



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-April-2014

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|--------------|---------------|-----------|------------|--------|--------|--------------|---------------------|-------------------|--------------------------|
| Future | | | | | | | | | | | |
| Dec 2014 | CAFC | Future | 1,942 | (73.7019) | (130.4048) | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,942</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3 028.00</u> | <u>-439 577.64</u> |
| | | Total | 1,942 | | | | | 0.00 | 0.00 | 3 028.00 | -439 577.64 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFE | Future | 26,600 | 702.7975 | 768.5627 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>26,600</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>26 600.00</u> | <u>17 657 226.30</u> |
| | | Total | 26,600 | | | | | 0.00 | 0.00 | 26 600.00 | 17 657 226.30 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFH | Future | 3,784 | 773.6828 | 842.7007 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>3,784</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>0.00</u> | <u>0.00</u> |
| | | Total | 3,784 | | | | | 0.00 | 0.00 | 0.00 | 0.00 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFJ | Future | 4,362 | 99.7329 | 210.7238 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>4,362</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>9 102.00</u> | <u>780 961.90</u> |
| | | Total | 4,362 | | | | | 0.00 | 0.00 | 9 102.00 | 780 961.90 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFK | Future | 1,871 | 664.8835 | 731.1280 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,871</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>5 561.00</u> | <u>4 043 048.12</u> |
| | | Total | 1,871 | | | | | 0.00 | 0.00 | 5 561.00 | 4 043 048.12 |
| Future | | | | | | | | | | | |
| Sep 2014 | CAFM | Future | 5,000 | 91.8897 | 102.0414 | 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>725 000.00</u> |
| | | Total | 5,000 | | | | | 0.00 | 0.00 | 5 000.00 | 725 000.00 |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Future | | | | | | | | | | | |
| Apr 2014 | CAFO | Future | 7,000 | 46.3535 | 48.4914 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>7,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>7 000.00</u> | <u>322 700.00</u> |
| | | Total | 7,000 | | | | | 0.00 | 0.00 | 7 000.00 | 322 700.00 |
| Future | | | | | | | | | | | |
| Apr 2014 | CAFP | Future | 5 | 736.1791 | 2371.6147 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>5</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>5.00</u> | <u>130 000.00</u> |
| | | Total | 5 | | | | | 0.00 | 0.00 | 5.00 | 130 000.00 |
| Option | | | | | | | | | | | |
| Jan 2015 | DAGB | 18.22 Put | 9,605 | 913.9728 | 930.1333 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.50 Put | 4,700 | 1085.2480 | 1102.2748 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.63 Put | 4,697 | 1169.3505 | 1186.6492 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.04 Call | 9,605 | 333.0637 | 337.5502 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.70 Call | 4,700 | 261.7996 | 266.1483 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.72 Call | 4,697 | 259.9473 | 264.2922 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>38,004</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>9 605.00</u> | <u>6 218 373.05</u> |
| | | Total | 38,004 | | | | | 0.00 | 0.00 | 9 605.00 | 6 218 373.05 |
| Option | | | | | | | | | | | |
| Apr 2014 | DAUM | 10.58 Put | 50 | 7264.5812 | 8818.0006 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>50</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>150.00</u> | <u>925 000.00</u> |
| | | Total | 50 | | | | | 0.00 | 0.00 | 150.00 | 925 000.00 |
| Future | | | | | | | | | | | |
| May 2014 | DAUS | Future | 10,150 | 10.5940 | 10.6009 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>10,150</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 060 151.00</u> | <u>18 881 288 648.70</u> |
| Option | | | | | | | | | | | |
| Apr 2014 | DAUS | 10.77 Call | 3,000 | 0.4689 | 5.5817 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2014 | DAUS | 11.05 Call | 3,000 | 0.0112 | 0.5060 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2014 | DAUS | 8.30 Put | 6,000 | 0.0009 | 0.0011 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2014 | DAUS | 9.94 Call | 6,000 | 606.3696 | 613.7648 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2014 | DAUS | 10.80 Put | 500 | 298.4638 | 299.6374 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2014 | DAUS | 12.00 Call | 500 | 0.4377 | 0.5510 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2014 | DAUS | 10.57 Call | 10,000 | 119.2601 | 129.5628 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 8.30 Put | 5,500 | 0.1729 | 0.2169 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.14 Call | 5,500 | 496.0588 | 505.1646 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.80 Put | 500 | 333.7958 | 333.9463 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 12.20 