



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-January-2015

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|--------------|---------------------|-------------------|--------------------------|
| Future | | | | | | | | | | | |
| Mar 2015 | CAFZ | Future | 10,000 | 309.8518 | 308.8996 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>10,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>20 000.00</u> | <u>2 614 800.00</u> |
| | | Total | 10,000 | | | | | 0.00 | 0.00 | 20 000.00 | 2 614 800.00 |
| Option | | | | | | | | | | | |
| Feb 2015 | DAEU | 14.41 Call | 2,000 | 144.7534 | 155.4672 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAEU | 14.41 Put | 2,000 | 509.6534 | 496.7672 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAEU | 14.41 Call | 2,000 | 440.4661 | 460.6459 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>6,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 000.00</u> | <u>1 064 000.00</u> |
| | | Total | 6,000 | | | | | 0.00 | 0.00 | 2 000.00 | 1 064 000.00 |
| Option | | | | | | | | | | | |
| Jan 2015 | DAGB | 18.22 Put | 9,605 | 493.4244 | 454.5352 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.50 Put | 4,700 | 738.0167 | 688.5624 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.63 Put | 2,416 | 859.3124 | 806.3223 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.04 Call | 9,605 | 0.0559 | 0.1969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.70 Call | 4,700 | 0.0697 | 0.1341 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.72 Call | 2,416 | 0.0731 | 0.1359 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>33,442</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>27 697.00</u> | <u>22 161 429.96</u> |
| | | Total | 33,442 | | | | | 0.00 | 0.00 | 27 697.00 | 22 161 429.96 |
| Future | | | | | | | | | | | |
| Jan 2015 | DAUS | Future | 172 | 11.7096 | 11.7000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | Future | 3,432 | 11.7401 | 11.7306 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | Future | 268 | 11.7440 | 11.7345 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 2,671 | 11.7947 | 11.7855 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 1,263 | 11.7986 | 11.7895 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | Future | 340 | 11.8242 | 11.8154 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | Future | 2,685 | 11.8543 | 11.8459 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | Future | 2,700 | 11.9197 | 11.9117 | 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> |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| May 2015 | DAUS | Future | 1,625 | 11.9795 | 11.9718 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 288 | 12.0063 | 11.9987 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 1,636 | 12.0413 | 12.0339 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | Future | 250 | 12.1098 | 12.1031 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | Future | 250 | 12.1701 | 12.1645 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | Future | 285 | 12.1993 | 12.1941 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | Future | 250 | 12.2368 | 12.2321 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | Future | 250 | 12.2998 | 12.2960 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | Future | 250 | 12.3588 | 12.3558 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 276 | 12.3862 | 12.3836 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 250 | 12.4136 | 12.4114 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | DAUS | Future | 272 | 12.5854 | 12.5845 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | Future | 264 | 12.7766 | 12.7769 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | Future | 259 | 12.9848 | 12.9864 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 251 | 13.1760 | 13.1788 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>20,187</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2 743 469.00</u> | <u>26 298 797 553.80</u> |

Option

| | | | | | | | | | |
|----------|------|------------|--------|----------|----------|--------|--------|---|------|
| Jan 2015 | DAUS | 11.75 Put | 4,000 | 110.5590 | 124.7262 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2015 | DAUS | 10.80 Put | 300 | 2.9010 | 3.3066 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2015 | DAUS | 11.15 Put | 250 | 7.2862 | 7.9741 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2015 | DAUS | 11.45 Call | 250 | 338.3148 | 334.1504 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2015 | DAUS | 14.27 Call | 300 | 0.4755 | 0.4221 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2015 | DAUS | 11.62 Call | 10,000 | 231.6714 | 232.2795 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2015 | DAUS | 11.64 Call | 10,000 | 220.2160 | 221.2426 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2015 | DAUS | 10.80 Put | 300 | 9.2429 | 10.5365 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2015 | DAUS | 11.15 Put | 250 | 28.0595 | 31.9522 