



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-May-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 | 33.5559 | 7.1238 | 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 | 558.3469 | 602.6406 | 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 | 3,463 | 626.3965 | 674.6213 | 0.0000 | 0.0000 | 642 | 377,752.80 | | |
| | | | <u>3,463</u> | | | | | <u>642.00</u> | <u>377,752.80</u> | <u>1 445.00</u> | <u>999 020.09</u> |
| | | Total | 3,463 | | | | | 642.00 | 377,752.80 | 1 445.00 | 999 020.09 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFJ | Future | 4,362 | (257.4695) | (179.5913) | 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 | 513.4151 | 555.4013 | 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 | 70.4390 | 81.2673 | 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> |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Option | | | | | | | | | | | |
| Jan 2015 | DAGB | 18.22 Put | 9,605 | 814.5438 | 729.0274 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.50 Put | 4,700 | 996.1587 | 899.7246 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.63 Put | 4,697 | 1085.4650 | 984.9596 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.04 Call | 9,605 | 167.0025 | 190.9780 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.70 Call | 4,700 | 120.7286 | 138.1098 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.72 Call | 4,697 | 119.4278 | 136.7912 | 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 | | | | | | | | | | | |
| May 2014 | DAUS | Future | 10,150 | 10.3514 | 10.4203 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | Future | 348 | 10.4463 | 10.5259 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | Future | 1,329 | 10.4968 | 10.5782 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | Future | 1,338 | 10.5507 | 10.6332 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | Future | 4,000 | 10.6884 | 10.7743 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>17,165</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 070 666.00</u> | <u>18 993 690 396.20</u> |
| Option | | | | | | | | | | | |
| May 2014 | DAUS | 10.38 Call | 15,000 | 28.3863 | 69.8742 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.69 Call | 15,000 | 1.3846 | 3.7480 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 8.30 Put | 5,500 | 0.0032 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.14 Call | 5,500 | 214.8600 | 284.1658 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.40 Put | 4,000 | 76.9964 | 41.9368 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.80 Put | 500 | 454.3192 | 380.0104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 12.20 Call | 500 | 0.0088 | 0.0087 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2014 | DAUS | 10.42 Put | 2,000 | 102.5258 | 62.0370 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 10.40 Call | 1,500 | 62.0236 | 0.0000 | 0.0000 | 0.0000 | 1,500 | 165,000.00 | | |
| Jun 2014 | DAUS | 10.65 Call | 1,500 | 12.7706 | 0.0000 | 0.0000 | 0.0000 | 1,500 | 34,995.00 | | |
| Jun 2014 | DAUS | 10.47 Put | 2,500 | 170.5188 | 129.3595 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 10.52 Call | 2,500 | 64.9967 | 95.0312 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 10.52 Put | 2,500 | 205.8967 | 160.1312 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 10.47 Put | 2,500 | 172.1743 | 131.1187 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 10.52 Call | 2,500 | 68.0687 | 98.4575 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 10.52 Put | 2,500 | 207.3687 | 161.7575 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 8.30 Put | 4,700 | 0.0083 | 0.0088 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 10.82 Call | 4,700 | 34.4446 | 48.1031 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 10.80 Put | 500 | 440.7373 | 377.9330 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | DAUS | 12.40 Call | 500 | 0.3015 | 0.4542 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 8.30 Put | 4,700 | 0.2841 | 0.2215 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.82 Call | 4,700 | 84.7128 | 104.2843 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.80 Put | 500 | 442.4857 | 383.6274 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 12.62 Call | 500 | 1.3875 | 1.4667 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Aug 2014 | DAUS | 10.33 Put | 19,547 | 155.7748 | 130.5092 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 12.07 Call | 19,547 | 20.0385 | 24.5296 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.80 Put | 500 | 446.4157 | 393.2173 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 12.83 Call | 500 | 7.6115 | 13.0667 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 8.30 Put | 5,000 | 0.8516 | 0.4982 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.96 Call | 5,000 | 111.4601 | 133.6056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.50 Put | 13,000 | 259.6982 | 225.5087 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.80 Put | 500 | 453.9913 | 403.9248 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 13.10 Call | 500 | 21.7062 | 27.1076 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 8.30 Put | 5,000 | 2.1155 | 1.3258 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.96 Call | 5,000 | 169.3581 | 196.1124 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 8.30 Put | 5,000 | 3.9089 | 2.5013 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 