



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-July-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 | (43.6867) | (33.6943) | 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 | 743.7280 | 711.3991 | 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 | 2,913 | 829.5708 | 795.7200 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,913</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 545.00</u> | <u>1 740 977.07</u> |
| | | Total | 2,913 | | | | | 0.00 | 0.00 | 2 545.00 | 1 740 977.07 |
| Future | | | | | | | | | | | |
| Dec 2014 | CAFJ | Future | 4,362 | 36.0106 | (3.3324) | 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 | 679.1620 | 647.5021 | 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 | 91.8727 | 83.0526 | 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 | | | | | | | | | | | |
| Jul 2014 | CAFU | Future | 24 | 1894.3605 | 1629.1304 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 24 | | | | | 0.00 | 0.00 | 24.00 | 775 000.80 |
| | | Total | 24 | | | | | 0.00 | 0.00 | 24.00 | 775 000.80 |
| Option | | | | | | | | | | | |
| Jan 2015 | DAGB | 18.22 Put | 9,605 | 317.4968 | 370.3767 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.50 Put | 4,700 | 433.8475 | 495.7947 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.63 Put | 4,697 | 495.0639 | 561.0639 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.04 Call | 9,605 | 182.5878 | 166.7980 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.70 Call | 4,700 | 113.7311 | 106.3248 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.72 Call | 4,697 | 112.1022 | 104.8890 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 38,004 | | | | | 0.00 | 0.00 | 9 605.00 | 6 218 373.05 |
| | | Total | 38,004 | | | | | 0.00 | 0.00 | 9 605.00 | 6 218 373.05 |
| Future | | | | | | | | | | | |
| Jul 2014 | DAUS | Future | 0 | 10.6790 | 10.6402 | 0.0000 | 0.0000 | 65,000 | 692,815,000.00 | | |
| Jul 2014 | DAUS | Future | 30,000 | 10.6844 | 10.6403 | 0.0000 | 0.0000 | 30,000 | 319,263,000.00 | | |
| Jul 2014 | DAUS | Future | 348 | 10.7267 | 10.6836 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | Future | 7,308 | 10.7285 | 10.6854 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | Future | 1,959 | 10.7809 | 10.7371 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | Future | 162 | 10.8359 | 10.7910 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | Future | 4,000 | 10.9847 | 10.9400 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 43,777 | | | | | 95,000.00 | 1,012,078,000.00 | 2 505 332.00 | 23 648 824 589.30 |
| Option | | | | | | | | | | | |
| Jul 2014 | DAUS | 10.80 Put | 30,000 | 118.6220 | 163.5228 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.84 Call | 10,000 | 1.5212 | 2.1286 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.60 Call | 5,000 | 115.9245 | 89.4676 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.60 Call | 10,000 | 121.5659 | 94.6817 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.80 Call | 10,000 | 26.5348 | 21.5897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.74 Call | 250 | 51.3562 | 41.6783 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.50 Call | 1,500 | 223.3228 | 190.3768 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.90 Call | 1,000 | 24.8096 | 20.5016 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.59 Call | 7,000 | 156.2211 | 128.8967 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 8.30 Put | 4,700 | 0.0000 | 0.0001 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.82 Call | 4,700 | 80.9640 | 70.1973 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 10.80 Put | 500 | 162.1632 | 193.4087 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2014 | DAUS | 12.62 Call | 500 | 0.1711 | 0.1484 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.74 Call | 250 | 144.3510 | 127.5907 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.33 Put | 19,547 | 24.9885 | 32.8216 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 12.07 Call | 19,547 | 6.6199 | 6.1897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.80 Put | 500 | 185.8832 | 213.8395 | 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> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Aug 2014 | DAUS | 12.83 Call | 500 | 1.0051 | 0.9073 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 8.30 Put | 5,000 | 0.0464 | 0.0576 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2014 | DAUS | 10.96 Call | 5,000 | 115.2843 | 104.3588 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.74 