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2015 | DAUS | 11.60 Call | 250 | 338.9633 | 339.4795 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2015 | DAUS | 14.50 Call | 300 | 2.8554 | 3.2942 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2015 | DAUS | 10.80 Put | 300 | 15.0029 | 16.7174 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2015 | DAUS | 11.04 Put | 2,083 | 35.4106 | 38.9692 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2015 | DAUS | 11.15 Put | 250 | 50.2678 | 54.9551 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2015 | DAUS | 11.61 Call | 2,083 | 430.3994 | 431.1158 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2015 | DAUS | 11.81 Call | 250 | 328.3841 | 330.3185 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2015 | DAUS | 14.85 Call | 300 | 19.0512 | 21.8784 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2015 | DAUS | 11.20 Put | 22,187 | 61.5869 | 67.2085 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2015 | DAUS | 12.24 Call | 22,187 | 201.5506 | 204.6273 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2015 | DAUS | 10.80 Put | 300 | 28.5487 | 31.4955 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2015 | DAUS | 11.15 Put | 250 | 71.5265 | 76.7132 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2015 | DAUS | 12.00 Call | 250 | 340.7330 | 342.9195 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2015 | DAUS | 15.15 Call | 300 | 45.3871 | 47.8494 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2015 | DAUS | 10.80 Put | 300 | 40.2494 | 43.0922 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2015 | DAUS | 10.94 Put | 3,655 | 55.8741 | 59.4220 | 0.0000 | 0.0000 | 0 | 0.00 |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| May 2015 | DAUS | 11.15 Put | 250 | 88.1129 | 92.8476 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.90 Call | 3,655 | 453.1218 | 454.6524 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 12.21 Call | 250 | 342.4747 | 344.9739 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 71.4310 | 74.4317 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 52.3994 | 55.0153 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 11.15 Put | 250 | 103.3407 | 107.5230 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 12.46 Call | 250 | 339.2881 | 342.2575 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 84.1842 | 87.3253 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 62.4508 | 65.6929 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 11.15 Put | 250 | 115.6237 | 120.5022 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 12.71 Call | 250 | 348.6244 | 351.5387 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 104.6179 | 107.4741 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 69.6089 | 73.5782 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 11.15 Put | 250 | 123.7403 | 129.6596 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 12.97 Call | 250 | 350.6876 | 353.0634 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 110.0883 | 111.9481 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 76.1984 | 83.0931 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.15 Put | 250 | 128.7414 | 136.0375 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.40 Put | 1,000 | 193.0968 | 201.0279 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 13.27 Call | 250 | 354.7827 | 356.0208 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 14.00 Call | 1,000 | 259.1372 | 259.8512 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 128.6204 | 129.1993 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 84.5220 | 90.3397 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 11.15 Put | 250 | 137.2501 | 143.4010 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 13.56 Call | 250 | 361.3940 | 361.1408 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 146.9783 | 146.9835 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 92.5178 | 96.8548 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 11.15 Put | 250 | 143.0057 | 147.3404 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 13.85 Call | 250 | 364.6324 | 363.4138 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 141.7713 | 141.6602 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 99.2735 | 102.3317 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 11.15 Put | 250 | 146.8732 | 149.5762 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 14.15 Call | 250 | 365.7382 | 363.9523 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 136.0840 | 135.9862 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>95,050</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 750 669.00</u> | <u>371 667 626.43</u> |
| | Total | | 115,237 | | | | | 0.00 | 0.00 | 7 494 138.00 | 26 670 465 180.23 |
| Future | | | | | | | | | | | |