10.80 Put | 500 | 459.4825 | 411.2575 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.25 Call | 5,000 | 161.8970 | 183.7090 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 13.33 Call | 500 | 40.7644 | 43.0362 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.16 Put | 3,882 | 138.6408 | 116.5336 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.91 Call | 3,882 | 90.4823 | 101.9144 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.80 Put | 500 | 461.8024 | 415.2402 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 13.61 Call | 500 | 55.8566 | 58.4984 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 8.30 Put | 5,000 | 5.8950 | 3.6255 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.25 Call | 5,000 | 207.5046 | 232.8890 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 10.80 Put | 500 | 463.6502 | 418.1579 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 13.80 Call | 500 | 66.6884 | 69.8683 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 8.30 Put | 5,000 | 6.6927 | 4.5342 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.20 Call | 5,000 | 257.8296 | 287.8970 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 8.30 Put | 5,000 | 7.7661 | 7.0929 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 10.80 Put | 300 | 465.3795 | 423.5769 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.20 Call | 5,000 | 317.0779 | 350.9801 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 14.27 Call | 300 | 76.5520 | 86.5043 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 10.80 Put | 300 | 466.5581 | 426.3027 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 14.50 Call | 300 | 78.6581 | 89.8260 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 10.80 Put | 300 | 467.6187 | 429.1436 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 14.85 Call | 300 | 77.9508 | 92.9127 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 466.5054 | 430.3412 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 84.4690 | 95.3905 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 465.4720 | 431.5722 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 84.0521 | 97.1524 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 465.7316 | 435.1033 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 84.0579 | 91.1803 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 465.5792 | 438.3699 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 85.8141 | 97.2597 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 464.6661 | 440.1775 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Aug 2015 | DAUS | 16.50 Call | 300 | 83.4268 | 93.8201 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 461.9500 | 442.5915 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 89.0707 | 94.3624 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 461.6585 | 445.2370 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 94.8854 | 103.0121 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 461.2957 | 446.6744 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 89.7370 | 93.8786 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 460.1615 | 446.0460 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 83.8015 | 87.2449 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>218,858</u> | | | | | <u>3,000.00</u> | <u>199,995.00</u> | <u>3 529 037.00</u> | <u>221 835 085.76</u> |
| | Total | | 236,023 | | | | | 3,000.00 | 199,995.00 | 5 599 703.00 | 19 215 525 481.96 |
| Future | | | | | | | | | | | |
| Jun 2014 | EUUS | Future | 525 | 1.3658 | 1.3662 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | EUUS | Future | 125 | 1.3658 | 1.3662 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>650</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>10 533.00</u> | <u>145 105 076.00</u> |
| | Total | | 650 | | | | | 0.00 | 0.00 | 10 533.00 | 145 105 076.00 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAAD | Future | 5,016 | 9.5745 | 9.6176 | 9.6260 | 9.6260 | 60 | 577,560.00 | | |
| Sep 2014 | ZAAD | Future | 11,270 | 9.6563 | 9.7036 | 9.6622 | 9.6596 | 500 | 4,830,450.00 | | |
| Dec 2014 | ZAAD | Future | 450 | 9.7434 | 9.7936 | 9.8070 | 9.7512 | 290 | 2,835,660.00 | | |
| | | | <u>16,736</u> | | | | | <u>850.00</u> | <u>8,243,670.00</u> | <u>2 267 330.00</u> | <u>17 498 830 936.20</u> |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAAD | 9.20 Put | 201 | 10.0281 | 9.2175 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAAD | 9.70 Call | 201 | 50.7441 | 66.8010 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAAD | 10.70 Call | 201 | 0.4638 | 0.5151 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 9.45 Put | 201 | 208.0480 | 194.5676 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.05 Call | 201 | 228.1237 | 247.8815 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.75 Call | 201 | 91.7582 | 99.6658 | 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 | | 17,942 | | | | | 850.00 | 8,243,670.00 | 2 270 443.00 | 17 499 364 185.85 |
| Future | | | | | | | | | | | |
| Sep 2014 | ZACA | Future | 100 | 9.6315 | 9.6823 | 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 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAEU | Future | 82,965 | 14.1664 | 14.2730 | 14.1514 | 14.1514 | 142 | 2,012,338.80 | | |
| Sep 2014 | ZAEU | Future | 12,006 | 14.3830 | 14.4997 | 14.3993 | 14.3510 | 1,331 | 19,136,068.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2014 | ZAEU | Future | 9,153 | 14.6029 | 14.7244 | 14.6300 | 14.5800 | 130 | 1,899,400.00 | | |
