



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-December-2014

| 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 | 343.7344 | 345.1777 | 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 | | | | | | | | | | | |
| Jan 2015 | CAGB | Future | 5,000 | 153.0825 | 172.0782 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>5,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>5 000.00</u> | <u>643 500.00</u> |
| | | Total | 5,000 | | | | | 0.00 | 0.00 | 5 000.00 | 643 500.00 |
| Option | | | | | | | | | | | |
| Dec 2014 | DAEU | 14.34 Call | 5,000 | 251.4738 | 289.5323 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAEU | 14.41 Call | 2,000 | 466.4477 | 458.3691 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAEU | 14.41 Put | 2,000 | 220.7477 | 177.5691 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAEU | 14.41 Call | 2,000 | 803.4472 | 778.6104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>11,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>5 000.00</u> | <u>1 064 000.00</u> |
| | | Total | 11,000 | | | | | 0.00 | 0.00 | 5 000.00 | 1 064 000.00 |
| Option | | | | | | | | | | | |
| Jan 2015 | DAGB | 18.22 Put | 9,605 | 232.3425 | 208.6234 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.50 Put | 4,700 | 386.8113 | 357.8416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.63 Put | 2,416 | 471.5141 | 441.0706 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.04 Call | 9,605 | 5.7564 | 5.3755 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.70 Call | 4,700 | 2.8132 | 2.4970 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.72 Call | 2,416 | 2.7577 | 2.4439 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>33,442</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>27 697.00</u> | <u>22 161 429.96</u> |
| | | Total | 33,442 | | | | | 0.00 | 0.00 | 27 697.00 | 22 161 429.96 |
| Future | | | | | | | | | | | |
| Dec 2014 | DAUS | Future | 0 | 11.6358 | 11.6857 | 0.0000 | 0.0000 | 172 | 2,007,240.00 | | |
| Jan 2015 | DAUS | Future | 172 | 11.6762 | 11.7254 | 0.0000 | 0.0000 | 172 | 2,012,916.00 | | |

| <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> |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Jan 2015 | DAUS | Future | 3,432 | 11.7098 | 11.7578 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | Future | 268 | 11.7138 | 11.7617 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 2,671 | 11.7660 | 11.8130 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 1,263 | 11.7701 | 11.8169 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | Future | 340 | 11.7966 | 11.8427 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | Future | 2,685 | 11.8274 | 11.8729 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | Future | 2,700 | 11.8936 | 11.9377 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | Future | 1,625 | 11.9536 | 11.9964 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 288 | 11.9804 | 12.0227 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 1,636 | 12.0160 | 12.0576 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | Future | 250 | 12.0863 | 12.1265 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | Future | 250 | 12.1481 | 12.1870 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | Future | 285 | 12.1780 | 12.2163 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | Future | 250 | 12.2168 | 12.2541 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | Future | 250 | 12.2827 | 12.3176 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | Future | 250 | 12.3442 | 12.3768 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 276 | 12.3728 | 12.4043 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 250 | 12.4013 | 12.4319 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | DAUS | Future | 272 | 12.5754 | 12.6053 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | Future | 264 | 12.7687 | 12.7980 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | Future | 259 | 12.9793 | 13.0078 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 251 | 13.1727 | 13.2005 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>20,187</u> | | | | | <u>344.00</u> | <u>4,020,156.00</u> | <u>2 723 469.00</u> | <u>26 066 474 553.80</u> |

Option

| | | | | | | | | | | | |
|----------|------|------------|--------|----------|----------|--------|--------|-------|------------|--|--|
| Dec 2014 | DAUS | 11.16 Put | 10,000 | 1.3251 | 3.0989 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.32 Call | 10,000 | 315.8937 | 367.7457 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.32 Put | 10,000 | 5.1937 | 8.9457 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.40 Call | 5,000 | 264.7847 | 309.8001 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.68 Call | 5,000 | 78.6009 | 107.2313 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.04 Call | 5,000 | 627.8826 | 676.4921 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.28 Put | 2,000 | 28.5668 | 20.8495 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.40 Call | 2,000 | 312.5309 | 350.0561 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.40 Put | 2,000 | 51.7309 | 39.2561 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.58 Put | 1,500 | 109.9594 | 88.1612 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.76 Put | 1,500 | 209.7022 | 0.0000 | 0.0000 | 0.0000 | 1,500 | 203,655.00 | | |