Call | 250 | 225.6874 | 204.5419 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.50 Put | 13,000 | 82.1629 | 97.4562 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.54 Put | 7,500 | 94.4870 | 110.7565 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.80 Put | 500 | 206.4333 | 231.0717 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 13.10 Call | 500 | 6.8592 | 6.4057 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 8.30 Put | 5,000 | 0.2490 | 0.3068 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | DAUS | 10.96 Call | 5,000 | 185.1269 | 171.8843 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 10.74 Call | 250 | 303.0067 | 280.5707 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 8.30 Put | 5,000 | 0.8724 | 0.9861 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 10.80 Put | 500 | 225.3485 | 248.3250 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 11.25 Call | 5,000 | 168.0195 | 157.6537 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2014 | DAUS | 13.33 Call | 500 | 17.2061 | 16.9560 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.16 Put | 3,882 | 41.1086 | 47.6427 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.91 Call | 3,882 | 79.1576 | 74.7115 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.80 Put | 500 | 235.8648 | 257.6330 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 13.61 Call | 500 | 31.1344 | 30.8959 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 8.30 Put | 5,000 | 1.6763 | 1.8470 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.25 Call | 5,000 | 223.6324 | 210.9801 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 10.80 Put | 500 | 241.3123 | 262.4854 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 13.80 Call | 500 | 41.7756 | 41.2811 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 8.30 Put | 5,000 | 2.5692 | 2.8165 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.20 Call | 5,000 | 283.4139 | 268.6341 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 8.30 Put | 5,000 | 3.8408 | 4.0835 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 10.80 Put | 300 | 252.5622 | 273.2130 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 11.20 Call | 5,000 | 352.6501 | 336.4081 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 14.27 Call | 300 | 67.9265 | 65.5747 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 10.80 Put | 300 | 257.9884 | 279.3835 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 14.50 Call | 300 | 80.0834 | 78.4168 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 8.30 Put | 5,000 | 4.7647 | 5.0320 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 11.15 Call | 5,000 | 426.4206 | 408.9529 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 10.80 Put | 300 | 263.1421 | 284.5471 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 14.85 Call | 300 | 77.7155 | 74.7259 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 268.0649 | 288.5935 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 84.1459 | 78.2118 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 271.4145 | 291.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 83.8096 | 81.2499 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 273.5556 | 290.5930 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 80.1352 | 79.2931 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 283.3276 | 298.7792 | 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 |
|---------------|--------------|------------|----------------|----------|----------|---------|---------|------------------|-------------------------|-------------------|--------------------------|
| Jul 2015 | DAUS | 16.15 Call | 300 | 85.8654 | 80.6411 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 289.6961 | 305.3536 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 82.4460 | 80.3884 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 293.6174 | 310.2018 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 82.9291 | 82.2809 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 298.3256 | 314.5576 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 90.8747 | 90.4002 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 301.0115 | 317.3807 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 82.0362 | 80.1925 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 302.4524 | 318.9717 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 78.2829 | 74.0032 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>235,458</u> | | | | | 0.00 | 0.00 | 3 999 437.00 | 266 577 863.96 |
