



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-September-2015

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|----------|--------------|---------------|----------|-----------|--------|--------|-----------------|----------------|-------------------|------------|
| Future | | | | | | | | | | | |
| Sep 2015 | CAGH | Future | 24,000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>24,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | 18980.00 | 3036800.00 |
| | | Total | 24,000 | | | | | 0.00 | 0.00 | 18980.00 | 3036800.00 |
| Option | | | | | | | | | | | |
| Sep 2015 | DAEU | 14.85 Call | 1,000 | 367.0347 | 440.6015 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAEU | 14.85 Put | 1,000 | 133.7347 | 99.3015 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAEU | 14.92 Call | 1,000 | 547.9378 | 606.8186 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAEU | 14.92 Put | 1,000 | 281.5378 | 226.3186 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAEU | 14.85 Call | 1,000 | 984.8219 | 1039.5289 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAEU | 14.92 Call | 1,000 | 946.4389 | 998.4130 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>6,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | 1000.00 | 0.00 |
| | | Total | 6,000 | | | | | 0.00 | 0.00 | 1000.00 | 0.00 |
| Option | | | | | | | | | | | |
| Sep 2015 | DANZ | 8.40 Put | 8,000 | 0.9394 | 12.5164 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DANZ | 8.63 Put | 8,000 | 104.0176 | 0.0000 | 0.0000 | 0.0000 | 8,000 | 0.00 | | |
| | | | <u>16,000</u> | | | | | <u>8,000.00</u> | <u>0.00</u> | 8000.00 | 0.00 |
| | | Total | 16,000 | | | | | 8,000.00 | 0.00 | 8000.00 | 0.00 |
| Future | | | | | | | | | | | |
| Sep 2015 | DAUS | Future | 0 | 13.5867 | 13.4891 | 0.0000 | 0.0000 | 6,000 | 81,520,200.00 | | |
| Sep 2015 | DAUS | Future | 285 | 13.5619 | 13.4979 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | Future | 1,700 | 13.6043 | 13.5403 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | Future | 2,726 | 13.6404 | 13.5785 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | Future | 350 | 13.6768 | 13.6147 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | Future | 0 | 13.7332 | 13.6708 | 0.0000 | 0.0000 | 8,000 | 109,741,600.00 | | |
| Nov 2015 | DAUS | Future | 250 | 13.7456 | 13.6831 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 276 | 13.7778 | 13.7152 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 250 | 13.8107 | 13.7477 | 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>CUMULATIVE VOLUME</u> |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Jan 2016 | DAUS | Future | 1,150 | 13.8687 | 13.8051 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | Future | 272 | 14.0154 | 13.9501 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | Future | 264 | 14.2473 | 14.1784 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | Future | 259 | 14.5105 | 14.4337 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | DAUS | Future | 251 | 14.7181 | 14.6447 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>8,033</u> | | | | | <u>14,000.00</u> | <u>191,261,800.00</u> |
| | | | | | | | | | <u>3360826.00</u> |
| | | | | | | | | | <u>33858716946.40</u> |

Option

| | | | | | | | | | |
|----------|------|------------|--------|-----------|----------|--------|--------|-------|------|
| Sep 2015 | DAUS | 12.95 Put | 3,000 | 4.4433 | 8.1437 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 13.18 Call | 1,000 | 402.8062 | 344.5644 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 13.45 Call | 3,000 | 251.4021 | 217.0137 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 13.52 Call | 3,000 | 213.2876 | 0.0000 | 0.0000 | 0.0000 | 6,000 | 0.00 |
