



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-April-2015

| DATE | CONTRACT | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|--------------|--------------|----------|----------|--------|--------------|---------------------|-------------------|--------------------------|
| Option | | | | | | | | | | |
| Jun 2015 | DAEU | 14.41 Call | 2,000 | 48.6335 | 42.8343 | 0.0000 | 0 | 0.00 | | |
| | | | 2,000 | | | | 0.00 | 0.00 | 2000.00 | 795000.00 |
| | | Total | 2,000 | | | | 0.00 | 0.00 | 2000.00 | 795000.00 |
| Future | | | | | | | | | | |
| Apr 2015 | DAUS | Future | 0 | 11.9488 | 12.0072 | 0.0000 | 2,500 | 29,872,000.00 | | |
| Apr 2015 | DAUS | Future | 15 | 11.9702 | 12.0013 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | Future | 4,905 | 12.0054 | 12.0382 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | Future | 758 | 12.0073 | 12.0402 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | Future | 6,224 | 12.0344 | 12.0674 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | Future | 1,389 | 12.0619 | 12.0948 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 288 | 12.0875 | 12.1203 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 4,136 | 12.1221 | 12.1551 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 7,712 | 12.1302 | 12.1633 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | Future | 750 | 12.1901 | 12.2235 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | Future | 250 | 12.2504 | 12.2839 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | Future | 300 | 12.2587 | 12.3050 | 0.0000 | 300 | 3,691,500.00 | | |
| Sep 2015 | DAUS | Future | 285 | 12.2795 | 12.3130 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | Future | 1,950 | 12.3170 | 12.3505 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | Future | 250 | 12.3804 | 12.4144 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | Future | 250 | 12.4401 | 12.4746 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 276 | 12.4678 | 12.5025 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 250 | 12.4955 | 12.5304 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | DAUS | Future | 272 | 12.6712 | 12.7072 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | Future | 264 | 12.8617 | 12.8990 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | Future | 259 | 13.0662 | 13.1052 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 251 | 13.2541 | 13.2946 | 0.0000 | 0 | 0.00 | | |
| | | | 31,034 | | | | 2,800.00 | 33,563,500.00 | 2956395.00 | 28835436304.70 |
| Option | | | | | | | | | | |
| Apr 2015 | DAUS | 12.00 Call | 10,000 | 88.5378 | 105.4360 | 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> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Apr 2015 | DAUS | 11.80 Call | 10,000 | 214.7374 | 242.6523 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.15 Call | 0 | 49.3564 | 61.2892 | 0.0000 | 0.0000 | 10,000 | 519,000.00 | | |
| Apr 2015 | DAUS | 12.24 Put | 500 | 321.0136 | 300.4526 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 2.0264 | 2.1916 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.15 Put | 250 | 6.8635 | 7.4387 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.00 Call | 250 | 199.6890 | 221.9185 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 0.4415 | 0.4139 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.47 Put | 500 | 535.6841 | 512.7752 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.66 Put | 5,500 | 74.5322 | 0.0000 | 0.0000 | 0.0000 | 11,000 | 822,250.00 | | |
| May 2015 | DAUS | 12.62 Call | 5,500 | 69.9587 | 0.0000 | 0.0000 | 0.0000 | 11,000 | 756,250.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 4.9585 | 5.3740 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.94 Put | 3,655 | 8.3732 | 8.1722 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.15 Put | 250 | 19.4584 | 19.0016 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 11.90 Call | 3,655 | 364.1545 | 387.9656 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 12.21 Call | 250 | 229.8125 | 246.8410 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 9.1475 | 9.4766 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 12.30 Call | 10,000 | 223.4745 | 239.3767 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 13.2563 | 13.6808 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 11.15 Put | 250 | 37.4962 | 35.9221 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 12.46 Call | 250 | 249.5657 | 263.5682 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 23.9527 | 26.0095 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 12.13 Call | 5,500 | 390.3830 | 0.0000 | 0.0000 | 0.0000 | 5,500 | 2,233,000.