| Mar 2015 | ZAEU | Future | 1,100 | 14.8525 | 14.9805 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>105,224</u> | | | | | <u>1,603.00</u> | <u>23,047,806.80</u> | <u>4 803 215.00</u> | <u>58 090 489 056.20</u> |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAEU | 13.80 Put | 27,500 | 41.9849 | 25.8536 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 13.85 Put | 14,800 | 50.9347 | 32.0476 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 14.15 Put | 8,800 | 144.3470 | 101.7226 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 14.40 Put | 8,800 | 305.4404 | 229.2174 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 14.45 Call | 1,000 | 61.0576 | 87.4811 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 14.85 Put | 5,000 | 699.7604 | 601.0123 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 15.07 Call | 3,000 | 8.9010 | 12.1880 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 16.35 Call | 4,200 | 0.5531 | 0.8056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAEU | 16.40 Call | 12,500 | 0.5017 | 0.7420 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAEU | 14.30 Put | 650 | 327.8778 | 266.3167 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAEU | 14.33 Put | 800 | 343.4060 | 280.4223 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAEU | 16.34 Call | 800 | 38.4952 | 47.3946 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAEU | 13.50 Put | 1,737 | 111.4323 | 88.6352 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAEU | 13.74 Put | 650 | 163.9654 | 132.7655 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAEU | 16.30 Call | 1,737 | 146.9052 | 162.8011 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>91,974</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 087 549.00</u> | <u>293 709 265.36</u> |
| | Total | | 197,198 | | | | | 1,603.00 | 23,047,806.80 | 6 890 764.00 | 58 384 198 321.56 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAFR | Future | 2,720 | 11.5993 | 11.6801 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAFR | Future | 100 | 12.1957 | 12.2941 | 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 | 36,378 | 17.4850 | 17.6311 | 17.5861 | 17.4716 | 3,498 | 61,408,442.40 | | |
| Sep 2014 | ZAGB | Future | 9,951 | 17.7384 | 17.8968 | 17.7312 | 17.7312 | 191 | 3,390,479.20 | | |
| Dec 2014 | ZAGB | Future | 7,006 | 17.9914 | 18.1565 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>53,335</u> | | | | | <u>3,689.00</u> | <u>64,798,921.60</u> | <u>3 688 588.00</u> | <u>50 902 994 433.80</u> |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAGB | 15.00 Put | 1,123 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.50 Put | 1,123 | 5.6278 | 3.8746 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.65 Put | 18,000 | 10.3515 | 7.1061 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.79 Put | 6,000 | 18.1327 | 12.3229 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 16.88 Put | 50 | 25.5890 | 17.4805 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 17.20 Put | 7,500 | 77.9417 | 54.5329 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 17.55 Call | 1,000 | 150.4712 | 235.4177 | 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 | 17.90 Put | 4,000 | 471.3984 | 363.2687 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 18.31 Call | 3,000 | 16.1555 | 28.7094 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 18.45 Put | 400 | 975.8126 | 837.5854 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 19.55 Call | 5,667 | 0.9218 | 1.8198 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAGB | 19.80 Call | 12,000 | 0.4742 | 0.9357 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 18.50 Put | 500 | 988.4501 | 892.2012 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 60,363 | | | | | 0.00 | 0.00 | 537 086.00 | 154 881 785.90 |
| | Total | | 113,698 | | | | | 3,689.00 | 64,798,921.60 | 4 225 674.00 | 51 057 876 219.70 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAJY | Future | 15,604 | 0.1020 | 0.1029 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAJY | Future | 50 | 0.1071 | 0.1082 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 15,654 | | | | | 0.00 | 0.00 | 530 155.00 | 5 431 186 995.70 |
| | Total | | 15,654 | | | | | 0.00 | 0.00 | 530 155.00 | 5 431 186 995.70 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAUM | Future | 1,609 | 10.3726 | 10.4473 | 10.4287 | 10.4107 | 105 | 109,391,270.00 | | |
| Sep 2014 | ZAUM | Future | 183 | 10.5309 | 10.6130 | 10.5773 | 10.5335 | 21 | 22,179,770.00 | | |
| Dec 2014 | ZAUM | Future | 31 | 10.6903 | 10.7762 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,823 | | | | | 126.00 | 131,571,040.00 | 61 992.00 | 56 965 284 780.00 |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAUM | 10.93 Put | 250 | 56503.7316 | 49689.2564 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUM | 10.72 Call | 200 | 38334.4165 | 42846.8787 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 450 | | | | | 0.00 | 0.00 | 3 083.00 | 93 576 724.38 |
| | Total | | 2,273 | | | | | 126.00 | 131,571,040.00 | 65 075.00 | 57 058 861 504.38 |
| Future | | | | | | | | | | | |
| Jun 2014 | ZAUS | Future | 806,897 | 10.3726 | 10.4473 | 10.4285 | 10.3500 | 45,673 | 475,187,073.50 | | |
| Sep 2014 | ZAUS | Future | 62,503 | 10.5309 | 10.6130 | 10.5807 | 10.5150 | 9,291 | 97,854,313.00 | | |