| | Total | | 279,235 | | | | | 95,000.00 | 1,012,078,000.00 | 6 504 769.00 | 23 915 402 453.26 |
| Future | | | | | | | | | | | |
| Sep 2014 | EUUS | Future | 325 | 1.3683 | 1.3690 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>325</u> | | | | | 0.00 | 0.00 | 11 467.00 | 157 810 769.00 |
| | Total | | 325 | | | | | 0.00 | 0.00 | 11 467.00 | 157 810 769.00 |
| Future | | | | | | | | | | | |
| Sep 2014 | ZAAD | Future | 14,885 | 10.2043 | 10.1032 | 10.1604 | 10.1175 | 742 | 7,518,166.80 | | |
| Dec 2014 | ZAAD | Future | 6,151 | 10.3025 | 10.2009 | 10.2596 | 10.2456 | 750 | 7,690,316.00 | | |
| Mar 2015 | ZAAD | Future | 300 | 10.4092 | 10.3063 | 10.3428 | 10.3422 | 250 | 2,585,640.00 | | |
| | | | <u>21,336</u> | | | | | 1,742.00 | 17,794,122.80 | 2 305 061.00 | 17 879 626 469.30 |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAAD | 9.45 Put | 201 | 36.1564 | 52.0241 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 9.80 Put | 201 | 95.2641 | 125.4358 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.05 Call | 201 | 425.0735 | 366.9278 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.75 Call | 201 | 143.6322 | 123.7196 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.80 Call | 201 | 132.9249 | 114.5479 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,005</u> | | | | | 0.00 | 0.00 | 3 515.00 | 580 148.98 |
| | Total | | 22,341 | | | | | 1,742.00 | 17,794,122.80 | 2 308 576.00 | 17 880 206 618.28 |
| Future | | | | | | | | | | | |
| Sep 2014 | ZACA | Future | 75 | 10.1300 | 10.0945 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>75</u> | | | | | 0.00 | 0.00 | 27 326.00 | 207 286 285.60 |
| | Total | | 75 | | | | | 0.00 | 0.00 | 27 326.00 | 207 286 285.60 |
| Future | | | | | | | | | | | |
| Sep 2014 | ZAEU | Future | 69,687 | 14.7994 | 14.7457 | 14.7923 | 14.7304 | 28 | 412,698.80 | | |
| Dec 2014 | ZAEU | Future | 14,288 | 15.0390 | 14.9849 | 15.0300 | 14.9692 | 1,460 | 21,907,548.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|--------------|------|------------|----------------|----------|----------|---------|--------------|---------------------|----------------------|--------------------------|
| | Mar 2015 | ZAEU | Future | 2,426 | 15.2996 | 15.2433 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>86,401</u> | | | | | <u>1,488.00</u> | <u>22,320,246.80</u> | <u>5 102 294.00</u> |
| Option | | | | | | | | | | | <u>62 469 790 487.90</u> |
| | Sep 2014 | ZAEU | 13.54 Put | 21,000 | 8.3455 | 9.5351 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAEU | 13.85 Put | 21,000 | 20.9032 | 24.5027 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAEU | 14.00 Put | 13,000 | 31.9104 | 37.6171 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAEU | 14.30 Put | 650 | 83.2662 | 98.5595 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAEU | 14.33 Put | 800 | 90.8620 | 107.1206 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAEU | 15.71 Call | 49,000 | 63.7850 | 61.7592 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAEU | 16.34 Call | 800 | 25.4267 | 25.3938 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 13.50 Put | 1,737 | 30.6837 | 32.9553 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 13.74 Put | 650 | 49.4325 | 54.3524 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAEU | 16.30 Call | 1,737 | 141.4650 | 136.1868 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>110,374</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 268 549.00</u> |
| | Total | | | 196,775 | | | | | 1,488.00 | 22,320,246.80 | 7 370 843.00 |
| | | | | | | | | | | | 62 777 494 172.86 |
| Future | | | | | | | | | | | |
| | Sep 2014 | ZAFR | Future | 3 | 12.1993 | 12.1552 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAFR | Future | 887 | 12.4031 | 12.3584 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2015 | ZAFR | Future | 175 | 12.6263 | 12.5793 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>1,065</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>391 947.00</u> |
| | Total | | | 1,065 | | | | | 0.00 | 0.00 | 3 440 626 367.70 |
| Future | | | | | | | | | | | |
| | Sep 2014 | ZAGB | Future | 39,312 | 18.5284 | 18.3973 | 18.5212 | 18.3889 | 792 | 14,613,186.40 | |
| | Dec 2014 | ZAGB | Future | 8,611 | 18.8027 | 18.6713 | 18.7752 | 18.7528 | 1,440 | 27,024,584.00 | |
| | Mar 2015 | ZAGB | Future | 50 | 19.0891 | 18.9566 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>47,973</u> | | | | | <u>2,232.00</u> | <u>41,637,770.40</u> | <u>3 842 907.00</u> |
| | | | | | | | | | | | <u>53 688 398 436.50</u> |
