



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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 | (71.7322) | (50.9398) | 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 | 710.3096 | 680.7917 | 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 | 782.6869 | 751.1462 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>3,784</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>803.00</u> | <u>621 267.29</u> |
| | | Total | 3,784 | | | | | 0.00 | 0.00 | 803.00 | 621 267.29 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFJ | Future | 4,362 | 141.5751 | 128.1574 | 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 | 670.0448 | 641.6290 | 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 | 98.4209 | 90.0467 | 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 | 49.4684 | 42.5895 | 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 | CAFR | Future | 3,000 | 56.7044 | 44.4200 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>3,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3 000.00</u> | <u>127 200.00</u> |
| | | Total | 3,000 | | | | | 0.00 | 0.00 | 3 000.00 | 127 200.00 |
| Option | | | | | | | | | | | |
| Jan 2015 | DAGB | 18.22 Put | 9,605 | 752.1681 | 816.5244 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.50 Put | 4,700 | 908.7482 | 979.3875 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.63 Put | 4,697 | 987.0934 | 1060.7053 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.04 Call | 9,605 | 354.9695 | 341.8540 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.70 Call | 4,700 | 276.9791 | 267.9835 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.72 Call | 4,697 | 274.9567 | 266.0696 | 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 |
| Future | | | | | | | | | | | |
| Apr 2014 | DAUS | Future | 0 | 10.5434 | 10.4916 | 0.0000 | 0.0000 | 1,500 | 15,815,100.00 | | |
| May 2014 | DAUS | Future | 10,150 | 10.6004 | 10.5423 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | Future | 1,329 | 10.7683 | 10.7084 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | Future | 669 | 10.8257 | 10.7642 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>12,148</u> | | | | | <u>1,500.00</u> | <u>15,815,100.00</u> | <u>2 063 649.00</u> | <u>18 918 649 148.70</u> |
| Option | | | | | | | | | | | |
| Apr 2014 | DAUS | 8.30 Put | 6,000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2014 | DAUS | 9.94 Call | 6,000 | 610.1257 | 554.6841 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2014 | DAUS | 10.80 Put | 500 | 253.6092 | 311.4807 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2014 | DAUS | 12.00 Call | 500 | 0.0098 | 0.0069 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2014 | DAUS | 10.57 Call | 10,000 | 53.4303 | 53.4042 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.54 Call | 1,500 | 105.0298 | 0.0000 | 0.0000 | 0.0000 | 1,500 | 154,500.00 | | |
| May 2014 | DAUS | 10.87 Call | 1,500 | 17.9042 | 0.0000 | 0.0000 | 0.0000 | 1,500 | 15,000.00 | | |
| May 2014 | DAUS | 10.10 Call | 1,000 | 483.3652 | 434.2162 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.40 Call | 1,000 | 227.8617 | 200.0699 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.90 Call | 1,500 | 32.5903 | 32.7158 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 8.30 Put | 5,500 | 0.0175 | 0.0141 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.14 Call | 5,500 | 481.9449 | 437.4416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.80 Put | 500 | 291.9815 | 342.8544 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 12.20 Call | 500 | 2.0164 | 2.0897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 8.30 Put | 4,700 | 0.3351 | 0.5640 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Jun 2014 | DAUS | 10.82 Call | 4,700 | 168.1929 | 156.4593 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 10.80 Put | 500 | 330.1183 | 374.9508 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 12.40 Call | 500 | 14.7969 | 14.8883 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 8.30 Put | 4,700 | 1.2633 | 1.8638 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.82 Call | 4,700 | 250.5350 | 236.0642 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.80 Put | 500 | 347.8752 | 391.1841 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 11.10 Put | 201 | 559.1122 | 608.5783 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 12.09 Call | 201 | 51.7089 | 50.0434 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 12.62 Call | 500 | 30.6471 | 30.0424 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.33 Put | 19,547 | 145.7696 | 172.2509 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 12.07 Call | 19,547 | 81.2589 | 77.8218 