Call | 500 | 5.5948 | 6.3604 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 8.30 Put | 4,700 | 0.7852 | 1.0308 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Jun 2014 | DAUS | 10.82 Call | 4,700 | 203.5888 | 210.6447 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 10.80 Put | 500 | 362.8073 | 362.9284 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 12.40 Call | 500 | 25.8002 | 27.2893 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 8.30 Put | 4,700 | 2.2019 | 2.6893 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.82 Call | 4,700 | 281.7034 | 288.3736 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.80 Put | 500 | 385.9025 | 385.5035 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 11.10 Put | 201 | 595.4783 | 593.8874 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 12.09 Call | 201 | 68.1933 | 70.7190 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 12.62 Call | 500 | 42.4899 | 44.1434 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.33 Put | 19,547 | 173.4884 | 173.9044 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 12.07 Call | 19,547 | 99.2810 | 101.8011 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.80 Put | 500 | 403.8571 | 402.5538 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 12.83 Call | 500 | 59.0462 | 60.5345 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 8.30 Put | 5,000 | 4.1830 | 4.5093 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.96 Call | 5,000 | 307.9754 | 312.7653 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.80 Put | 500 | 417.6864 | 415.6107 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 13.10 Call | 500 | 78.0150 | 79.2241 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 8.30 Put | 5,000 | 5.5816 | 5.9118 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.96 Call | 5,000 | 377.1464 | 381.2425 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 8.30 Put | 5,000 | 7.1724 | 7.4646 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 10.80 Put | 500 | 432.7944 | 430.8730 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.25 Call | 5,000 | 351.9526 | 355.5690 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 13.33 Call | 500 | 100.0267 | 101.3347 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.16 Put | 3,882 | 162.5098 | 162.6670 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.91 Call | 3,882 | 224.6487 | 227.1303 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.80 Put | 500 | 442.2337 | 440.7071 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 13.61 Call | 500 | 120.0437 | 123.8425 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 8.30 Put | 5,000 | 10.4081 | 10.6597 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.25 Call | 5,000 | 413.2498 | 417.1107 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 10.80 Put | 500 | 448.0686 | 445.9684 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 13.80 Call | 500 | 137.4096 | 136.3453 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 10.80 Put | 300 | 459.7348 | 457.6865 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 14.27 Call | 300 | 172.3468 | 173.6824 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 10.80 Put | 300 | 465.8650 | 462.7565 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 14.50 Call | 300 | 190.6441 | 191.9581 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 10.80 Put | 300 | 470.1608 | 465.8227 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 14.85 Call | 300 | 185.2135 | 186.3272 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 474.9969 | 470.5056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 192.6050 | 193.3106 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 478.6148 | 474.4804 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 190.0869 | 190.4603 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 482.4905 | 478.5594 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Jun 2015 | DAUS | 15.88 Call | 300 | 182.3433 | 182.3919 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 485.8912 | 483.2713 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 193.2573 | 195.0115 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 487.4800 | 484.2690 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 191.5986 | 191.0200 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 488.3541 | 485.3816 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 199.1236 | 198.1169 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 488.9934 | 486.3038 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 210.0020 | 208.7782 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 484.8931 | 486.1261 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 149.8335 | 201.4971 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 487.4660 | 485.1260 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 191.5564 | 189.8131 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>161,260</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3 267 535.00</u> | <u>194 222 142.56</u> |