| Sep 2015 | DAUS | 12.98 Call | 4,000 | 615.3922 | 555.7666 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 13.00 Call | 2,000 | 597.4676 | 538.5453 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 13.93 Call | 3,600 | 119.4708 | 107.8779 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 13.93 Put | 3,600 | 457.1708 | 510.9779 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 13.09 Call | 2,500 | 563.4119 | 511.2201 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 10.80 Put | 300 | 0.0465 | 0.0482 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 11.15 Put | 250 | 0.1214 | 0.1363 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 11.40 Put | 1,000 | 0.2700 | 0.3015 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 13.27 Call | 250 | 445.7144 | 401.8852 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 14.00 Call | 1,000 | 129.4565 | 119.0101 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | DAUS | 16.80 Call | 300 | 0.9152 | 1.0745 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2015 | DAUS | 13.47 Call | 201 | 351.9903 | 317.6712 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2015 | DAUS | 13.47 Put | 201 | 208.0903 | 236.5712 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2015 | DAUS | 10.80 Put | 300 | 0.9500 | 1.1199 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2015 | DAUS | 11.15 Put | 250 | 1.8914 | 2.0708 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2015 | DAUS | 13.56 Call | 250 | 438.4699 | 404.1987 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2015 | DAUS | 16.98 Call | 300 | 23.9457 | 25.4158 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 12.72 Call | 300 | 1035.7741 | 980.3177 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.00 Call | 300 | 810.8066 | 761.5724 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.15 Call | 12,500 | 756.2491 | 710.3552 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.17 Call | 6,000 | 748.0965 | 702.4957 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.14 Put | 8,000 | 183.0529 | 198.9537 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.68 Call | 9,000 | 501.5176 | 467.9997 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 10.80 Put | 300 | 3.0692 | 3.3063 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 11.15 Put | 250 | 5.2267 | 5.6176 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 12.63 Put | 5,000 | 68.4044 | 73.0535 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 12.85 Put | 15,000 | 109.3456 | 116.7555 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 12.93 Put | 201 | 127.8680 | 136.4793 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.03 Call | 5,000 | 869.5842 | 818.5472 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.03 Put | 5,000 | 153.9842 | 165.4472 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.24 Call | 5,000 | 733.5726 | 688.3689 | 0.0000 | 0.0000 | 0 | 0.00 |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Nov 2015 | DAUS | 13.25 Call | 15,000 | 727.5746 | 682.6237 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.25 Put | 15,000 | 231.9746 | 249.5237 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.33 Call | 201 | 681.0179 | 638.1338 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.33 Put | 201 | 265.4179 | 285.0338 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.43 Call | 5,000 | 626.3809 | 586.1206 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.65 Call | 15,000 | 519.5745 | 485.0975 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.73 Call | 201 | 485.0730 | 453.0752 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.85 Call | 250 | 438.7758 | 410.0473 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 17.45 Call | 300 | 59.1874 | 59.6201 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 10.80 Put | 300 | 4.1513 | 4.3142 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 11.15 Put | 250 | 6.6242 | 7.1367 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 14.15 Call | 250 | 436.0748 | 409.0000 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 17.87 Call | 300 | 96.9159 | 95.6291 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 11.80 Put | 250 | 34.6476 | 34.1083 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 12.97 Call | 4,600 | 1140.5124 | 1083.6313 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 13.11 Call | 3,600 | 1044.2710 | 988.9929 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 14.48 Call | 250 | 467.2227 | 438.7733 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 11.60 Put | 1,000 | 31.4622 | 30.9177 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 15.40 Call | 1,000 | 331.9798 | 310.9290 