| Jan 2015 | DAUS | 10.80 Put | 300 | 9.5969 | 7.3612 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.15 Put | 250 | 28.6977 | 18.8398 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.45 Call | 250 | 362.2821 | 386.2454 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 14.27 Call | 300 | 1.5410 | 1.2040 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.62 Call | 10,000 | 272.5338 | 287.0136 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.64 Call | 10,000 | 262.3946 | 275.9599 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 10.80 Put | 300 | 17.3304 | 13.5512 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Feb 2015 | DAUS | 11.15 Put | 250 | 56.8010 | 41.1198 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 11.60 Call | 250 | 373.0173 | 381.5311 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 14.50 Call | 300 | 7.8647 | 7.1528 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 10.80 Put | 300 | 30.0157 | 20.8716 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.04 Put | 2,083 | 60.4336 | 44.0351 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.15 Put | 250 | 80.5415 | 59.9997 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.61 Call | 2,083 | 457.5097 | 461.9176 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 11.81 Call | 250 | 362.4547 | 359.1820 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 14.85 Call | 300 | 33.5935 | 29.9345 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.20 Put | 22,187 | 94.5040 | 71.8742 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.24 Call | 22,187 | 236.8556 | 226.8353 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 45.1887 | 32.2980 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.15 Put | 250 | 101.4489 | 76.7785 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.00 Call | 250 | 373.4543 | 360.7331 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 59.9330 | 52.0087 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 57.5081 | 41.2285 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.94 Put | 3,655 | 77.5717 | 56.8301 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.15 Put | 250 | 117.3108 | 88.8351 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.90 Call | 3,655 | 482.1454 | 467.3536 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 12.21 Call | 250 | 374.0233 | 355.2114 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 87.1152 | 76.7683 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 68.5687 | 51.4313 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 11.15 Put | 250 | 131.3237 | 100.3881 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 12.46 Call | 250 | 369.6342 | 347.8213 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 97.3423 | 89.6556 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 78.7879 | 61.1575 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 11.15 Put | 250 | 142.5589 | 111.4680 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 12.71 Call | 250 | 374.6073 | 353.3732 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 116.2904 | 107.3560 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 86.2402 | 67.7516 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 11.15 Put | 250 | 150.2691 | 119.2650 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 12.97 Call | 250 | 371.9934 | 351.4355 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 117.8915 | 112.0999 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 94.6539 | 75.0109 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.15 Put | 250 | 156.5748 | 125.4271 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.40 Put | 1,000 | 226.2712 | 187.0303 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 13.27 Call | 250 | 372.0483 | 351.7367 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 14.00 Call | 1,000 | 271.6698 | 255.5122 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 127.8279 | 125.9012 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 102.0962 | 80.5638 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 11.15 Put | 250 | 161.4820 | 131.1253 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 13.56 Call | 250 | 376.2693 | 354.6680 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Oct 2015 | DAUS | 16.98 Call | 300 | 151.7623 | 141.8994 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 108.0093 | 86.2573 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 11.15 Put | 250 | 164.0621 | 131.9967 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 13.85 Call | 250 | 378.1795 | 355.1912 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 146.8806 | 134.9111 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 113.0581 | 90.7374 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 11.15 Put | 250 | 165.5692 | 136.9605 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 14.15 Call | 250 | 377.9584 | 353.8250 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 140.8106 | 134.3863 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>145,050</u> | | | | | <u>1,500.00</u> | <u>203,655.00</u> | <u>4 742 669.00</u> | <u>371 008 954.43</u> |