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 25.5527 | 25.1261 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 11.15 Put | 250 | 56.5770 | 54.5803 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 12.71 Call | 250 | 276.9032 | 289.1804 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 43.6748 | 46.7375 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 35.3027 | 34.4385 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 11.15 Put | 250 | 71.9652 | 69.7034 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 12.97 Call | 250 | 289.7238 | 300.5737 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 58.0556 | 61.8464 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 46.2218 | 45.8634 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.15 Put | 250 | 86.0382 | 82.6357 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 11.40 Put | 1,000 | 139.7281 | 134.6527 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 13.27 Call | 250 | 301.3763 | 310.9065 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 14.00 Call | 1,000 | 200.0582 | 206.6418 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 73.4649 | 77.3205 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 56.1976 | 54.4476 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 11.15 Put | 250 | 95.0465 | 91.6741 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 13.56 Call | 250 | 312.9794 | 322.1513 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 92.3103 | 95.8653 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 63.7108 | 61.1347 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 11.15 Put | 250 | 105.0996 | 100.5120 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Nov 2015 | DAUS | 13.85 Call | 250 | 320.2345 | 329.5023 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 96.0625 | 100.1576 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 69.8163 | 67.2595 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 11.15 Put | 250 | 113.1694 | 109.2910 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 14.15 Call | 250 | 323.4531 | 333.1108 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 97.4586 | 103.4000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAUS | 11.60 Put | 1,000 | 241.0262 | 230.0787 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAUS | 15.40 Call | 1,000 | 299.8523 | 301.3966 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>68,710</u> | | | | | <u>37,500.00</u> | <u>4,330,500.00</u> | <u>4996669.00</u> | <u>414906631.43</u> |
| | Total | | 99,744 | | | | | 40,300.00 | 37,894,000.00 | 7953064.00 | 29250342936.13 |
| Future | | | | | | | | | | | |
| Jun 2015 | EUUS | Future | 250 | 1.0891 | 1.0770 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>250</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>15517.00</u> | <u>206720088.00</u> |
| | Total | | 250 | | | | | 0.00 | 0.00 | 15517.00 | 206720088.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAAD | Future | 15,203 | 9.1336 | 9.2079 | 9.1370 | 9.1370 | 70 | 639,590.00 | | |
| Sep 2015 | ZAAD | Future | 1,136 | 9.2380 | 9.3126 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>16,339</u> | | | | | <u>70.00</u> | <u>639,590.00</u> | <u>2518437.00</u> | <u>19952276548.60</u> |
| Option | | | | | | | | | | | |
| Jun 2015 | ZAAD | 8.40 Put | 201 | 20.2279 | 14.5936 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 8.65 Put | 201 | 55.8193 | 42.5604 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 9.00 Put | 201 | 164.8597 | 134.6066 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 9.15 Call | 201 | 220.8926 | 256.6932 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 9.50 Call | 201 | 107.7279 | 126.3268 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAAD | 9.65 Call | 201 | 77.8733 | 91.9303 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,206</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>25324.00</u> | <u>3646294.66</u> |
| | Total | | 17,545 | | | | | 70.00 | 639,590.00 | 2543761.00 | 19955922843.26 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZACA | Future | 1,771 | 9.6051 | 9.5833 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,771</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>28777.00</u> | <u>221487187.50</u> |
| | Total | | 1,771 | | | | | 0.00 | 0.00 | 28777.00 | 221487187.50 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZADK | Future | 138 | 1.7680 | 1.7535 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>138</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>138.00</u> | <u>2555484.00</u> |