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.93 Call | 3,600 | 714.7321 | 673.8018 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 11.80 Put | 250 | 47.7916 | 47.3992 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.84 Call | 250 | 467.5393 | 438.4068 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 11.80 Put | 250 | 60.3524 | 59.2203 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.25 Call | 250 | 473.0358 | 445.3675 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 11.80 Put | 250 | 70.8835 | 68.2676 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.66 Call | 250 | 470.3594 | 444.1680 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 11.80 Put | 250 | 81.1579 | 77.5209 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 16.13 Call | 250 | 468.3043 | 444.2579 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 12.20 Put | 1,000 | 130.0648 | 125.8722 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.45 Call | 1,000 | 606.6428 | 577.5470 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 11.80 Put | 250 | 88.7870 | 85.7905 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.62 Call | 250 | 474.8444 | 449.7142 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 11.80 Put | 250 | 95.4327 | 92.5137 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 17.13 Call | 250 | 478.9667 | 451.5338 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 12.70 Put | 2,000 | 239.3677 | 243.5916 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.52 Call | 2,000 | 762.9533 | 726.0511 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 11.80 Put | 250 | 101.0867 | 99.3950 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.70 Call | 250 | 509.3038 | 480.0389 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 11.80 Put | 250 | 107.1161 | 107.1162 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.25 Call | 250 | 554.5868 | 525.7116 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 11.80 Put | 250 | 112.9302 | 112.2301 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 18.77 Call | 250 | 592.7302 | 559.0570 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|--------------|------------|----------------|----------|----------|---------|---------|------------------|-----------------------|-----------------------|
| Nov 2016 | DAUS | 11.80 Put | 250 | 118.7836 | 118.2845 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Nov 2016 | DAUS | 19.40 Call | 250 | 585.4876 | 546.6638 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 179,706 | | | | | 6,000.00 | 0.00 | 5536381.00 |
| | Total | | 187,739 | | | | | 20,000.00 | 191,261,800.00 | 8897207.00 |
| | | | | | | | | | | 33858716946.40 |
| Future | | | | | | | | | | |
| Sep 2015 | EUUS | Future | 553 | 1.1100 | 1.1234 | 1.1085 | 1.1083 | 70 | 775,910.00 | |
| Dec 2015 | EUUS | Future | 150 | 1.1117 | 1.1252 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 703 | | | | | 70.00 | 775,910.00 | 196526.00 |
| | Total | | 703 | | | | | 70.00 | 775,910.00 | 196526.00 |
| | | | | | | | | | | 2242169104.00 |
| Future | | | | | | | | | | |
| Sep 2015 | ZAAD | Future | 2,299 | 9.5389 | 9.4557 | 9.5536 | 9.5315 | 260 | 2,483,715.00 | |
| Dec 2015 | ZAAD | Future | 9,633 | 9.6461 | 9.5656 | 9.6667 | 9.6536 | 1,500 | 14,491,650.00 | |
| Mar 2016 | ZAAD | Future | 2,100 | 9.7705 | 9.6886 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 14,032 | | | | | 1,760.00 | 16,975,365.00 | 2630126.00 |
| | Total | | | | | | | | | 21020913311.00 |
| Option | | | | | | | | | | |
| Dec 2015 | ZAAD | 9.30 Put | 201 | 147.3643 | 168.2678 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAAD | 9.60 Call | 201 | 326.1194 | 280.1450 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAAD | 10.20 Call | 201 | 142.3255 | 120.5692 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 603 | | | | | 0.00 | 0.00 | 31177.00 |
| | Total | | 14,635 | | | | | 1,760.00 | 16,975,365.00 | 2661303.00 |
| | | | | | | | | | | 21020913311.00 |
| Future | | | | | | | | | | |
| Dec 2015 | ZACR | Future | 25,110 | 2.1107 | 2.1029 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 25,110 | | | | | 0.00 | 0.00 | 31303.00 |
| | Total | | 25,110 | | | | | 0.00 | 0.00 | 31303.00 |