| | Total | | 171,410 | | | | | 0.00 | 0.00 | 5 327 686.00 | 19 075 510 791.26 |
| Future | | | | | | | | | | | |
| Jun 2014 | EUUS | Future | 680 | 1.3740 | 1.3686 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | EUUS | Future | 125 | 1.3739 | 1.3685 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>805</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>10 031.00</u> | <u>138 175 673.00</u> |
| | Total | | 805 | | | | | 0.00 | 0.00 | 10 031.00 | 138 175 673.00 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAAD | Future | 10,906 | 9.8025 | 9.8404 | 9.8147 | 9.8147 | 2 | 19,629.40 | | |
| Sep 2014 | ZAAD | Future | 10,898 | 9.8943 | 9.9320 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | Future | 300 | 9.9876 | 10.0253 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>22,104</u> | | | | | <u>2.00</u> | <u>19,629.40</u> | <u>2 242 978.00</u> | <u>17 259 545 009.50</u> |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAAD | 9.20 Put | 201 | 22.1301 | 22.5351 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAAD | 9.70 Call | 201 | 244.3486 | 271.0209 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAAD | 10.70 Call | 201 | 16.2471 | 19.0488 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 9.45 Put | 201 | 189.2282 | 178.7940 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.05 Call | 201 | 390.7214 | 407.4569 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.75 Call | 201 | 180.1776 | 188.1543 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,206</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3 113.00</u> | <u>533 249.65</u> |
| | Total | | 23,310 | | | | | 2.00 | 19,629.40 | 2 246 091.00 | 17 260 078 259.15 |
| Future | | | | | | | | | | | |
| Sep 2014 | ZACA | Future | 75 | 9.7945 | 9.8041 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>75</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>27 276.00</u> | <u>206 793 785.60</u> |
| | Total | | 75 | | | | | 0.00 | 0.00 | 27 276.00 | 206 793 785.60 |

| <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> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Future | | | | | | | | | | | |
| Jun 2014 | ZAEU | Future | 80,129 | 14.5982 | 14.5503 | 14.6655 | 14.5941 | 5,611 | 82,164,544.00 | | |
| Sep 2014 | ZAEU | Future | 11,837 | 14.8283 | 14.7795 | 14.8305 | 14.8280 | 510 | 7,568,530.00 | | |
| Dec 2014 | ZAEU | Future | 5,970 | 15.0601 | 15.0106 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>97,936</u> | | | | | <u>6,121.00</u> | <u>89,733,074.00</u> | <u>4 721 565.00</u> | <u>56 905 043 049.30</u> |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAEU | 13.80 Put | 27,500 | 50.1556 | 58.4621 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 13.85 Put | 8,800 | 56.2416 | 67.3197 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 14.15 Put | 8,800 | 124.5067 | 142.7456 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 14.40 Put | 10,000 | 214.0761 | 238.7607 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 14.85 Put | 5,000 | 469.4538 | 507.1310 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 16.35 Call | 4,200 | 28.8354 | 29.5402 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 16.40 Call | 12,500 | 26.6076 | 27.5246 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAEU | 14.30 Put | 650 | 276.0351 | 295.4198 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAEU | 14.33 Put | 800 | 288.0091 | 307.8351 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAEU | 16.34 Call | 800 | 180.5698 | 174.4023 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>79,050</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 065 488.00</u> | <u>290 039 437.36</u> |
| | | Total | 176,986 | | | | | 6,121.00 | 89,733,074.00 | 6 787 053.00 | 57 195 082 486.66 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAFR | Future | 2,720 | 11.9692 | 11.9054 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAFR | Future | 125 | 12.6011 | 12.5348 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,845</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>387 347.00</u> | <u>3 385 355 825.00</u> |
| | | Total | 2,845 | | | | | 0.00 | 0.00 | 387 347.00 | 3 385 355 825.00 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAGB | Future | 37,284 | 17.6401 | 17.6271 | 17.7097 | 17.6539 | 1,122 | 19,839,565.50 | | |
| Sep 2014 | ZAGB | Future | 6,996 | 17.9065 | 17.8935 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | Future | 7,010 | 18.1720 | 18.1583 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>51,290</u> | | | | | <u>1,122.00</u> | <u>19,839,565.50</u> | <u>3 575 174.00</u> | <u>48 902 225 301.30</u> |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAGB | 15.00 Put | 1,123 | 6.4922 | 6.5158 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.50 Put | 1,123 | 51.3975 | 48.9258 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.65 Put | 18,000 | 65.4860 | 61.1247 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.88 Put | 50 | 103.2588 | 100.9631 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 17.20 Put | 7,500 | 194.4698 | 193.2177 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 17.90 Put | 4,000 | 547.3684 | 552.9596 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 18.45 Put | 400 | 957.6420 | 967.4088 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 19.55 Call | 5,667 | 32.1170 | 33.7190 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 19.80 Call | 12,000 | 25.0917 | 26.2500 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 18.50 Put | 500 | 1076.6998 | 1093.1941 | 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 |