| | Total | | 138 | | | | | 0.00 | 0.00 | 138.00 | 2555484.00 |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Jun 2015 | ZAEU | Future | 154,690 | 13.1706 | 13.0606 | 13.1541 | 13.1541 | 20 | 263,082.00 | | |
| Sep 2015 | ZAEU | Future | 11,148 | 13.4021 | 13.2905 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | Future | 10,150 | 13.6295 | 13.5170 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAEU | Future | 1,000 | 13.8863 | 13.7720 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>176,988</u> | | | | | <u>20.00</u> | <u>263,082.00</u> | <u>6485646.00</u> | <u>81467754734.00</u> |
| Option | | | | | | | | | | | |
| Jun 2015 | ZAEU | 12.25 Put | 27,000 | 32.9676 | 45.0010 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 12.65 Put | 200 | 102.0496 | 134.9731 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 13.40 Put | 7,300 | 464.7106 | 542.6287 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 13.78 Call | 35,000 | 142.7141 | 124.5236 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 14.20 Call | 27,000 | 85.6859 | 76.0248 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAEU | 15.35 Call | 7,300 | 25.1623 | 23.3317 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAEU | 12.90 Put | 7,500 | 260.3125 | 305.9813 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAEU | 14.90 Call | 7,500 | 191.4054 | 178.1106 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | 13.05 Put | 6,291 | 346.6570 | 396.8684 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | 13.90 Put | 6,076 | 856.5528 | 932.3672 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAEU | 16.50 Call | 6,291 | 209.1583 | 211.4951 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>137,458</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3054701.00</u> | <u>455595758.56</u> |
| | Total | | 314,446 | | | | | 20.00 | 263,082.00 | 9540347.00 | 81923350492.56 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAFR | Future | 7,458 | 12.6571 | 12.5668 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAFR | Future | 625 | 12.9164 | 12.8227 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>8,083</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>440134.00</u> | <u>4028192183.90</u> |
| | Total | | 8,083 | | | | | 0.00 | 0.00 | 440134.00 | 4028192183.90 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAGB | Future | 28,634 | 17.9194 | 17.9605 | 17.9783 | 17.9164 | 569 | 10,214,170.20 | | |
| Sep 2015 | ZAGB | Future | 950 | 18.1969 | 18.2389 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAGB | Future | 5 | 18.4690 | 18.5126 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>29,589</u> | | | | | <u>569.00</u> | <u>10,214,170.20</u> | <u>4705161.00</u> | <u>69242357082.70</u> |
| Option | | | | | | | | | | | |
| Jun 2015 | ZAGB | 17.00 Put | 17,000 | 127.4765 | 116.8319 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAGB | 20.00 Call | 17,000 | 67.2275 | 75.5002 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAGB | 17.87 Put | 830 | 631.8234 | 609.2223 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>34,830</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>977044.00</u> | <u>207069234.43</u> |
| | Total | | 64,419 | | | | | 569.00 | 10,214,170.20 | 5682205.00 | 69449426317.13 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAJY | Future | 14,018 | 0.1011 | 0.1014 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>14,018</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>655051.00</u> | <u>6702058338.60</u> |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|------------|------------------|----------|----------|---------|---------|------------------|-----------------------|-------------------|--------------------------|
| Total | | | 14,018 | | | | | 0.00 | 0.00 | 655051.00 | 6702058338.60 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAKS | Future | 10 | 0.1291 | 0.1297 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAKS | Future | 1,870 | 0.1291 | 0.1275 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,880</u> | | | | | <u>0.00</u> | <u>0.00</u> | 3821.00 | 47206230.00 |
| Total | | | 1,880 | | | | | 0.00 | 0.00 | 3821.00 | 47206230.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZANN | Future | 99,450 | 0.0556 | 0.0565 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZANN | Future | 164,380 | 0.0506 | 0.0510 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>263,830</u> | | | | | <u>0.00</u> | <u>0.00</u> | 631257.00 | 3457270540.00 |
| Total | | | 263,830 | | | | | 0.00 | 0.00 | 631257.00 | 3457270540.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAUM | Future | 743 | 12.0936 | 12.1265 | 12.1405 | 12.1053 | 28 | 33,965,190.00 | | |