| | | | | | | | | | | 631930594.00 |
| Future | | | | | | | | | | |
| Sep 2015 | ZAEU | Future | 34,428 | 15.0636 | 15.1689 | 15.3405 | 15.0583 | 791 | 11,986,935.30 | |
| Dec 2015 | ZAEU | Future | 64,826 | 15.3249 | 15.4402 | 15.6031 | 15.3317 | 954 | 14,790,602.90 | |
| Mar 2016 | ZAEU | Future | 3,637 | 15.6194 | 15.7351 | 15.8417 | 15.8417 | 20 | 316,834.00 | |
| Jun 2016 | ZAEU | Future | 250 | 15.9163 | 16.0313 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 103,141 | | | | | 1,765.00 | 27,094,372.20 | 7012089.00 |
| | Total | | | | | | | | | 88895556560.30 |
| Option | | | | | | | | | | |
| Sep 2015 | ZAEU | 12.26 Put | 26,000 | 0.0247 | 0.0244 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAEU | 12.70 Put | 7,900 | 0.0849 | 0.0856 | 0.0000 | 0.0000 | 376 | 0.00 | |
| Sep 2015 | ZAEU | 12.90 Put | 7,500 | 0.1510 | 0.1531 | 0.0000 | 0.0000 | 371 | 0.00 | |
| Sep 2015 | ZAEU | 12.92 Put | 9,000 | 0.1601 | 0.1623 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAEU | 13.00 Put | 10,700 | 0.2024 | 0.2053 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2015 | ZAEU | 14.90 Call | 7,500 | 275.7149 | 351.7287 | 0.0000 | 0.0000 | 267 | 0.00 | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|------------------|----------------------|
| Dec 2015 | ZAEU | 13.05 Put | 6,682 | 20.7229 | 16.6043 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 13.90 Put | 6,076 | 74.4596 | 54.0579 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 14.30 Put | 100 | 148.9541 | 114.9074 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 15.29 Call | 6,000 | 590.3533 | 626.8028 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 16.50 Call | 6,682 | 255.5384 | 265.2215 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 13.05 Put | 18,000 | 47.6847 | 40.2226 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 13.20 Put | 18,000 | 57.7744 | 48.8724 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 13.85 Put | 12,000 | 124.8965 | 107.1797 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 14.03 Put | 12,000 | 152.0323 | 131.0476 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 14.90 Call | 24,000 | 1137.5252 | 1194.5364 | 0.0000 | 0.0000 | 13,128 | 0.00 |
| Mar 2016 | ZAEU | 15.05 Call | 24,000 | 1058.5977 | 1107.8112 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 15.95 Call | 26,000 | 691.9557 | 716.9330 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 16.15 Call | 24,000 | 631.2734 | 652.4119 | 0.0000 | 0.0000 | 48,000 | 0.00 |
| Mar 2016 | ZAEU | 16.30 Call | 24,000 | 589.9317 | 608.5022 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAEU | 14.20 Put | 6,000 | 222.0204 | 202.0371 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAEU | 15.96 Call | 6,000 | 983.9766 | 1018.7804 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>288,140</u> | | | | | <u>62,142.00</u> | <u>0.00</u> |
| | | Total | 391,281 | | | | | 63,907.00 | 27,094,372.20 |
| | | | | | | | | | 10575562.00 |
| | | | | | | | | | 8889556560.30 |
| Future | | | | | | | | | |
| Sep 2015 | ZAFR | Future | 1,544 | 13.8932 | 13.9262 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAFR | Future | 7,345 | 14.1586 | 14.2003 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>8,889</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 8,889 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 463782.00 |
| | | | | | | | | | 4348875380.60 |
| Future | | | | | | | | | |
| Sep 2015 | ZAGB | Future | 33,148 | 20.6674 | 20.6523 | 20.8636 | 20.6802 | 1,543 | 32,033,230.20 |
| Dec 2015 | ZAGB | Future | 7,904 | 20.9853 | 20.9797 | 21.1874 | 21.1454 | 102 | 2,158,603.80 |
| Mar 2016 | ZAGB | Future | 1,322 | 21.3387 | 21.3307 | 21.5299 | 21.3760 | 210 | 4,490,499.00 |
| Jun 2016 | ZAGB | Future | 200 | 21.6891 | 21.6766 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>42,574</u> | | | | | <u>1,855.00</u> | <u>38,682,333.00</u> |
| | | | | | | | | | 5021309.00 |
| | | | | | | | | | 75336159263.80 |
| Option | | | | | | | | | |
| Sep 2015 | ZAGB | 18.00 Put | 16,500 | 0.4626 | 0.2515 | 0.0000 | 0.0000 | 1,661 | 0.00 |
| Sep 2015 | ZAGB | 18.16 Put | 16,500 | 0.6463 | 0.3559 | 0.0000 | 0.0000 | 884 | 0.00 |