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.80 Put | 500 | 367.0808 | 408.2456 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 12.83 Call | 500 | 46.5799 | 45.1487 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 8.30 Put | 5,000 | 2.9257 | 3.9570 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.96 Call | 5,000 | 280.9536 | 265.4191 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.80 Put | 500 | 382.1358 | 420.9611 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 13.10 Call | 500 | 64.8680 | 62.5895 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 8.30 Put | 5,000 | 4.4866 | 5.6211 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.96 Call | 5,000 | 353.4846 | 334.0918 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 8.30 Put | 5,000 | 5.9304 | 7.2874 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 10.80 Put | 500 | 396.5462 | 434.2539 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.25 Call | 5,000 | 327.4324 | 310.8570 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 13.33 Call | 500 | 86.1547 | 83.2053 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.16 Put | 3,882 | 139.5794 | 160.8542 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.91 Call | 3,882 | 203.0736 | 193.7577 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.80 Put | 500 | 407.6072 | 444.1784 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 13.61 Call | 500 | 105.9245 | 102.3084 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 8.30 Put | 5,000 | 7.4972 | 9.5121 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.25 Call | 5,000 | 391.2987 | 372.3084 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 10.80 Put | 500 | 413.9879 | 449.8660 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 13.80 Call | 500 | 120.6833 | 116.5682 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 10.80 Put | 300 | 424.4975 | 459.7623 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 14.27 Call | 300 | 154.3219 | 149.4511 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 10.80 Put | 300 | 431.4857 | 466.6416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 14.50 Call | 300 | 176.1484 | 171.0143 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 10.80 Put | 300 | 435.6370 | 469.7137 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 14.85 Call | 300 | 172.0106 | 174.0787 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 438.8707 | 474.6390 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 181.6710 | 175.1323 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 445.0128 | 477.5381 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 176.0824 | 174.7424 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 450.4741 | 482.3552 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Jun 2015 | DAUS | 15.88 Call | 300 | 167.6918 | 165.3230 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 456.5947 | 487.0056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 179.0007 | 177.5264 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 458.7468 | 487.9353 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 174.4770 | 173.8670 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 461.1855 | 489.0290 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 180.4319 | 180.8178 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 463.2821 | 489.9051 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 189.6642 | 190.8636 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 463.8593 | 489.8570 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 180.2453 | 184.3809 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 464.2751 | 488.3859 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 170.4463 | 175.0914 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>161,760</u> | | | | | <u>3,000.00</u> | <u>169,500.00</u> | <u>3 280 535.00</u> | <u>195 760 392.56</u> |
| | Total | | 173,908 | | | | | 4,500.00 | 15,984,600.00 | 5 344 184.00 | 19 114 409 541.26 |
| Future | | | | | | | | | | | |
| Jun 2014 | EUUS | Future | 680 | 1.3792 | 1.3838 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | EUUS | Future | 125 | 1.3790 | 1.3836 | 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 | 10,146 | 9.9138 | 9.8351 | 9.9328 | 9.9132 | 2,000 | 19,846,000.00 | | |
| Sep 2014 | ZAAD | Future | 9,480 | 10.0166 | 9.9359 | 0.0000 | 0.0000 | 738 | 7,396,605.00 | | |
| Dec 2014 | ZAAD | Future | 350 | 10.1149 | 10.0315 | 10.1362 | 10.1301 | 900 | 9,119,990.00 | | |