| Mar 2015 | EUUS | Future | 61 | 1.1910 | 1.1940 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | EUUS | Future | 200 | 1.1921 | 1.1951 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>261</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>13 397.00</u> | <u>182 702 911.00</u> |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Total | | | 261 | | | | | 0.00 | 0.00 | 13 397.00 | 182 702 911.00 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAAD | Future | 22,578 | 9.5624 | 9.5180 | 9.6120 | 9.5697 | 538 | 5,155,302.30 | | |
| Jun 2015 | ZAAD | Future | 7,620 | 9.6490 | 9.6056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAAD | Future | 600 | 9.7497 | 9.7081 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 30,798 | | | | | 538.00 | 5,155,302.30 | 2 454 795.00 | 19 356 415 614.70 |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAAD | 9.40 Put | 201 | 137.8227 | 160.8534 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAAD | 9.70 Call | 201 | 159.0368 | 149.0116 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAAD | 10.20 Call | 201 | 52.3412 | 49.6853 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 603 | | | | | 0.00 | 0.00 | 4 118.00 | 654 052.66 |
| Total | | | 31,401 | | | | | 538.00 | 5,155,302.30 | 2 458 913.00 | 19 357 069 667.36 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZACA | Future | 75 | 10.0317 | 10.0254 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 75 | | | | | 0.00 | 0.00 | 28 281.00 | 216 715 558.10 |
| Total | | | 75 | | | | | 0.00 | 0.00 | 28 281.00 | 216 715 558.10 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAEU | Future | 78,888 | 14.0924 | 14.1167 | 14.1765 | 14.0950 | 333 | 4,700,534.50 | | |
| Jun 2015 | ZAEU | Future | 11,094 | 14.3204 | 14.3468 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAEU | Future | 6,707 | 14.5745 | 14.6048 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 96,689 | | | | | 333.00 | 4,700,534.50 | 5 702 628.00 | 71 092 003 839.50 |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAEU | 13.40 Put | 35,000 | 61.8953 | 59.3343 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 13.80 Put | 15,000 | 178.3078 | 174.2735 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 14.00 Put | 12,800 | 268.0150 | 263.0674 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 14.02 Put | 8,500 | 278.1550 | 273.1059 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 14.25 Put | 20,000 | 416.1053 | 407.9124 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.00 Call | 713 | 104.1448 | 109.4566 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.05 Call | 14,500 | 98.6152 | 103.4436 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.25 Call | 7,000 | 79.8794 | 83.0479 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.28 Call | 5,700 | 77.4755 | 80.4302 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.31 Call | 8,500 | 75.1649 | 77.9139 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.32 Call | 20,000 | 74.4155 | 77.0965 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.36 Call | 32,000 | 71.5104 | 73.9330 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAEU | 15.50 Call | 7,100 | 62.4526 | 64.0706 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 13.40 Put | 7,300 | 125.0651 | 125.2349 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 15.35 Call | 7,300 | 245.5226 | 256.7858 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | 13.90 Put | 6,076 | 319.1093 | 311.4031 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | 16.50 Call | 6,076 | 435.1454 | 443.7788 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|---------------|------------|----------------|----------|----------|---------|---------|-----------------|-----------------------|-------------------|--------------------------|
| | | | 213,565 | | | | | 0.00 | 0.00 | 2 739 045.00 | 384 817 418.74 |
| | Total | | 310,254 | | | | | 333.00 | 4,700,534.50 | 8 441 673.00 | 71 476 821 258.24 |
| Future | | | | | | | | | | | |
| | Mar 2015 ZAFR | Future | 2,308 | 11.7416 | 11.7564 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 ZAFR | Future | 6,452 | 11.9463 | 11.9618 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 8,760 | | | | | 0.00 | 0.00 | 431 196.00 | 3 915 282 138.30 |
| | Total | | 8,760 | | | | | 0.00 | 0.00 | 431 196.00 | 3 915 282 138.30 |
| Future | | | | | | | | | | | |
| | Mar 2015 ZAGB | Future | 33,383 | 17.9325 | 17.9965 | 18.0677 | 18.0677 | 8,183 | 147,203,789.10 | | |
| | Jun 2015 ZAGB | Future | 5,582 | 18.1929 | 18.2595 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Sep 2015 ZAGB | Future | 1,620 | 18.4800 | 18.5520 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 40,585 | | | | | 8,183.00 | 147,203,789.10 | 4 530 472.00 | 66 068 360 954.90 |
| Option | | | | | | | | | | | |
| | Mar 2015 ZAGB | 16.72 Put | 25,000 | 46.7793 | 47.6552 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAGB | 17.00 Put | 5,592 | 71.5406 | 72.4952 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAGB | 19.00 Call | 570 | 125.6136 | 147.8482 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAGB | 19.25 Call | 5,000 | 93.0824 | 112.0174 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAGB | 19.64 Call | 21,000 | 58.1523 | 72.6938 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 57,162 | | | | | 0.00 | 0.00 | 881 214.00 | 198 252 206.43 |