| Option | | | | | | | | | | | |
| | Sep 2014 | ZAGB | 16.50 Put | 11,200 | 10.0875 | 14.2031 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAGB | 17.20 Put | 15,000 | 22.6141 | 29.6356 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAGB | 17.35 Put | 3,200 | 26.4234 | 35.3359 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAGB | 17.60 Put | 1,700 | 35.2816 | 58.4897 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAGB | 17.65 Put | 2,750 | 41.9332 | 67.8367 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAGB | 19.01 Call | 2,750 | 182.0164 | 158.1275 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAGB | 19.44 Call | 21,200 | 102.9419 | 88.4945 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAGB | 19.48 Call | 1,700 | 97.6493 | 83.3421 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2014 | ZAGB | 19.70 Call | 20,000 | 71.5870 | 59.6719 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2014 | ZAGB | 18.50 Put | 500 | 404.9566 | 470.0551 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>80,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>711 386.00</u> |
| | Total | | | 127,973 | | | | | 2,232.00 | 41,637,770.40 | 4 554 293.00 |
| | | | | | | | | | | | 53 868 643 477.20 |

| <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 | | | | | | | | | | | |
| Sep 2014 | ZAJY | Future | 2,764 | 0.1066 | 0.1064 | 0.1062 | 0.1062 | 5 | 53,100.00 | | |
| Dec 2014 | ZAJY | Future | 13,501 | 0.1083 | 0.1081 | 0.1083 | 0.1083 | 17 | 184,127.00 | | |
| Mar 2015 | ZAJY | Future | 50 | 0.1103 | 0.1100 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>16,315</u> | | | | | <u>22.00</u> | <u>237,227.00</u> | <u>564 981.00</u> | <u>5 802 059 530.70</u> |
| | | Total | 16,315 | | | | | 22.00 | 237,227.00 | 564 981.00 | 5 802 059 530.70 |
| Future | | | | | | | | | | | |
| Sep 2014 | ZAUM | Future | 976 | 10.8156 | 10.7712 | 10.7966 | 10.7810 | 43 | 46,369,910.00 | | |
| Dec 2014 | ZAUM | Future | 16 | 10.9866 | 10.9419 | 10.9669 | 10.9281 | 24 | 26,302,080.00 | | |
| | | | <u>992</u> | | | | | <u>67.00</u> | <u>72,671,990.00</u> | <u>68 728.00</u> | <u>64 187 528 830.00</u> |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAUM | 10.72 Call | 200 | 47166.0255 | 44665.7818 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>200</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3 083.00</u> | <u>93 576 724.38</u> |
| | | Total | 1,192 | | | | | 67.00 | 72,671,990.00 | 71 811.00 | 64 281 105 554.38 |
| Future | | | | | | | | | | | |
| Sep 2014 | ZAUS | Future | 691,034 | 10.8156 | 10.7712 | 10.8247 | 10.7503 | 7,779 | 83,892,374.30 | | |
| Dec 2014 | ZAUS | Future | 161,555 | 10.9866 | 10.9419 | 10.9900 | 10.9277 | 12,015 | 131,489,694.00 | | |
| Mar 2015 | ZAUS | Future | 23,111 | 11.1715 | 11.1254 | 11.1478 | 11.1478 | 500 | 5,573,900.00 | | |
| Jun 2015 | ZAUS | Future | 8,996 | 11.3490 | 11.3994 | 11.3329 | 11.3329 | 1,000 | 11,317,200.00 | | |
| | | | <u>884,696</u> | | | | | <u>21,294.00</u> | <u>232,273,168.30</u> | <u>65 284 509.00</u> | <u>598 961 974 572.60</u> |
| Option | | | | | | | | | | | |
| Sep 2014 | ZAUS | 8.80 Put | 920 | 0.5911 | 0.6851 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.88 Put | 26,804 | 0.7028 | 0.8106 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 8.90 Put | 15,296 | 0.7341 | 0.8457 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 9.00 Put | 35,000 | 0.9148 | 1.0477 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 9.78 Put | 920 | 6.1724 | 6.9633 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.00 Put | 72,800 | 12.1787 | 14.2465 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.10 Put | 600 | 16.6396 | 19.7068 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.19 Put | 6,220 | 22.0607 | 26.3534 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.20 Put | 48,650 | 22.7638 | 27.2323 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.21 Put | 15,296 | 23.4894 | 28.5544 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.23 Put | 27,284 | 25.0119 | 31.3479 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.25 Put | 10,900 | 26.6325 | 34.3472 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.30 Put | 7,700 | 33.7855 | 42.7942 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.38 Put | 250 | 48.1566 | 59.4030 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.40 Call | 2,000 | 467.9607 | 435.3967 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.40 Put | 900 | 52.3607 | 64.1967 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.48 