|---------------|---------------|--------------|----------------|------------|------------|---------|---------|-----------------|----------------------|-------------------|--------------------------|
| | | | 50,363 | | | | | 0.00 | 0.00 | 522 086.00 | 151 911 355.90 |
| | | Total | 101,653 | | | | | 1,122.00 | 19,839,565.50 | 4 097 260.00 | 49 054 136 657.20 |
| Future | | | | | | | | | | | |
| | Jun 2014 ZAJY | Future | 15,594 | 0.1030 | 0.1026 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAJY | Future | 50 | 0.1084 | 0.1080 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 15,644 | | | | | 0.00 | 0.00 | 530 095.00 | 5 430 571 129.70 |
| | | Total | 15,644 | | | | | 0.00 | 0.00 | 530 095.00 | 5 430 571 129.70 |
| Future | | | | | | | | | | | |
| | Jun 2014 ZAUM | Future | 1,306 | 10.6244 | 10.6313 | 10.6735 | 10.6600 | 20 | 21,340,250.00 | | |
| | Sep 2014 ZAUM | Future | 109 | 10.7931 | 10.7999 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2014 ZAUM | Future | 31 | 10.9615 | 10.9684 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,446 | | | | | 20.00 | 21,340,250.00 | 58 001.00 | 52 774 653 630.00 |
| Option | | | | | | | | | | | |
| | Jun 2014 ZAUM | 10.93 Put | 250 | 44332.5343 | 44252.6796 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 250 | | | | | 0.00 | 0.00 | 2 883.00 | 85 303 924.38 |
| | | Total | 1,696 | | | | | 20.00 | 21,340,250.00 | 60 884.00 | 52 859 957 554.38 |
| Future | | | | | | | | | | | |
| | Jun 2014 ZAUS | Future | 1,269,682 | 10.6244 | 10.6313 | 10.6870 | 10.6326 | 37,607 | 400,508,694.30 | | |
| | Sep 2014 ZAUS | Future | 47,344 | 10.7931 | 10.7999 | 10.8368 | 10.8193 | 2,568 | 27,790,584.00 | | |
| | Dec 2014 ZAUS | Future | 32,271 | 10.9615 | 10.9684 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAUS | Future | 350 | 11.1529 | 11.1604 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,349,647 | | | | | 40,175.00 | 428,299,278.30 | 59 489 136.00 | 536 955 789 422.10 |
| Option | | | | | | | | | | | |
| | Jun 2014 ZAUS | 8.64 Put | 24,582 | 0.9667 | 1.1422 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 8.78 Put | 15,489 | 1.2491 | 1.4651 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 8.80 Put | 920 | 1.2964 | 1.5190 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 9.75 Put | 250 | 13.6479 | 14.7939 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 9.78 Put | 920 | 15.3337 | 16.5519 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 9.97 Put | 24,582 | 30.8666 | 32.5365 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 10.00 Put | 15,000 | 34.2644 | 35.9982 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 10.01 Put | 50 | 35.4654 | 37.2191 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 10.13 Put | 15,489 | 55.4764 | 57.4567 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 10.15 Put | 47,500 | 59.7338 | 61.7416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 10.50 Put | 15,000 | 175.3585 | 176.9185 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 10.57 Put | 11,250 | 208.5063 | 209.7563 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 10.63 Put | 11,250 | 240.9821 | 241.9360 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 10.65 Put | 2,350 | 252.8100 | 253.6615 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2014 ZAUS | 10.90 Put | 7,000 | 420.9406 | 420.3268 | 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 2014 | ZAUS | 10.95 Call | 5,000 | 132.8746 | 138.8536 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.00 Call | 19,500 | 121.4993 | 127.1717 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.00 Put | 5,000 | 497.0993 | 495.8717 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.01 Call | 50 | 119.3470 | 124.9583 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.01 Put | 50 | 504.9470 | 503.6583 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.02 Call | 5,000 | 117.2358 | 122.7845 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.10 Call | 6,000 | 101.6773 | 106.7511 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.12 Call | 2,000 | 98.1375 | 103.0963 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.13 Call | 2,000 | 96.4167 | 101.3179 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.18 Call | 2,000 | 88.4979 | 93.1277 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.20 Call | 15,000 | 85.5907 | 90.1174 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.50 Call | 2,500 | 52.8944 | 56.0833 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.50 Put | 600 | 928.4944 | 924.7833 