| Sep 2015 | ZAGB | 18.50 Put | 18,900 | 1.3372 | 0.7616 | 0.0000 | 0.0000 | 917 | 0.00 |
| Sep 2015 | ZAGB | 20.50 Call | 20,000 | 337.3992 | 310.0246 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 17.87 Put | 830 | 31.3697 | 24.9306 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 19.40 Call | 700 | 1740.9365 | 1706.8946 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.00 Call | 500 | 1294.9500 | 1253.1006 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.33 Call | 8,250 | 1092.9013 | 1046.7144 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.77 Call | 18,900 | 863.6235 | 814.1277 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 21.50 Call | 500 | 584.7419 | 540.0692 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-----------------|-----------------------|-------------|-----------------|
| Dec 2015 | ZAGB | 21.82 Call | 20,000 | 494.7771 | 453.6865 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>121,580</u> | | | | | 3,462.00 | 0.00 | 1278450.00 | 0.00 |
| | | Total | 164,154 | | | | | 5,317.00 | 38,682,333.00 | 6299759.00 | 75336159263.80 |
| Future | | | | | | | | | | | |
| Sep 2015 | ZAJY | Future | 24 | 0.1128 | 0.1124 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAJY | Future | 7,859 | 0.1147 | 0.1145 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>7,883</u> | | | | | 0.00 | 0.00 | 672664.00 | 6882606916.70 |
| | | Total | 7,883 | | | | | 0.00 | 0.00 | 672664.00 | 6882606916.70 |
| Future | | | | | | | | | | | |
| Sep 2015 | ZAKS | Future | 13 | 0.1291 | 0.1293 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAKS | Future | 1,960 | 0.1290 | 0.1291 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,973</u> | | | | | 0.00 | 0.00 | 6408.00 | 79973020.00 |
| | | Total | 1,973 | | | | | 0.00 | 0.00 | 6408.00 | 79973020.00 |
| Future | | | | | | | | | | | |
| Sep 2015 | ZANN | Future | 2,000 | 0.0681 | 0.0676 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZANN | Future | 28,268 | 0.0605 | 0.0605 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>30,268</u> | | | | | 0.00 | 0.00 | 979319.00 | 5520599960.00 |
| | | Total | 30,268 | | | | | 0.00 | 0.00 | 979319.00 | 5520599960.00 |
| Future | | | | | | | | | | | |
| Sep 2015 | ZAUM | Future | 1,462 | 13.5709 | 13.5026 | 13.6495 | 13.4697 | 46 | 62,498,710.00 | | |
| Dec 2015 | ZAUM | Future | 318 | 13.7854 | 13.7227 | 13.8719 | 13.6829 | 121 | 166,707,810.00 | | |
| Mar 2016 | ZAUM | Future | 213 | 14.0231 | 13.9577 | 14.0073 | 13.9696 | 20 | 27,993,150.00 | | |
| Jun 2016 | ZAUM | Future | 7 | 14.2582 | 14.1890 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,000</u> | | | | | 187.00 | 257,199,670.00 | 100513.00 | 102312542980.00 |
| | | Total | 2,000 | | | | | 187.00 | 257,199,670.00 | 105036.00 | 102312542980.00 |
| Future | | | | | | | | | | | |
| Sep 2015 | ZAUS | Future | 549,914 | 13.5709 | 13.5026 | 13.6500 | 13.4700 | 62,945 | 854,093,220.00 | | |
| Dec 2015 | ZAUS | Future | 217,434 | 13.7854 | 13.7227 | 13.8749 | 13.6835 | 32,928 | 454,881,952.40 | | |
| Mar 2016 | ZAUS | Future | 25,293 | 14.0231 | 13.9577 | 14.0800 | 13.9215 | 2,070 | 28,980,339.50 | | |
| Jun 2016 | ZAUS | Future | 14,960 | 14.2582 | 14.1890 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | Future | 750 | 14.5197 | 14.4431 | 14.5863 | 14.5863 | 50 | 729,315.00 | | |
| | | | <u>808,351</u> | | | | | 97,993.00 | 1,338,684,826.90 | 92232368.00 | 918670099512.90 |
| Option | | | | | | | | | | | |
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 0.0002 | 0.0116 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.60 Call | 2,900 | 2970.9003 | 2902.6115 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.98 Put | 24,142 | 0.0159 | 0.0206 | 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>CUMULATIVE VOLUME</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Sep 2015 | ZAUS | 11.00 Call | 33,750 | 2570.9169 | 2502.6220 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.00 Put | 59,545 | 0.0169 | 0.0220 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.17 Call | 10,000 | 2400.9293 | 2332.6393 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.20 Put | 8,775 | 0.0323 | 0.0435 | 0.0000 | 0.0000 | 433 | 0.00 |