Put | 4,000 | 71.8478 | 86.1370 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.50 Call | 5,000 | 393.0200 | 363.5415 | 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 | 10.50 Put | 13,300 | 77.4200 | 92.3415 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.51 Call | 5,000 | 385.9137 | 356.7559 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.52 Put | 4,700 | 83.2826 | 98.8434 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.55 Put | 10,000 | 92.6368 | 109.1635 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.57 Call | 5,000 | 344.8514 | 317.6254 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.57 Put | 4,000 | 99.2514 | 116.4254 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.59 Put | 20,000 | 106.1731 | 123.9965 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.60 Call | 600 | 325.3501 | 299.0996 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.60 Put | 9,000 | 109.7501 | 127.8996 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.65 Put | 9,000 | 128.8103 | 148.5865 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.67 Call | 5,000 | 282.5871 | 258.6114 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.71 Put | 20,159 | 154.2925 | 176.0063 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.75 Call | 1,050 | 238.4721 | 217.0570 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.83 Put | 6,500 | 215.5254 | 243.9701 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.84 Call | 5,000 | 197.1606 | 181.5162 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 10.93 Call | 7,700 | 164.7476 | 151.6675 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.00 Call | 10,000 | 143.2605 | 131.9082 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.00 Put | 402 | 327.6605 | 360.7082 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.10 Call | 1,550 | 117.4497 | 108.1945 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.11 Call | 14,500 | 115.1510 | 106.0847 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.25 Call | 100 | 87.5923 | 80.7752 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.35 Call | 4,700 | 72.3642 | 67.0454 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.40 Call | 3,300 | 66.0832 | 61.3247 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.47 Call | 3,350 | 58.3368 | 54.2638 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.49 Call | 3,350 | 56.3266 | 52.4283 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.50 Call | 37,800 | 55.3521 | 51.5399 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.50 Put | 600 | 739.7521 | 780.3399 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.51 Call | 250 | 54.3979 | 50.6687 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 11.85 Call | 10,850 | 31.2942 | 29.5042 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.00 Call | 35,500 | 23.2773 | 21.8725 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.00 Put | 1,000 | 1207.6773 | 1250.6725 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.27 Call | 10,000 | 12.7401 | 12.8953 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.35 Call | 23,934 | 10.6505 | 11.0624 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.39 Call | 2,870 | 9.7377 | 10.2528 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.44 Call | 15,296 | 8.7065 | 9.3293 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2014 | ZAUS | 12.75 Call | 16,275 | 4.3636 | 5.2827 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.09 Put | 1,402 | 7.9698 | 8.7271 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.44 Put | 11,976 | 14.0464 | 15.4143 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.78 Put | 41,000 | 24.8064 | 27.2739 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.88 Put | 79,241 | 29.4423 | 33.1303 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.00 Put | 46,500 | 39.0610 | 44.2556 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.10 Call | 1,260 | 936.2595 | 897.7589 | 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 | 10.10 Put | 6,581 | 49.6595 | 55.8589 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.30 Call | 1,130 | 764.9273 | 728.8571 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.34 Put | 2,490 | 85.4665 | 94.6534 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.35 Put | 5,000 | 87.3329 | 96.6622 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.36 Put | 2,490 | 89.2326 | 98.7060 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.38 Put | 500 | 93.1341 | 102.8998 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.44 Put | 2,491 | 105.6817 | 119.0194 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.45 Put | 5,000 | 107.9009 | 122.0968 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.50 Put | 22,500 | 123.0202 | 138.2486 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.52 Put | 9,425 | 129.4283 | 0.0000 | 0.0000 | 0.0000 | 9,425 | 1,361,424.29 | | |