| | | | <u>19,976</u> | | | | | <u>3,638.00</u> | <u>36,362,595.00</u> | <u>2 251 322.00</u> | <u>17 342 497 279.70</u> |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAAD | 9.20 Put | 201 | 5.6390 | 19.5909 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAAD | 9.70 Call | 201 | 277.8838 | 252.3877 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAAD | 10.70 Call | 201 | 10.9352 | 13.0669 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 9.45 Put | 201 | 164.1225 | 172.0681 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.05 Call | 201 | 461.1515 | 401.0831 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.75 Call | 201 | 217.5270 | 179.0424 | 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 | | 21,182 | | | | | 3,638.00 | 36,362,595.00 | 2 254 435.00 | 17 343 030 529.35 |
| Future | | | | | | | | | | | |
| Sep 2014 | ZACA | Future | 100 | 9.7542 | 9.7441 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>100</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>27 301.00</u> | <u>207 037 535.60</u> |
| | Total | | 100 | | | | | 0.00 | 0.00 | 27 301.00 | 207 037 535.60 |

| <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 | 80,517 | 14.6534 | 14.6210 | 14.7243 | 14.6649 | 4,075 | 59,887,716.50 | | |
| Sep 2014 | ZAEU | Future | 11,923 | 14.8994 | 14.8646 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAEU | Future | 5,810 | 15.1378 | 15.0991 | 15.2002 | 15.1930 | 1,000 | 15,196,280.00 | | |
| Mar 2015 | ZAEU | Future | 100 | 15.4065 | 15.3670 | 15.4558 | 15.4554 | 100 | 1,545,558.00 | | |
| | | | <u>98,350</u> | | | | | <u>5,175.00</u> | <u>76,629,554.50</u> | <u>4 742 121.00</u> | <u>57 206 992 798.60</u> |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAEU | 13.80 Put | 27,500 | 20.5531 | 34.5052 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 13.85 Put | 14,800 | 22.5300 | 38.1873 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 14.15 Put | 8,800 | 65.7805 | 88.5547 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 14.40 Put | 8,800 | 140.8549 | 170.5926 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 14.45 Call | 1,000 | 363.9688 | 362.3848 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 14.85 Put | 5,000 | 380.2109 | 414.7687 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 16.35 Call | 4,200 | 11.8532 | 13.5226 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 16.40 Call | 12,500 | 10.9396 | 12.4988 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAEU | 14.30 Put | 650 | 209.9055 | 237.6380 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAEU | 14.33 Put | 800 | 220.6717 | 248.9071 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAEU | 16.34 Call | 800 | 148.8604 | 149.2521 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>84,850</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 074 688.00</u> | <u>291 255 837.36</u> |
| | | Total | 183,200 | | | | | 5,175.00 | 76,629,554.50 | 6 816 809.00 | 57 498 248 635.96 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAFR | Future | 2,720 | 12.0016 | 12.0023 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAFR | Future | 100 | 12.6572 | 12.6530 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,820</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>387 372.00</u> | <u>3 385 670 825.00</u> |
| | | Total | 2,820 | | | | | 0.00 | 0.00 | 387 372.00 | 3 385 670 825.00 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAGB | Future | 38,867 | 17.8607 | 17.7587 | 17.9135 | 17.8574 | 3,169 | 56,687,058.00 | | |
| Sep 2014 | ZAGB | Future | 6,996 | 18.1496 | 18.0433 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | Future | 7,010 | 18.4258 | 18.3134 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>52,873</u> | | | | | <u>3,169.00</u> | <u>56,687,058.00</u> | <u>3 617 504.00</u> | <u>49 652 746 582.90</u> |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAGB | 15.00 Put | 1,123 | 1.1600 | 2.7487 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.50 Put | 1,123 | 21.6155 | 33.6710 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.65 Put | 18,000 | 26.6691 | 41.9046 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.79 Put | 6,000 | 32.7122 | 51.6554 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.88 Put | 50 | 37.4641 | 59.2399 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 17.20 Put | 7,500 | 80.7204 | 122.4613 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 17.55 Call | 1,000 | 495.2771 | 455.9962 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 17.90 Put | 4,000 | 348.8190 | 430.3723 | 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 | ZAGB | 18.45 Put | 400 | 729.2404 | 827.4429 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 19.55 Call | 5,667 | 24.4703 | 19.7492 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 19.80 Call | 12,000 | 16.9612 | 13.7211 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 18.50 Put | 500 | 887.8000 | 964.6955 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 57,363 | | | | | 0.00 | 0.00 | 530 086.00 | 153 181 255.90 |