| Sep 2015 | ZAUS | 11.24 Put | 48,000 | 0.0368 | 0.0499 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.29 Put | 50,000 | 0.0434 | 0.0592 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.50 Put | 27,540 | 0.0868 | 0.1223 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.54 Put | 50,000 | 0.0992 | 0.1406 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.60 Call | 500 | 1971.0213 | 1902.7733 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.60 Put | 540 | 0.1213 | 0.1733 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.62 Put | 10,000 | 0.1297 | 0.1859 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 11.75 Put | 2,310 | 0.2015 | 0.2936 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.00 Call | 13,700 | 1571.3778 | 1503.3143 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.00 Put | 39,000 | 0.4778 | 0.7143 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.08 Call | 12,000 | 1491.5326 | 1423.5521 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.10 Call | 40 | 1471.5789 | 1403.6232 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.10 Put | 13,000 | 0.6789 | 1.0232 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.13 Call | 1,237 | 1441.6548 | 1373.7402 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.20 Call | 40 | 1371.8680 | 1303.9564 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.20 Put | 50,000 | 0.9680 | 1.3564 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.23 Call | 5,000 | 1341.9404 | 1274.0433 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.44 Call | 10,000 | 1132.6652 | 1064.8965 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.48 Put | 8,500 | 1.9636 | 2.5254 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.50 Call | 33,750 | 1072.9726 | 1005.2506 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.51 Call | 3,000 | 1063.0298 | 995.3162 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.55 Call | 3,000 | 1023.2779 | 955.5995 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.60 Call | 10,000 | 973.6375 | 906.0077 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.67 Call | 10,000 | 904.2544 | 836.7035 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.75 Call | 950 | 825.1703 | 757.7305 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.80 Call | 200 | 775.8916 | 708.5370 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.86 Call | 10,000 | 717.1637 | 650.0116 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.90 Call | 18,000 | 678.9728 | 612.4441 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 12.92 Call | 10,000 | 660.0327 | 593.8829 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.00 Call | 53,650 | 585.5195 | 521.4096 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 531.2267 | 469.2706 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.07 Call | 20,000 | 522.3339 | 460.7932 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.10 Call | 20,000 | 495.9516 | 435.7580 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.25 Call | 402 | 371.9327 | 320.7100 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.25 Put | 501 | 51.0327 | 68.1100 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.28 Call | 17,000 | 348.9756 | 299.9576 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 13.40 Put | 10,000 | 93.5519 | 122.6264 | 0.0000 | 0.0000 | 7,947 | 0.00 |
| Sep 2015 | ZAUS | 13.80 Call | 10,000 | 88.2214 | 0.0000 | 0.0000 | 0.0000 | 20,000 | 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>CUMULATIVE VOLUME</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Sep 2015 | ZAUS | 14.00 Call | 92,500 | 48.5213 | 44.0558 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 14.30 Call | 50,000 | 19.0055 | 17.9360 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 14.45 Call | 48,000 | 11.4804 | 10.7983 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2015 | ZAUS | 14.58 Call | 22,320 | 7.3841 | 6.8922 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 2839.8528 | 2777.5261 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 4.4528 | 4.8261 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.00 Call | 1,177 | 2790.1303 | 2727.9565 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.20 Call | 39,222 | 2592.0241 | 2530.0825 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.40 Call | 1,197 | 2394.9067 | 2333.0233 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.60 Put | 800 | 13.5422 | 14.3739 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.61 Put | 580 | 13.7814 | 14.6123 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.75 Put | 20,000 | 17.5712 | 18.3730 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.80 Put | 1,100 | 19.1461 | 19.9283 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.90 Put | 8,210 | 22.7010 | 23.4266 | 0.0000 | 0.0000 | 350 | 0.00 |