| | Total | | 165,237 | | | | | 1,844.00 | 4,223,811.00 | 7 466 138.00 | 26 437 483 508.23 |
| Future | | | | | | | | | | | |
| Mar 2015 | EUUS | Future | 60 | 1.2458 | 1.2438 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | EUUS | Future | 200 | 1.2468 | 1.2448 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>260</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>13 396.00</u> | <u>182 690 761.00</u> |
| | Total | | 260 | | | | | 0.00 | 0.00 | 13 396.00 | 182 690 761.00 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAAD | Future | 22,001 | 9.5988 | 9.6617 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | Future | 7,620 | 9.6893 | 9.7491 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAAD | Future | 600 | 9.7942 | 9.8508 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>30,221</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 454 043.00</u> | <u>19 349 220 734.70</u> |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAAD | 9.40 Put | 201 | 141.4046 | 111.3973 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAAD | 9.70 Call | 201 | 189.4897 | 203.5272 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAAD | 10.20 Call | 201 | 69.6654 | 72.2449 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>603</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 118.00</u> | <u>654 052.66</u> |
| | Total | | 30,824 | | | | | 0.00 | 0.00 | 2 458 161.00 | 19 349 874 787.36 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZACA | Future | 75 | 10.1206 | 10.1977 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>75</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>28 281.00</u> | <u>216 715 558.10</u> |
| | Total | | 75 | | | | | 0.00 | 0.00 | 28 281.00 | 216 715 558.10 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAEU | Future | 75,591 | 14.7058 | 14.7396 | 14.8688 | 14.7469 | 1,141 | 16,868,160.20 | | |
| Jun 2015 | ZAEU | Future | 11,094 | 14.9443 | 14.9729 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAEU | Future | 6,715 | 15.2119 | 15.2360 | 15.3674 | 15.3412 | 2 | 30,708.60 | | |
| | | | <u>93,400</u> | | | | | <u>1,143.00</u> | <u>16,898,868.80</u> | <u>5 692 663.00</u> | <u>70 950 050 392.70</u> |
| Option | | | | | | | | | | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|------------|----------------|----------|----------|---------|---------|-----------------|-----------------------|---------------------|--------------------------|
| Mar 2015 | ZAEU | 13.40 Put | 35,000 | 25.8798 | 15.6926 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 13.80 Put | 15,000 | 68.1966 | 45.9314 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 14.00 Put | 12,800 | 106.3753 | 73.9377 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 14.02 Put | 8,500 | 111.5833 | 78.2770 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 14.25 Put | 20,000 | 183.8450 | 141.6437 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.00 Call | 713 | 293.0868 | 271.6303 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.05 Call | 14,500 | 278.5262 | 257.3455 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.25 Call | 7,000 | 227.5680 | 208.0319 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.28 Call | 5,700 | 220.8401 | 201.6061 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.31 Call | 8,500 | 214.3308 | 195.4060 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.32 Call | 20,000 | 212.2084 | 193.3887 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.36 Call | 32,000 | 203.9493 | 185.5610 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.50 Call | 7,100 | 177.9782 | 160.9546 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 13.40 Put | 7,300 | 65.0137 | 48.5870 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 15.35 Call | 7,300 | 445.7415 | 411.3176 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | 13.90 Put | 6,076 | 190.8771 | 150.7104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | 16.50 Call | 6,076 | 605.2269 | 560.0814 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>213,565</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>2 699 045.00</i> | <i>371 992 618.74</i> |
| Total | | | 306,965 | | | | | 1,143.00 | 16,898,868.80 | 8 391 708.00 | 71 322 043 011.44 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAFR | Future | 2,308 | 12.2539 | 12.2780 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAFR | Future | 6,452 | 12.4630 | 12.4783 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>8,760</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>431 196.00</i> | <i>3 915 282 138.30</i> |
| Total | | | 8,760 | | | | | 0.00 | 0.00 | 431 196.00 | 3 915 282 138.30 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAGB | Future | 33,237 | 18.5253 | 18.5398 | 18.7000 | 18.7000 | 9,600 | 180,578,500.00 | | |