| | Total | | 110,236 | | | | | 3,169.00 | 56,687,058.00 | 4 147 590.00 | 49 805 927 838.80 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAJY | Future | 15,594 | 0.1036 | 0.1034 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAJY | Future | 50 | 0.1091 | 0.1089 | 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 | 1,257 | 10.6245 | 10.5662 | 10.6562 | 10.6150 | 157 | 166,931,450.00 | | |
| Sep 2014 | ZAUM | Future | 109 | 10.8046 | 10.7438 | 10.8243 | 10.8236 | 10 | 10,823,950.00 | | |
| Dec 2014 | ZAUM | Future | 31 | 10.9783 | 10.9139 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,397 | | | | | 167.00 | 177,755,400.00 | 58 862.00 | 53 688 951 070.00 |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAUM | 10.93 Put | 250 | 41037.3425 | 46072.4571 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 250 | | | | | 0.00 | 0.00 | 2 883.00 | 85 303 924.38 |
| | Total | | 1,647 | | | | | 167.00 | 177,755,400.00 | 61 745.00 | 53 774 254 994.38 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAUS | Future | 869,768 | 10.6245 | 10.5662 | 10.6638 | 10.6250 | 154,492 | 1,644,682,477.10 | | |
| Sep 2014 | ZAUS | Future | 47,127 | 10.8046 | 10.7438 | 10.8253 | 10.8173 | 1,930 | 20,882,355.00 | | |
| Dec 2014 | ZAUS | Future | 34,133 | 10.9783 | 10.9139 | 11.0035 | 11.0035 | 500 | 5,501,750.00 | | |
| Mar 2015 | ZAUS | Future | 550 | 11.1730 | 11.1071 | 11.1913 | 11.1680 | 400 | 4,471,860.00 | | |
| | | | 951,578 | | | | | 157,322.00 | 1,675,538,442.10 | 60 281 097.00 | 545 341 840 689.80 |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAUS | 8.64 Put | 24,582 | 0.5103 | 0.8313 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 8.78 Put | 15,489 | 0.6991 | 1.1238 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 8.80 Put | 920 | 0.7316 | 1.1739 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.75 Put | 250 | 9.0719 | 13.7449 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.78 Put | 920 | 10.0357 | 15.2226 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.97 Put | 24,582 | 18.9916 | 28.7077 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.00 Put | 15,000 | 20.9941 | 31.6624 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.01 Put | 50 | 21.7065 | 32.7086 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.02 Put | 6,000 | 22.4426 | 33.7868 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.13 Put | 15,489 | 36.0705 | 51.9719 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.15 Put | 47,500 | 39.4164 | 56.2512 | 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 | 10.50 Call | 6,000 | 266.0565 | 242.7520 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.50 Put | 15,000 | 141.5565 | 176.5520 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.57 Put | 11,250 | 173.2473 | 211.7436 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.63 Put | 11,250 | 205.0961 | 246.2869 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.65 Put | 2,350 | 216.8614 | 258.8598 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.67 Put | 100 | 228.9370 | 271.7098 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.75 Put | 201 | 280.1681 | 325.7522 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.90 Put | 7,000 | 387.4109 | 437.1016 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.95 Call | 5,000 | 100.4307 | 92.8955 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.00 Call | 25,000 | 90.1370 | 83.5468 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.00 Put | 5,000 | 465.6370 | 517.3468 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.01 Call | 50 | 88.2110 | 81.7958 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.01 Put | 50 | 473.7110 | 525.5958 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.02 Call | 5,000 | 86.3272 | 80.0812 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.10 Call | 6,000 | 72.6727 | 67.6386 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.12 Call | 2,000 | 69.6243 | 64.8537 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.13 Call | 2,000 | 68.1495 | 63.5071 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.18 Call | 2,000 | 61.4557 | 57.3987 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.20 Call | 15,000 | 59.0345 | 55.1907 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.50 Call | 2,500 | 33.1592 | 31.4063 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.50 Put | 600 | 908.6592 | 965.2063 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.60 Call | 250 | 27.6907 | 26.3235 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.00 Call | 46,682 | 10.1814 | 12.0038 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.00 Put | 1,000 | 1385.6814 | 1445.8038 