| Dec 2014 | ZAUS | Future | 46,349 | 10.6903 | 10.7762 | 10.7528 | 10.6850 | 11,805 | 126,980,205.00 | | |
| Mar 2015 | ZAUS | Future | 7,200 | 10.8702 | 10.9613 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | Future | 2,100 | 11.0588 | 11.1502 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 925,049 | | | | | 66,769.00 | 700,021,591.50 | 61 067 584.00 | 553 618 894 395.60 |
| Option | | | | | | | | | | | |
| Jun 2014 | ZAUS | 8.64 Put | 24,582 | 0.0239 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 8.78 Put | 15,489 | 0.0416 | 0.0001 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 8.80 Put | 920 | 0.0451 | 0.0001 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.75 Put | 250 | 2.3927 | 1.7739 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.78 Put | 920 | 2.7459 | 2.0105 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 9.97 Put | 24,582 | 8.7497 | 5.1319 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.00 Put | 10,000 | 11.0667 | 6.6380 | 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 | 10.01 Put | 50 | 11.9468 | 7.2175 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.02 Put | 6,000 | 12.8848 | 7.8399 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.13 Put | 15,489 | 27.9242 | 18.2305 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.15 Put | 47,500 | 31.7790 | 20.9874 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.20 Call | 1,500 | 215.8619 | 276.6601 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.50 Call | 22,800 | 60.2955 | 91.0031 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.50 Put | 15,000 | 187.6955 | 143.7031 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.57 Put | 11,250 | 240.9535 | 190.8610 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.60 Call | 1,000 | 37.7849 | 60.0546 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.63 Put | 11,250 | 290.1382 | 235.5408 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.65 Put | 2,350 | 307.1355 | 251.1878 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.90 Put | 7,000 | 536.1690 | 468.8949 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.95 Call | 5,000 | 6.9697 | 12.9975 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 10.96 Call | 3,000 | 6.6593 | 12.4015 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.00 Call | 20,000 | 5.5574 | 10.2751 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.00 Put | 5,000 | 632.9574 | 562.9751 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.02 Call | 5,000 | 5.0811 | 9.3514 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.10 Call | 6,000 | 3.5716 | 6.4135 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.12 Call | 2,000 | 3.2755 | 5.8369 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.13 Call | 2,000 | 3.1375 | 5.5684 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.18 Call | 2,000 | 2.5366 | 4.4020 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.20 Call | 15,000 | 2.3325 | 4.0080 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.50 Call | 2,500 | 0.7465 | 1.0114 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.50 Put | 600 | 1128.1465 | 1053.7114 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 11.60 Call | 250 | 0.5605 | 0.7414 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.00 Call | 46,682 | 0.2174 | 0.2622 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.00 Put | 1,000 | 1627.6174 | 1552.9622 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.05 Call | 21,000 | 0.1970 | 0.2350 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2014 | ZAUS | 12.24 Call | 15,489 | 0.1402 | 0.1607 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.80 Put | 920 | 3.4775 | 2.6706 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.88 Put | 26,804 | 3.9987 | 3.1974 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.90 Put | 15,296 | 4.1421 | 3.3451 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 9.00 Put | 35,000 | 4.9507 | 4.1949 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 9.78 Put | 920 | 35.3408 | 30.6193 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.00 Put | 35,000 | 67.5522 | 57.3343 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.10 Put | 600 | 92.8287 | 77.1503 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.19 Put | 6,220 | 120.5074 | 101.3799 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.21 Put | 15,296 | 127.3179 | 107.3856 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.23 Put | 27,284 | 134.3724 | 113.6230 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.30 Put | 7,700 | 161.0041 | 137.3093 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.38 Put | 250 | 195.1618 | 167.9730 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.40 Call | 2,000 | 335.2226 | 389.2429 | 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 | 10.48 Put | 4,000 | 243.4261 | 211.7421 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.50 Call | 5,000 | 284.7105 | 334.2192 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.50 Put | 10,000 | 253.8105 | 221.2192 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.51 Call | 5,000 | 280.4917 | 329.0486 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.55 Put | 10,000 | 283.3163 | 245.9560 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.57 Call | 5,000 | 256.4278 | 299.2638 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.57 Put | 4,000 | 295.5278 | 256.2638 | 0.0000 | 0.0000 | 4,000 | 1,167,160.00 | | |