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.60 Call | 250 | 45.4651 | 48.2962 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.00 Call | 46,682 | 24.6087 | 26.4234 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.00 Put | 1,000 | 1400.2087 | 1395.1234 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.05 Call | 21,000 | 22.8714 | 24.5897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.24 Call | 15,489 | 17.4787 | 18.8812 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.80 Put | 920 | 10.4111 | 11.0952 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.88 Put | 26,804 | 12.0713 | 12.7979 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.90 Put | 15,296 | 12.5241 | 13.2615 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 9.00 Put | 35,000 | 15.0439 | 15.8315 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 9.78 Put | 920 | 62.2861 | 63.0585 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.00 Put | 35,000 | 98.5519 | 99.1330 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.19 Put | 2,870 | 141.4790 | 141.7176 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.21 Put | 15,296 | 146.7053 | 146.8960 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.23 Put | 23,934 | 152.0715 | 152.2146 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.38 Put | 250 | 205.6539 | 205.4070 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.50 Put | 10,000 | 256.8481 | 256.2308 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.55 Put | 10,000 | 280.0827 | 279.2947 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.51 Call | 250 | 207.6913 | 210.9567 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.00 Call | 42,500 | 137.4180 | 139.8640 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.27 Call | 10,000 | 111.4316 | 113.4939 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.35 Call | 23,934 | 105.0144 | 106.9774 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.39 Call | 2,870 | 101.9951 | 103.9115 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.44 Call | 15,296 | 98.3877 | 100.2474 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.75 Call | 10,000 | 79.5896 | 81.1363 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.09 Put | 1,402 | 32.6201 | 33.5076 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.44 Put | 13,326 | 58.0922 | 59.2955 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.78 Put | 41,000 | 97.6667 | 99.1473 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.88 Put | 79,241 | 113.9968 | 114.4782 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.00 Put | 17,500 | 139.5986 | 139.5920 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|--------------------|-----------------|------------|-------------------------|------------|-----------------|-------------|------------|-------------------------|------------------------------|-----------------------------|----------------------------------|
| Dec 2014 | ZAUS | 10.38 Put | 500 | 247.4909 | 248.6071 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.55 Put | 900 | 320.2188 | 318.3013 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.70 Put | 1,902 | 394.1762 | 392.2295 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.82 Put | 41,000 | 458.8906 | 456.9341 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.93 Put | 79,241 | 522.3161 | 520.3523 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Put | 42,500 | 565.1144 | 562.6481 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.10 Put | 4,955 | 629.0179 | 626.3906 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.11 Put | 7,471 | 635.5648 | 632.9201 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.20 Put | 250 | 695.6824 | 692.8944 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.01 Call | 500 | 268.7616 | 271.5356 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.29 Call | 1,402 | 227.1885 | 229.7366 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.00 Call | 47,455 | 154.8331 | 156.5424 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.06 Call | 7,471 | 150.3388 | 151.9900 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.24 Call | 41,000 | 142.1100 | 141.3195 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.26 Call | 79,241 | 141.7258 | 140.9328 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 14.84 Call | 900 | 88.8991 | 91.4595 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.10 Put | 46,165 | 196.3038 | 194.9172 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.90 Put | 46,165 | 522.8420 | 518.9382 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 14.20 Call | 46,165 | 211.9100 | 213.2760 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,269,545</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>9 835 689.00</u> | <u>2 773 628 126.29</u> |
| | Total | | <u>2,619,192</u> | | | | | <u>40,175.00</u> | <u>428,299,278.30</u> | <u>69 324 825.00</u> | <u>539 729 417 548.39</u> |
| Grand Total | | | <u>3,202,234</u> | | | | | <u>47,440.00</u> | <u>559 231 797.20</u> | <u>95,236,616</u> | <u>774,669,701,274.20</u> |