| Sep 2015 | ZAUM | Future | 98 | 12.2878 | 12.3214 | 12.3265 | 12.3265 | 8 | 9,861,200.00 | | |
| Mar 2016 | ZAUM | Future | 27 | 12.6778 | 12.7138 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>868</u> | | | | | <u>36.00</u> | <u>43,826,390.00</u> | 87179.00 | 85445981140.00 |
| Total | | | 868 | | | | | 36.00 | 43,826,390.00 | 91702.00 | 85445981140.00 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAUS | Future | 1,171,898 | 12.0936 | 12.1265 | 12.1770 | 12.0661 | 35,461 | 429,972,105.60 | | |
| Sep 2015 | ZAUS | Future | 90,722 | 12.2878 | 12.3214 | 12.3328 | 12.2800 | 275 | 3,389,144.60 | | |
| Dec 2015 | ZAUS | Future | 67,587 | 12.4742 | 12.5090 | 12.5170 | 12.5170 | 25 | 312,925.00 | | |
| Mar 2016 | ZAUS | Future | 3,773 | 12.6778 | 12.7138 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | Future | 500 | 12.8700 | 12.9074 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,334,480</u> | | | | | <u>35,761.00</u> | <u>433,674,175.20</u> | 83825652.00 | 813501052555.00 |
| Option | | | | | | | | | | | |
| Jun 2015 | ZAUS | 10.73 Put | 22,850 | 7.9723 | 8.4542 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.75 Put | 10,000 | 8.3604 | 8.8465 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.80 Put | 9,100 | 9.4160 | 9.9104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.98 Put | 22,320 | 16.2071 | 15.6259 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.00 Put | 55,000 | 17.4456 | 16.8234 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.35 Put | 51,500 | 54.8456 | 52.9920 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.48 Call | 1,600 | 692.3828 | 722.6498 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.50 Call | 3,940 | 676.6720 | 706.7953 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.50 Put | 1,750 | 83.0720 | 80.2953 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.60 Call | 500 | 604.6212 | 631.9107 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.65 Call | 800 | 570.6072 | 597.2477 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.65 Put | 110 | 127.0072 | 120.7477 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.00 Put | 34,600 | 277.2360 | 265.8554 | 0.0000 | 0.0000 | 2,000 | 484,550.00 | | |

| <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 2015 | ZAUS | 12.02 Put | 7,000 | 287.8031 | 276.1150 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.13 Call | 15,000 | 313.7017 | 0.0000 | 0.0000 | 0.0000 | 15,000 | 4,948,350.00 | | |
| Jun 2015 | ZAUS | 12.20 Put | 5,000 | 393.7776 | 378.3101 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.30 Call | 1,600 | 253.5341 | 269.4423 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.50 Call | 30,000 | 197.5721 | 210.6934 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.50 Put | 300 | 603.9721 | 584.1934 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.56 Call | 1,750 | 183.4479 | 195.8095 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.63 Call | 9,100 | 168.3321 | 179.8530 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.00 Call | 37,000 | 109.3463 | 117.0333 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.00 Put | 501 | 1015.7463 | 990.5333 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.22 Call | 22,850 | 86.0045 | 92.1168 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.25 Call | 110 | 83.3143 | 89.2406 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.25 Put | 201 | 1239.7143 | 1212.7406 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.46 Call | 22,320 | 66.5014 | 71.4946 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.50 Call | 51,500 | 63.7450 | 68.5459 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 26.6994 | 26.3122 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.60 Call | 13,700 | 1716.5651 | 1749.7122 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.98 Put | 24,142 | 56.6920 | 55.2442 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Call | 33,750 | 1346.4674 | 1378.5432 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Put | 59,545 | 58.6674 | 57.1432 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.17 Call | 10,000 | 1201.3335 | 1232.2611 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.20 Put | 8,775 | 89.0695 | 86.1282 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.29 Put | 50,000 | 107.2459 | 103.4152 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.50 Put | 25,000 | 159.4187 | 153.0712 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.54 Put | 50,000 | 170.9899 | 164.0989 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.60 Call | 500 | 877.1654 | 903.0219 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.62 