| | Total | | 97,747 | | | | | 8,183.00 | 147,203,789.10 | 5 411 686.00 | 66 266 613 161.33 |
| Future | | | | | | | | | | | |
| | Mar 2015 ZAJY | Future | 3,826 | 0.0995 | 0.0990 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 ZAJY | Future | 11,837 | 0.1012 | 0.1006 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 15,663 | | | | | 0.00 | 0.00 | 643 602.00 | 6 587 823 841.20 |
| | Total | | 15,663 | | | | | 0.00 | 0.00 | 643 602.00 | 6 587 823 841.20 |
| Future | | | | | | | | | | | |
| | Mar 2015 ZAKS | Future | 8 | 0.1284 | 0.1284 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 8 | | | | | 0.00 | 0.00 | 51.00 | 648 570.00 |
| | Total | | 8 | | | | | 0.00 | 0.00 | 51.00 | 648 570.00 |
| Future | | | | | | | | | | | |
| | Mar 2015 ZANN | Future | 332 | 0.0579 | 0.0578 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2015 ZANN | Future | 56,554 | 0.0541 | 0.0541 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 56,886 | | | | | 0.00 | 0.00 | 170 645.00 | 1 073 030 100.00 |
| | Total | | 56,886 | | | | | 0.00 | 0.00 | 170 645.00 | 1 073 030 100.00 |

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|---------------|-----------------|--------------|------------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Mar 2015 | ZAUM | Future | 1,449 | 11.8323 | 11.8235 | 11.8768 | 11.8402 | 49 | 58,088,140.00 | | |
| Jun 2015 | ZAUM | Future | 84 | 12.0125 | 12.0049 | 12.0434 | 12.0308 | 19 | 22,867,440.00 | | |
| Sep 2015 | ZAUM | Future | 15 | 12.2076 | 12.2025 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,548</u> | | | | | <u>68.00</u> | <u>80,955,580.00</u> | <u>79 554.00</u> | <u>76 293 210 960.00</u> |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAUM | 11.28 Call | 420 | 61829.2393 | 61544.0632 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>420</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 103.00</u> | <u>137 198 464.38</u> |
| | | Total | 1,968 | | | | | 68.00 | 80,955,580.00 | 83 657.00 | 76 430 409 424.38 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAUS | Future | 1,197,019 | 11.8323 | 11.8235 | 11.9094 | 11.7805 | 30,945 | 365,831,161.00 | | |
| Jun 2015 | ZAUS | Future | 88,350 | 12.0125 | 12.0049 | 12.0930 | 12.0222 | 4,522 | 54,489,778.80 | | |
| Sep 2015 | ZAUS | Future | 26,884 | 12.2076 | 12.2025 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | Future | 36,132 | 12.3925 | 12.3900 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,348,385</u> | | | | | <u>35,467.00</u> | <u>420,320,939.80</u> | <u>76 826 210.00</u> | <u>729 102 970 444.50</u> |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAUS | 10.10 Put | 69,965 | 2.6651 | 3.1242 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.32 Put | 24,155 | 3.8286 | 4.5021 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.51 Put | 23,800 | 5.3425 | 6.2921 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.70 Put | 50,000 | 8.4910 | 10.7003 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.75 Put | 5,000 | 10.3452 | 12.7743 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.79 Put | 1,112 | 12.0739 | 14.6807 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.80 Put | 9,300 | 12.5435 | 15.1947 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.90 Put | 46,165 | 18.1750 | 21.2679 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.00 Call | 25,000 | 858.1398 | 852.8432 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.25 Call | 10,000 | 639.7449 | 637.4576 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.30 Put | 12,500 | 68.7866 | 75.7790 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.40 Call | 150 | 528.1571 | 527.1637 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.42 Put | 500 | 101.9928 | 109.9426 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.46 Put | 14,000 | 115.0055 | 123.2208 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.50 Put | 1,000 | 129.0143 | 137.4640 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.54 Call | 9,300 | 436.3242 | 436.1806 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.55 Call | 500 | 430.2347 | 430.1372 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.55 Put | 200 | 147.9347 | 156.6372 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.60 Call | 250 | 400.7254 | 400.8367 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.61 Put | 1,070 | 172.7123 | 181.6587 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.72 Put | 7,500 | 223.9454 | 233.1758 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.85 Call | 500 | 276.1449 | 278.5505 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.91 Put | 7,500 | 331.3404 | 342.7545 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.99 Call | 1,070 | 226.5415 | 229.3503 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.00 Call | 5,000 | 223.3735 | 226.2016 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.00 Put | 598 | 