 | 398.7055 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.13 Call | 1,237 | 407.2075 | 378.1187 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.20 Call | 800 | 378.5449 | 351.8591 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.23 Call | 5,000 | 367.1273 | 341.1792 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.50 Call | 33,750 | 278.9888 | 259.0529 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.80 Call | 1,600 | 207.1718 | 192.7635 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 162.5779 | 151.5669 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.07 Call | 20,000 | 161.1079 | 150.2095 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.10 Call | 20,000 | 156.7922 | 146.2268 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.40 Call | 8,775 | 120.6170 | 112.8362 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 14.00 Call | 92,500 | 75.2399 | 70.9372 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 14.30 Call | 50,000 | 61.0854 | 57.8501 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 14.58 Call | 22,320 | 51.1091 | 50.3856 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 1461.7434 | 1403.8997 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 68.3434 | 71.3997 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.00 Call | 1,177 | 1416.6869 | 1359.0799 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.20 Call | 39,422 | 1244.4752 | 1190.6637 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.40 Call | 1,197 | 1085.7277 | 1034.3598 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.61 Put | 580 | 197.4287 | 209.9790 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.75 Put | 20,000 | 241.4699 | 259.9812 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.80 Put | 1,100 | 262.3025 | 281.8898 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.90 Put | 8,210 | 306.7935 | 328.5442 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.00 Put | 96,600 | 354.9623 | 378.8613 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.10 Call | 537 | 650.0747 | 615.1986 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.15 Call | 1,650 | 627.2166 | 593.3846 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.00 Call | 1,197 | 351.9220 | 333.1708 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.10 Call | 13,241 | 330.4436 | 312.9589 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.20 Call | 677 | 310.6483 | 294.3475 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.44 Call | 39,422 | 269.1956 | 255.4245 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.50 Call | 12,987 | 260.0249 | 246.8197 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.37 Call | 580 | 162.3834 | 154.8307 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.84 Call | 8,200 | 132.2512 | 128.6088 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.97 Call | 8,210 | 130.3146 | 126.9069 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.00 Call | 56,100 | 129.9117 | 126.5550 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.80 Call | 53,000 | 124.1265 | 121.8242 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.05 Put | 1,500 | 100.3947 | 102.6995 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.80 Put | 1,000 | 282.2717 | 298.2914 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.83 Put | 1,204 | 293.2785 | 309.9202 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.91 Put | 788 | 324.5473 | 342.8834 | 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>CUMULATIVE VOLUME</u> | |
|-------------|-----------------|--------------|------------------|------------|-----------------|-------------|------------|---------------------|--------------------------|---------------------------|
| Mar 2016 | ZAUS | 11.95 Put | 1,000 | 343.2150 | 362.4393 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2016 | ZAUS | 12.11 Put | 786 | 423.0720 | 445.8614 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2016 | ZAUS | 13.94 Call | 788 | 352.6358 | 337.8237 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2016 | ZAUS | 14.31 Call | 786 | 302.5938 | 290.4573 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2016 | ZAUS | 14.59 Call | 1,204 | 271.7091 | 261.2617 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2016 | ZAUS | 15.75 Call | 1,000 | 221.5857 | 217.6817 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2016 | ZAUS | 16.50 Call | 1,000 | 199.3368 | 191.6449 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2016 | ZAUS | 20.23 Call | 1,500 | 27.9921 | 26.6951 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,487,568</u> | | | | | <u>9,100.00</u> | <u>0.00</u> | <u>16 906 893.00</u> |
| | | Total | 2,717,058 | | | | | 45,990.00 | 441,447,575.30 | 102 858 431.00 |
| | | | | | | | | | | 839 192 009 519.50 |

Future

| | | | | | | | | | | |
|----------|------|--------------|------------|--------|--------|--------|--------|-------------|-------------|---------------------|
| Jun 2015 | ZAZW | Future | 16 | 1.6582 | 1.6309 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAZW | Future | 90 | 1.6130 | 1.5825 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>106</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>187.00</u> |
| | | Total | 106 | | | | | 0.00 | 0.00 | 187.00 |
| | | | | | | | | | | 1 535 260.00 |

| | | | | | | | | | | | |
|--------------------|--|--|------------------|--|--|--|--|------------------|-------------------------|--------------------|-----------------------------|
| Grand Total | | | 3,575,274 | | | | | 78,419.00 | 1 072 578 560.70 | 138,238,501 | 1,178,776,832,020.00 |
|--------------------|--|--|------------------|--|--|--|--|------------------|-------------------------|--------------------|-----------------------------|