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.05 Call | 21,000 | 8.9079 | 10.8981 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.24 Call | 15,489 | 5.3331 | 7.6135 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.80 Put | 920 | 8.6965 | 10.8501 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.88 Put | 26,804 | 9.9543 | 12.4491 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.90 Put | 15,296 | 10.2959 | 12.8836 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 9.00 Put | 35,000 | 12.1897 | 15.2912 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 9.78 Put | 920 | 48.4826 | 60.2794 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.00 Put | 35,000 | 79.8285 | 96.5392 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.19 Put | 2,870 | 118.2757 | 139.9425 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.21 Put | 15,296 | 123.0329 | 145.2521 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.23 Put | 23,934 | 127.9325 | 150.7113 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.38 Put | 250 | 177.6723 | 205.0370 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.40 Call | 2,000 | 589.8660 | 557.0433 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.50 Put | 10,000 | 226.1000 | 257.0936 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.55 Put | 10,000 | 248.2994 | 280.7629 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.51 Call | 250 | 184.3532 | 174.8387 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.00 Call | 42,500 | 117.9656 | 112.4610 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.27 Call | 10,000 | 94.1754 | 90.0177 | 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 2014 | ZAUS | 12.35 Call | 23,934 | 88.3769 | 84.5367 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.39 Call | 2,870 | 85.6584 | 81.9662 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.44 Call | 15,296 | 82.4223 | 78.9036 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.75 Call | 10,000 | 65.7359 | 63.0924 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.09 Put | 1,402 | 26.4595 | 32.0354 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.44 Put | 13,326 | 48.7949 | 57.8143 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.78 Put | 41,000 | 84.6063 | 98.2752 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.88 Put | 79,241 | 98.6680 | 113.9640 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.00 Put | 17,500 | 121.5640 | 139.2164 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.38 Put | 500 | 222.9883 | 249.0644 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.50 Put | 10,000 | 267.6116 | 296.5401 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.55 Put | 900 | 289.6306 | 319.7691 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.70 Put | 1,902 | 361.3147 | 394.9517 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.82 Put | 41,000 | 424.5192 | 460.7991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.93 Put | 79,241 | 486.7915 | 525.3560 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Put | 42,500 | 528.4696 | 568.4158 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.10 Put | 4,955 | 591.8286 | 633.5825 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.11 Put | 7,471 | 598.3297 | 640.2549 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.20 Put | 250 | 658.1086 | 701.5377 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.50 Call | 10,000 | 350.7576 | 334.1136 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.01 Call | 500 | 248.5347 | 237.2934 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.29 Call | 1,402 | 208.1702 | 199.0339 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.00 Call | 47,455 | 138.7854 | 133.1581 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.06 Call | 7,471 | 134.5344 | 129.1155 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.24 Call | 41,000 | 124.6323 | 119.7375 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.26 Call | 79,241 | 124.2847 | 119.4285 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 14.84 Call | 900 | 79.1906 | 76.8098 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.10 Put | 46,165 | 174.3334 | 195.0079 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.90 Put | 46,165 | 486.3134 | 523.0853 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 14.20 Call | 46,165 | 194.0796 | 188.4159 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,309,346</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>9 910 997.00</u> | <u>2 794 459 824.69</u> |
| | | Total | 2,260,924 | | | | | 157,322.00 | 1,675,538,442.10 | 70 192 094.00 | 548 136 300 514.49 |
| | | Grand Total | 2,862,029 | | | | | 173,971.00 | 2 038 957 649.60 | 96,213,732 | 785,222,173,430.68 |