| Jun 2015 | ZAGB | Future | 5,582 | 18.7972 | 18.8047 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAGB | Future | 710 | 19.0998 | 19.0996 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>39,529</u> | | | | | <i>9,600.00</i> | <i>180,578,500.00</i> | <i>4 504 142.00</i> | <i>65 591 740 648.60</i> |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAGB | 16.72 Put | 25,000 | 29.4296 | 27.0746 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 17.00 Put | 5,592 | 47.9749 | 42.1103 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.00 Call | 570 | 328.7944 | 307.4099 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.25 Call | 5,000 | 266.2234 | 245.3909 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.64 Call | 21,000 | 190.9790 | 171.7158 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>57,162</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>881 214.00</i> | <i>198 252 206.43</i> |
| Total | | | 96,691 | | | | | 9,600.00 | 180,578,500.00 | 5 385 356.00 | 65 789 992 855.03 |

| <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 | ZAJY | Future | 3,826 | 0.1009 | 0.1000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAJY | Future | 15,106 | 0.1025 | 0.1016 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>18,932</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>637 064.00</u> | <u>6 522 976 688.20</u> |
| | | Total | 18,932 | | | | | 0.00 | 0.00 | 637 064.00 | 6 522 976 688.20 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAKS | Future | 8 | 0.1280 | 0.1284 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>8</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>51.00</u> | <u>648 570.00</u> |
| | | Total | 8 | | | | | 0.00 | 0.00 | 51.00 | 648 570.00 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZANN | Future | 332 | 0.0619 | 0.0641 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZANN | Future | 56,554 | 0.0537 | 0.0560 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>56,886</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>170 645.00</u> | <u>1 073 030 100.00</u> |
| | | Total | 56,886 | | | | | 0.00 | 0.00 | 170 645.00 | 1 073 030 100.00 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAUM | Future | 1,482 | 11.8047 | 11.8507 | 11.8947 | 11.8943 | 10 | 11,894,420.00 | | |
| Jun 2015 | ZAUM | Future | 98 | 11.9866 | 12.0288 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUM | Future | 25 | 12.1865 | 12.2246 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,605</u> | | | | | <u>10.00</u> | <u>11,894,420.00</u> | <u>79 202.00</u> | <u>75 877 382 480.00</u> |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAUM | 11.28 Call | 420 | 62710.3278 | 64812.8682 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>420</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 103.00</u> | <u>137 198 464.38</u> |
| | | Total | 2,025 | | | | | 10.00 | 11,894,420.00 | 83 305.00 | 76 014 580 944.38 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAUS | Future | 1,189,964 | 11.8047 | 11.8507 | 11.9334 | 11.7989 | 149,691 | 1,782,987,866.40 | | |
| Jun 2015 | ZAUS | Future | 88,811 | 11.9866 | 12.0288 | 12.1045 | 12.1045 | 2,040 | 24,660,180.00 | | |
| Sep 2015 | ZAUS | Future | 26,064 | 12.1865 | 12.2246 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | Future | 35,832 | 12.3794 | 12.4106 | 12.4614 | 12.4500 | 500 | 6,228,470.00 | | |
| | | | <u>1,340,671</u> | | | | | <u>152,231.00</u> | <u>1,813,876,516.40</u> | <u>76 655 820.00</u> | <u>727 095 456 294.40</u> |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAUS | 10.10 Put | 69,965 | 5.1111 | 3.9483 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.32 Put | 24,155 | 6.9639 | 5.3773 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.51 Put | 23,800 | 9.2629 | 7.1531 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.70 Put | 50,000 | 15.9111 | 10.9695 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.75 Put | 5,000 | 19.2269 | 13.3558 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.79 Put | 1,112 | 22.2655 | 15.5654 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.80 Put | 9,300 | 23.0830 | 16.1635 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.90 Put | 46,165 | 32.6564 | 23.2647 | 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 | 11.00 Call | 25,000 | 849.8207 | 883.4457 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.25 Call | 10,000 | 648.5580 | 670.9430 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.30 Put | 12,500 | 108.3694 | 82.4960 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.40 Call | 150 | 546.1831 | 561.8241 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.42 Put | 500 | 148.7678 | 117.5241 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.46 Put | 14,000 | 164.0028 | 131.0078 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.54 Call | 9,300 | 461.8308 | 471.4404 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.55 Call | 500 | 456.2191 | 465.4176 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.55 Put | 200 | 201.5191 | 164.7176 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.60 Call | 250 | 428.9777 | 436.1670 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.61 Put | 1,070 | 228.9917 | 189.7900 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.72 Put | 7,500 | 284.3432 | 241.0894 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.85 Call | 500 | 313.7945 | 311.0164 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.91 Put | 7,500 | 397.3445 | 0.0000 | 0.0000 | 0.0000 | 7,500 | 2,699,100.00 | | |