Put | 10,000 | 195.7657 | 187.7302 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.00 Call | 13,700 | 650.8020 | 671.4112 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.00 Put | 20,000 | 363.0020 | 350.0112 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.08 Call | 12,000 | 613.9605 | 633.5857 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.13 Call | 1,237 | 592.0817 | 611.1044 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.23 Call | 5,000 | 550.8637 | 568.6967 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.50 Call | 33,750 | 454.3779 | 469.4022 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 311.0844 | 321.6704 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.07 Call | 20,000 | 309.0758 | 319.6006 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.10 Call | 20,000 | 303.1467 | 313.4936 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.40 Call | 8,775 | 251.3437 | 260.1025 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.00 Call | 125,000 | 176.8006 | 183.1065 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.30 Call | 50,000 | 150.4998 | 155.8982 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.58 Call | 22,320 | 130.8104 | 135.5144 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 1607.4662 | 1639.5538 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 83.2662 | 80.5538 | 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 | 11.00 Call | 1,177 | 1563.4429 | 1595.3608 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.20 Call | 39,671 | 1391.0820 | 1422.2341 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.40 Call | 1,197 | 1241.0431 | 1267.2760 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.61 Put | 580 | 232.1424 | 221.8384 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.75 Put | 20,000 | 283.1691 | 271.7192 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.80 Put | 1,100 | 302.8515 | 290.9978 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.90 Put | 8,210 | 347.2845 | 331.8474 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.95 Call | 2,114 | 896.3034 | 915.2514 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.00 Put | 96,600 | 397.7505 | 381.4911 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.15 Call | 1,650 | 803.6396 | 821.0591 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.00 Call | 1,197 | 516.7493 | 529.9535 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.10 Call | 11,629 | 491.9719 | 504.8217 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.20 Call | 677 | 468.6608 | 481.1691 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.44 Call | 39,671 | 418.7164 | 430.0943 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.50 Call | 1,650 | 407.4312 | 418.5512 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 14.37 Call | 580 | 280.5243 | 289.0826 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 14.84 Call | 8,200 | 235.2466 | 242.7013 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 14.97 Call | 8,210 | 225.8649 | 232.0210 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 15.00 Call | 68,600 | 225.1161 | 229.6716 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 15.80 Call | 53,000 | 212.5800 | 217.0755 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 11.05 Put | 1,500 | 116.7518 | 112.6842 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 11.80 Put | 1,000 | 321.1802 | 308.9135 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 11.83 Put | 1,204 | 334.0596 | 321.3798 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 11.95 Put | 1,000 | 388.2302 | 373.8768 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 14.59 Call | 1,204 | 410.8377 | 419.9350 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 15.75 Call | 1,000 | 331.3703 | 338.8447 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 16.50 Call | 1,000 | 327.8588 | 335.2307 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 20.23 Call | 1,500 | 68.6073 | 70.6276 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,461,757</u> | | | | | <u>17,000.00</u> | <u>5,432,900.00</u> | <u>16595241.00</u> | <u>4252947855.72</u> |
| Total | | | 2,796,237 | | | | | 52,761.00 | 439,107,075.20 | 100420893.00 | 817754000410.72 |
| Future | | | | | | | | | | | |
| Jun 2015 | ZAZW | Future | 16 | 1.5481 | 1.5417 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>16</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>97.00</u> | <u>826510.00</u> |
| Total | | | 16 | | | | | 0.00 | 0.00 | 97.00 | 826510.00 |
| Grand Total | | | 3,585,245 | | | | | 93,756.00 | 531944307.40 | 134,930,088 | 1,149,575,130,308.88 |