| Dec 2014 | ZAUS | 10.55 Put | 900 | 139.4320 | 155.6921 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.63 Put | 2,359 | 168.4171 | 186.3128 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.70 Put | 2,902 | 196.5495 | 215.8517 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.73 Call | 6,524 | 465.9957 | 441.1899 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.74 Call | 3,900 | 460.3808 | 435.7737 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.82 Put | 41,000 | 250.7507 | 272.3812 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.86 Call | 1,000 | 397.0666 | 374.7475 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.93 Put | 79,241 | 306.9097 | 330.5608 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Put | 35,000 | 345.7469 | 372.7927 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.10 Put | 4,505 | 409.2912 | 438.1903 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.20 Put | 250 | 477.1176 | 507.6857 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.50 Call | 350 | 188.5828 | 178.4294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.61 Call | 9,425 | 167.6864 | 0.0000 | 0.0000 | 0.0000 | 18,850 | 2,833,271.87 | | |
| Dec 2014 | ZAUS | 11.63 Call | 1,000 | 164.2152 | 155.5218 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.00 Call | 28,500 | 113.7795 | 107.8925 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.01 Call | 500 | 112.7171 | 106.8904 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.10 Call | 7,841 | 103.7397 | 98.3026 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.29 Call | 1,402 | 87.2853 | 82.8472 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.30 Call | 1,130 | 86.5190 | 82.1270 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.00 Call | 36,002 | 50.0251 | 47.8050 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.06 Call | 7,471 | 48.0230 | 45.9188 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.24 Call | 41,000 | 43.4273 | 42.4974 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.26 Call | 79,241 | 43.2411 | 42.3326 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 14.84 Call | 900 | 21.8888 | 20.6222 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.10 Put | 69,965 | 77.0610 | 84.2762 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.32 Put | 24,155 | 114.8254 | 125.4226 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.51 Put | 23,800 | 157.9019 | 172.0314 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.75 Put | 10,000 | 240.1980 | 259.4715 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.79 Put | 1,112 | 257.2701 | 277.4286 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.90 Put | 46,165 | 307.6122 | 330.1815 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.00 Call | 10,000 | 231.3378 | 223.0768 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.61 Call | 23,800 | 151.1145 | 146.1593 | 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 | 13.05 Call | 24,155 | 115.4671 | 111.9168 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 14.20 Call | 46,165 | 91.8494 | 89.4359 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 216.5459 | 230.3367 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 307.1268 | 302.2528 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.00 Call | 500 | 1112.4492 | 1088.0301 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,551,214</u> | | | | | <u>28,275.00</u> | <u>4,194,696.16</u> | <u>11 431 648.00</u> | <u>3 105 289 896.54</u> |
| | Total | | <u>2,435,910</u> | | | | | <u>49,569.00</u> | <u>236,467,864.46</u> | <u>76 716 157.00</u> | <u>602 067 264 469.14</u> |

| | | | | | | | | | | | |
|--------------------|-------------------------|--|--|--|--|--|--|--------------------------|--------------------------------|---------------------------|----------------------------------|
| Grand Total | <u>3,161,922</u> | | | | | | | <u>150,120.00</u> | <u>1 403 207 221.46</u> | <u>105,000,012</u> | <u>864,745,631,294.84</u> |
|--------------------|-------------------------|--|--|--|--|--|--|--------------------------|--------------------------------|---------------------------|----------------------------------|