| Sep 2014 | ZAUS | 10.59 Put | 20,000 | 307.9669 | 266.8054 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.60 Call | 600 | 245.1703 | 285.1643 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.60 Put | 9,000 | 314.2703 | 272.1643 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.65 Put | 9,000 | 346.6022 | 302.1043 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.67 Call | 5,000 | 220.8014 | 257.4749 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.67 Put | 100 | 359.9014 | 314.4749 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.93 Call | 7,700 | 150.3040 | 176.3306 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.00 Call | 1,000 | 135.7997 | 159.4365 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.47 Call | 3,350 | 73.0782 | 84.8609 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.49 Call | 3,350 | 71.3225 | 82.7735 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.51 Call | 250 | 69.6192 | 80.7496 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.00 Call | 42,500 | 39.3660 | 45.6712 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.27 Call | 10,000 | 29.8626 | 34.5865 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.35 Call | 23,934 | 27.6599 | 32.0168 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.39 Call | 2,870 | 26.6442 | 30.8317 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.44 Call | 15,296 | 25.4472 | 29.4352 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.75 Call | 10,000 | 19.1082 | 23.0661 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.09 Put | 1,402 | 22.0682 | 16.3965 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.44 Put | 13,326 | 39.4409 | 32.9552 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.78 Put | 41,000 | 73.2390 | 64.0984 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.88 Put | 79,241 | 89.6087 | 78.8829 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.00 Put | 46,500 | 112.9946 | 100.1128 | 0.0000 | 0.0000 | 7,000 | 756,260.00 | | |
| Dec 2014 | ZAUS | 10.10 Put | 6,581 | 135.9474 | 121.0398 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.34 Put | 2,490 | 220.2183 | 191.7001 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.36 Put | 2,490 | 228.7244 | 199.5746 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.38 Put | 500 | 237.4152 | 207.6319 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.44 Put | 2,491 | 264.5856 | 232.9213 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.50 Put | 15,000 | 293.3880 | 259.8571 | 0.0000 | 0.0000 | 5,000 | 1,400,150.00 | | |
| Dec 2014 | ZAUS | 10.55 Put | 900 | 318.6145 | 283.5471 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.70 Put | 1,902 | 400.7438 | 361.1923 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.74 Call | 3,900 | 375.8078 | 419.7100 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.82 Put | 41,000 | 476.9077 | 430.6143 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.93 Put | 79,241 | 551.3911 | 501.6074 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Put | 35,066 | 600.9065 | 549.0373 | 0.0000 | 0.0000 | 29,934 | 16,677,727.96 | | |
| Dec 2014 | ZAUS | 11.10 Put | 4,955 | 674.2498 | 619.5833 | 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 | 11.20 Put | 250 | 750.3891 | 693.1321 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.50 Call | 0 | 183.8607 | 205.4937 | 0.0000 | 0.0000 | 5,000 | 1,055,200.00 | | |
| Dec 2014 | ZAUS | 11.55 Call | 300 | 176.1238 | 196.7842 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.00 Call | 10,000 | 122.0868 | 136.1641 | 0.0000 | 0.0000 | 15,000 | 1,912,681.00 | | |
| Dec 2014 | ZAUS | 12.01 Call | 500 | 121.1483 | 135.1071 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.10 Call | 6,581 | 113.1318 | 126.0672 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.29 Call | 1,402 | 98.4820 | 109.5270 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.00 Call | 47,455 | 67.1974 | 70.7779 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.06 Call | 7,471 | 66.7748 | 70.2911 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.24 Call | 41,000 | 65.7903 | 69.1445 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.26 Call | 79,241 | 65.7048 | 69.0432 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 14.84 Call | 900 | 27.4605 | 33.9797 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.10 Put | 46,165 | 169.1735 | 152.1534 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.90 Put | 46,165 | 526.2276 | 484.2478 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 14.20 Call | 46,165 | 113.7555 | 127.6460 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,462,273</u> | | | | | <u>65,934.00</u> | <u>22,969,178.96</u> | <u>10 338 939.00</u> | <u>2 899 568 205.54</u> |
| | Total | | <u>2,387,322</u> | | | | | <u>132,703.00</u> | <u>722,990,770.46</u> | <u>71 406 523.00</u> | <u>556 518 462 601.14</u> |

| | | | | | |
|--------------------|-------------------------|--------------------------|------------------------------|--------------------------|----------------------------------|
| Grand Total | <u>3,054,922</u> | <u>142,613.00</u> | <u>951 229 956.66</u> | <u>97,860,261</u> | <u>799,248,791,293.83</u> |
|--------------------|-------------------------|--------------------------|------------------------------|--------------------------|----------------------------------|