| Dec 2015 | ZAUS | 12.00 Put | 121,600 | 26.8633 | 27.5084 | 0.0000 | 0.0000 | 1,194 | 0.00 |
| Dec 2015 | ZAUS | 12.15 Call | 1,650 | 1669.8548 | 1607.6276 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.18 Put | 150 | 36.1936 | 36.6242 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.20 Call | 1,000 | 1622.7978 | 1560.4982 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.50 Call | 500 | 1349.9303 | 1290.0058 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.56 Put | 2,000 | 73.3678 | 76.5927 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.57 Call | 10,000 | 1290.3246 | 1230.9273 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.58 Call | 150 | 1281.9059 | 1222.5892 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.60 Call | 30,000 | 1265.1412 | 1205.9895 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.76 Put | 402 | 109.3756 | 114.4303 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.80 Call | 17,883 | 1103.2787 | 1046.0645 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.90 Call | 15,000 | 1026.5784 | 970.5324 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.90 Put | 100 | 141.1784 | 147.8324 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.00 Call | 1,197 | 952.9134 | 898.1734 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.10 Call | 13,241 | 882.4133 | 833.7926 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.20 Call | 677 | 819.8006 | 773.2982 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.20 Put | 60 | 234.4006 | 250.5982 | 236.0000 | 236.0000 | 60 | 0.00 |
| Dec 2015 | ZAUS | 13.22 Put | 20,000 | 242.3351 | 0.0000 | 0.0000 | 0.0000 | 31,600 | 0.00 |
| Dec 2015 | ZAUS | 13.25 Call | 201 | 789.9194 | 744.4937 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.28 Call | 150 | 772.4442 | 727.6690 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.40 Call | 1,300 | 705.8755 | 663.7402 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.44 Call | 39,222 | 684.8570 | 643.6049 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.50 Call | 14,950 | 654.3978 | 614.4768 | 0.0000 | 0.0000 | 4,000 | 0.00 |
| Dec 2015 | ZAUS | 13.59 Put | 1,732 | 415.6745 | 0.0000 | 0.0000 | 0.0000 | 1,732 | 0.00 |
| Dec 2015 | ZAUS | 13.60 Call | 1,300 | 606.4313 | 568.7132 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.64 Put | 10,000 | 442.7946 | 0.0000 | 0.0000 | 0.0000 | 10,000 | 0.00 |
| Dec 2015 | ZAUS | 13.66 Call | 2,000 | 579.2756 | 542.8712 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.72 Call | 500 | 553.3041 | 518.4303 | 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>CUMULATIVE VOLUME</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Dec 2015 | ZAUS | 13.72 Put | 500 | 487.9041 | 515.7303 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.00 Call | 16,000 | 448.6856 | 420.8505 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.30 Call | 20,000 | 360.7146 | 338.7514 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.37 Call | 580 | 343.1419 | 322.4180 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.40 Call | 4,000 | 335.9182 | 315.7087 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.50 Call | 1,000 | 313.1048 | 294.6455 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.84 Call | 8,200 | 248.7609 | 235.0570 | 0.0000 | 0.0000 | 292 | 0.00 |
| Dec 2015 | ZAUS | 14.97 Call | 8,210 | 228.5949 | 216.4265 | 0.0000 | 0.0000 | 293 | 0.00 |