391.0735 | 402.7016 | 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 | 12.50 Call | 10,000 | 113.4216 | 116.3754 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.50 Put | 300 | 781.1216 | 792.8754 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.58 Call | 50,000 | 102.6054 | 105.4966 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.61 Call | 23,800 | 98.8784 | 101.7417 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.82 Call | 10,000 | 77.0320 | 79.6654 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 13.05 Call | 24,155 | 59.7434 | 61.7117 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 14.20 Call | 46,165 | 17.9489 | 19.2965 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.73 Put | 22,850 | 41.7620 | 44.2759 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.75 Put | 10,000 | 43.0200 | 45.5997 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.80 Put | 9,100 | 46.3382 | 49.0895 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.98 Put | 22,320 | 68.6427 | 72.2338 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.00 Put | 75,000 | 71.5724 | 75.2639 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.30 Put | 3,000 | 128.4844 | 133.7816 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.40 Put | 8,300 | 153.5471 | 159.4014 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.45 Put | 2,500 | 171.2613 | 177.4651 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.50 Put | 4,750 | 190.1174 | 196.6611 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.60 Call | 500 | 643.7289 | 643.3313 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.80 Call | 500 | 539.1541 | 539.9321 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.56 Call | 1,750 | 287.3130 | 290.3607 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.63 Call | 9,100 | 272.5117 | 275.6380 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.00 Call | 70,000 | 208.9832 | 212.3457 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.22 Call | 22,850 | 180.5969 | 183.9826 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.46 Call | 22,320 | 154.4646 | 157.7675 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 51.3957 | 55.9652 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.60 Call | 13,700 | 1661.9729 | 1661.7660 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.98 Put | 24,142 | 97.1096 | 100.3590 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Call | 33,750 | 1307.9117 | 1305.6102 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Put | 34,545 | 100.3117 | 103.1102 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.29 Put | 50,000 | 156.6410 | 166.8717 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.50 Put | 15,000 | 219.5290 | 227.5104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.54 Put | 50,000 | 235.0630 | 240.5339 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.00 Call | 13,700 | 662.6853 | 668.6578 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.50 Call | 33,750 | 493.0407 | 495.9015 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 366.4141 | 368.0145 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.00 Call | 100,000 | 238.5413 | 239.6466 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.30 Call | 50,000 | 212.5503 | 213.0160 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.58 Call | 22,320 | 202.6049 | 192.5942 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 1558.4219 | 1559.4431 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 115.9219 | 119.4431 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.00 Call | 1,177 | 1515.2159 | 1516.2064 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.20 Call | 40,051 | 1349.8149 | 1350.5655 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.40 Call | 1,197 | 1204.8244 | 1205.0397 | 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 2015 | ZAUS | 11.61 Put | 580 | 281.9480 | 283.8185 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.00 Call | 1,197 | 539.3551 | 536.9906 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.10 Call | 13,248 | 517.2967 | 515.0126 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.20 Call | 677 | 496.6802 | 494.4708 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.44 Call | 40,051 | 452.4798 | 450.4509 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 14.37 Call | 580 | 327.0897 | 325.7035 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,366,200</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>15 086 579.00</u> | <u>3 851 624 915.47</u> |
| | Total | | 2,714,585 | | | | | 35,467.00 | 420,320,939.80 | 91 912 789.00 | 732 954 595 359.97 |
| Future | | | | | | | | | | | |
| Mar 2015 | ZAZW | Future | 12 | 1.7571 | 1.7809 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>12</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>51.00</u> | <u>451 622.00</u> |
| | Total | | 12 | | | | | 0.00 | 0.00 | 51.00 | 451 622.00 |
| | Grand Total | | 3,402,299 | | | | | 44,589.00 | 658 336 145.70 | 124,084,618 | 1,035,835,920,947.71 |