| Mar 2015 | ZAUS | 11.99 Call | 1,070 | 265.4960 | 260.4123 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.00 Call | 5,000 | 262.3631 | 257.1495 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.00 Put | 598 | 457.6631 | 406.4495 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.50 Call | 10,000 | 148.2756 | 140.4370 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.50 Put | 300 | 843.5756 | 789.7370 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.58 Call | 50,000 | 136.1617 | 128.3921 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.61 Call | 23,800 | 131.9382 | 124.2118 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.82 Call | 10,000 | 106.5656 | 99.3288 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 13.05 Call | 24,155 | 85.2847 | 79.0810 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 14.20 Call | 46,165 | 32.5483 | 28.6994 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.73 Put | 22,850 | 57.3856 | 42.8416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.75 Put | 10,000 | 59.1472 | 44.1139 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.80 Put | 9,100 | 63.7796 | 47.4637 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.98 Put | 22,320 | 91.6879 | 67.5699 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.00 Put | 75,000 | 95.2866 | 70.4460 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.30 Put | 3,000 | 162.9389 | 126.2980 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.40 Put | 8,300 | 191.7208 | 150.9034 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.45 Put | 2,500 | 211.3316 | 164.4685 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.50 Put | 4,750 | 232.0166 | 183.3122 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.60 Call | 500 | 663.1573 | 653.2864 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.80 Call | 500 | 564.4124 | 549.1099 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.56 Call | 1,750 | 317.7849 | 296.8192 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.63 Call | 9,100 | 302.6640 | 282.0439 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.00 Call | 70,000 | 236.7012 | 217.8305 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.22 Call | 22,850 | 206.5753 | 189.1636 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.46 Call | 22,320 | 178.3979 | 162.4836 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 65.0825 | 50.7586 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.60 Call | 13,700 | 1655.4449 | 1678.4730 | 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 | 10.98 Put | 24,142 | 116.5498 | 93.0315 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Call | 33,750 | 1306.2044 | 1320.2509 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Put | 34,545 | 119.7044 | 95.6509 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.29 Put | 50,000 | 190.7460 | 154.9664 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.54 Put | 50,000 | 271.0847 | 0.0000 | 0.0000 | 0.0000 | 50,000 | 12,380,500.00 | | |
| Sep 2015 | ZAUS | 12.00 Call | 13,700 | 689.1198 | 669.1304 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.50 Call | 33,750 | 516.5288 | 494.0040 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 385.4744 | 365.0756 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.00 Call | 85,000 | 251.7898 | 236.7653 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.30 Call | 50,000 | 223.7203 | 0.0000 | 0.0000 | 0.0000 | 150,000 | 37,628,000.00 | | |
| Sep 2015 | ZAUS | 14.58 Call | 22,320 | 202.0603 | 189.5418 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 1561.6821 | 1566.6365 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 132.2821 | 106.0365 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.00 Call | 1,177 | 1519.1791 | 1523.1210 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.20 Call | 40,051 | 1356.8417 | 1356.0314 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.40 Call | 1,197 | 1215.3024 | 1207.9127 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.00 Call | 1,197 | 556.2205 | 528.1367 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.10 Call | 13,248 | 533.8232 | 505.9844 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.20 Call | 677 | 512.8318 | 485.3048 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.44 Call | 40,051 | 467.6642 | 441.0731 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,334,040</u> | | | | | <u>207,500.00</u> | <u>52,707,600.00</u> | <u>15 002 169.00</u> | <u>3 829 989 316.97</u> |
| | | Total | 2,674,711 | | | | | 359,731.00 | 1,866,584,116.40 | 91 657 989.00 | 730 925 445 611.37 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAZW | Future | 12 | 1.7973 | 1.7896 | 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 | 12 | | | | | 0.00 | 0.00 | 51.00 | 451 622.00 |
| | Grand Total | | 3,420,828 | | | | | 372,328.00 | 2 080 179 716.20 | 123,712,880 | 1,032,454,508,311.01 |