| Dec 2015 | ZAUS | 15.00 Call | 61,100 | 224.2421 | 212.4099 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.80 Call | 53,000 | 138.6711 | 132.8585 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.05 Put | 1,500 | 21.1721 | 20.1003 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.55 Put | 42,370 | 39.5668 | 38.7484 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.60 Put | 30,000 | 42.2996 | 41.4934 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.80 Put | 1,000 | 54.9440 | 54.2431 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.83 Put | 1,204 | 57.0991 | 56.4230 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.91 Put | 788 | 63.2079 | 62.6109 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.95 Put | 1,000 | 66.4677 | 65.9188 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.00 Put | 30,000 | 70.7467 | 70.2630 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.11 Put | 786 | 80.9990 | 80.6987 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.26 Put | 10,000 | 97.0116 | 97.0440 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.55 Call | 12,000 | 1608.7529 | 1544.4132 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.74 Put | 10,000 | 176.4056 | 181.7952 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.80 Call | 31,070 | 1415.0512 | 1355.5683 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.95 Put | 38,000 | 234.6921 | 242.0400 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.26 Put | 10,000 | 341.1003 | 352.5125 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.55 Call | 12,000 | 952.3419 | 904.9582 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.76 Call | 10,000 | 858.6121 | 814.2858 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.94 Call | 788 | 787.0708 | 745.3021 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.21 Call | 10,000 | 691.0904 | 652.6042 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.31 Call | 43,156 | 659.0561 | 621.9361 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.59 Call | 1,204 | 578.9537 | 545.4618 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.75 Call | 31,070 | 538.8317 | 507.1724 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 15.27 Call | 38,000 | 431.6769 | 405.4349 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 15.75 Call | 1,000 | 355.7252 | 333.2605 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 16.50 Call | 1,000 | 270.4852 | 253.0622 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 20.23 Call | 1,500 | 86.3269 | 78.7299 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 12.16 Put | 330 | 126.9189 | 123.6304 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 13.00 Put | 750 | 298.4114 | 305.1043 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 13.20 Put | 700 | 371.9199 | 0.0000 | 0.0000 | 0.0000 | 700 | 0.00 |
| Jun 2016 | ZAUS | 14.93 Call | 330 | 742.6248 | 708.0574 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.23 Call | 750 | 492.0864 | 467.4271 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.81 Call | 2,310 | 419.5748 | 398.2474 | 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>CUMULATIVE VOLUME</u> | |
|--------------------|-----------------|--------------|------------------|------------|-----------------|-------------|------------|---------------------|--------------------------|-----------------------------|
| Jun 2016 | ZAUS | 16.93 Call | 700 | 406.8242 | 0.0000 | 0.0000 | 0.0000 | 700 | 0.00 | |
| Dec 2016 | ZAUS | 11.80 Put | 250 | 127.2711 | 126.6872 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAUS | 19.81 Call | 250 | 541.6242 | 505.6340 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,902,579</u> | | | | | <u>79,301.00</u> | <u>0.00</u> | <u>18532101.00</u> |
| | | Total | 2,710,930 | | | | | 177,294.00 | 1,338,684,826.90 | 110764469.00 |
| | | | | | | | | | | 918670099512.90 |
| Future | | | | | | | | | | |
| Sep 2015 | ZAZW | Future | 130 | 1.3841 | 1.4183 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAZW | Future | 7,688 | 1.3510 | 1.3858 | 0.0000 | 0.0000 | 3,844 | 26,294,882.00 | |
| | | | <u>7,818</u> | | | | | <u>3,844.00</u> | <u>26,294,882.00</u> | <u>15579.00</u> |
| | | Total | 7,818 | | | | | 3,844.00 | 26,294,882.00 | 15579.00 |
| | | | | | | | | | | 110208586.00 |
| | | | | | | | | | | 110208586.00 |
| Grand Total | | | 3,599,383 | | | | | 280,379.00 | 1896969159.10 | 149,250,168 |
| | | | | | | | | | | 1,291,779,997,464.60 |