



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-September-2015

| DATE          | CONTRACT |              | OPEN INT      | MTM       | PREV MTM  | HIGH   | LOW    | DAILY VOLUME     | CUMULATIVE VOLUME |                 |
|---------------|----------|--------------|---------------|-----------|-----------|--------|--------|------------------|-------------------|-----------------|
| <b>Option</b> |          |              |               |           |           |        |        |                  |                   |                 |
| Oct 2015      | DAEU     | 14.92 Call   | 1,000         | 852.5959  | 918.1127  | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Oct 2015      | DAEU     | 14.92 Put    | 1,000         | 50.9959   | 44.6127   | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Jan 2016      | DAEU     | 14.85 Call   | 1,000         | 1346.9296 | 1404.4969 | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Jan 2016      | DAEU     | 14.92 Call   | 1,000         | 1294.4790 | 1351.5356 | 0.0000 | 0.0000 | 0                | 0.00              |                 |
|               |          |              | <u>4,000</u>  |           |           |        |        | <u>0.00</u>      | <u>0.00</u>       | <u>1000.00</u>  |
|               |          | <b>Total</b> | <b>4,000</b>  |           |           |        |        | <b>0.00</b>      | <b>0.00</b>       | <b>1000.00</b>  |
| <b>Option</b> |          |              |               |           |           |        |        |                  |                   |                 |
| Sep 2016      | DAGB     | 21.20 Put    | 12,264        | 920.8523  | 922.7808  | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Sep 2016      | DAGB     | 25.85 Call   | 12,264        | 784.8236  | 787.2374  | 0.0000 | 0.0000 | 0                | 0.00              |                 |
|               |          |              | <u>24,528</u> |           |           |        |        | <u>0.00</u>      | <u>0.00</u>       | <u>12264.00</u> |
|               |          | <b>Total</b> | <b>24,528</b> |           |           |        |        | <b>0.00</b>      | <b>0.00</b>       | <b>12264.00</b> |
| <b>Option</b> |          |              |               |           |           |        |        |                  |                   |                 |
| Oct 2015      | DANZ     | 8.90 Put     | 12,000        | 113.5750  | 0.0000    | 0.0000 | 0.0000 | 12,000           | 0.00              |                 |
|               |          |              | <u>12,000</u> |           |           |        |        | <u>12,000.00</u> | <u>0.00</u>       | <u>12000.00</u> |
|               |          | <b>Total</b> | <b>12,000</b> |           |           |        |        | <b>12,000.00</b> | <b>0.00</b>       | <b>12000.00</b> |
| <b>Future</b> |          |              |               |           |           |        |        |                  |                   |                 |
| Oct 2015      | DAUS     | Future       | 11,000        | 13.9471   | 14.0310   | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Oct 2015      | DAUS     | Future       | 2,726         | 13.9737   | 14.0576   | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Oct 2015      | DAUS     | Future       | 1,000         | 13.9761   | 14.0600   | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Oct 2015      | DAUS     | Future       | 600           | 13.9906   | 14.0747   | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Oct 2015      | DAUS     | Future       | 351           | 14.0099   | 14.0943   | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Nov 2015      | DAUS     | Future       | 250           | 14.0781   | 14.1626   | 0.0000 | 0.0000 | 54               | 761,265.00        |                 |
| Dec 2015      | DAUS     | Future       | 276           | 14.1109   | 14.1948   | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Dec 2015      | DAUS     | Future       | 250           | 14.1447   | 14.2272   | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Jan 2016      | DAUS     | Future       | 2,650         | 14.2036   | 14.2852   | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Mar 2016      | DAUS     | Future       | 272           | 14.3495   | 14.4325   | 0.0000 | 0.0000 | 0                | 0.00              |                 |
| Jun 2016      | DAUS     | Future       | 264           | 14.5850   | 14.6705   | 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 2016    | DAUS            | Future | 259             | 14.8527    | 14.9421         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| Dec 2016    | DAUS            | Future | 251             | 15.1184    | 15.2087         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
|             |                 |        | <u>20,149</u>   |            |                 |             |            | <u>54.00</u>        | <u>761,265.00</u>        | <u>3396260.00</u> | <u>34341233921.50</u> |

Option

|          |      |            |        |           |           |        |        |       |      |
|----------|------|------------|--------|-----------|-----------|--------|--------|-------|------|
| Sep 2015 | DAUS | 13.59 Put  | 6,110  | 1.9091    | 7.0738    | 0.0000 | 0.0000 | 0     | 0.00 |
| Sep 2015 | DAUS | 13.64 Call | 6,110  | 310.3748  | 398.4409  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 13.26 Call | 3,000  | 689.5300  | 773.8178  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 13.39 Call | 10,000 | 562.4506  | 646.5576  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 13.47 Call | 201    | 485.6981  | 570.0625  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 13.47 Put  | 201    | 8.5981    | 9.0625    | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 13.55 Call | 3,000  | 431.7333  | 515.4354  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 13.77 Call | 3,000  | 269.6028  | 346.0985  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 13.98 Call | 5,000  | 173.8059  | 231.0963  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 14.05 Call | 3,000  | 165.3422  | 212.2847  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 13.31 Call | 3,000  | 714.4601  | 793.4237  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 13.46 Call | 3,000  | 602.0410  | 673.5357  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 10.80 Put  | 300    | 0.0787    | 0.0599    | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 11.15 Put  | 250    | 0.1991    | 0.1633    | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 13.56 Call | 250    | 559.4014  | 624.3187  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 16.98 Call | 300    | 4.7594    | 7.9518    | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 12.72 Call | 300    | 1321.2291 | 1403.9343 | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.00 Call | 300    | 1058.9432 | 1138.9601 | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.00 Put  | 10,000 | 35.6114   | 30.6570   | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.14 Put  | 8,000  | 52.0971   | 45.1492   | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.81 Call | 10,000 | 474.4874  | 530.3406  | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 14.25 Call | 20,000 | 280.4489  | 318.1497  | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.15 Call | 12,500 | 973.0127  | 1050.0094 | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.17 Call | 6,000  | 960.5746  | 1037.1768 | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.14 Put  | 8,000  | 68.6489   | 61.1000   | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.75 Put  | 1,000  | 244.8085  | 0.0000    | 0.0000 | 0.0000 | 1,000 | 0.00 |
| Nov 2015 | DAUS | 13.68 Call | 9,000  | 619.3088  | 680.6235  | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.99 Call | 5,000  | 454.1608  | 505.0309  | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 10.80 Put  | 300    | 0.7615    | 0.7528    | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 11.15 Put  | 250    | 1.4393    | 1.3564    | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 12.63 Put  | 5,000  | 21.9584   | 20.7639   | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 12.85 Put  | 15,000 | 37.5253   | 33.6941   | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 12.93 Put  | 201    | 46.0525   | 41.3085   | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.03 Call | 5,000  | 1106.8808 | 1185.2884 | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.03 Put  | 5,000  | 58.7808   | 52.6884   | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.24 Call | 5,000  | 932.3165  | 1007.0862 | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.25 Call | 11,500 | 924.3302  | 998.8984  | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.25 Put  | 15,000 | 96.2302   | 86.2984   | 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> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Nov 2015    | DAUS            | 13.33 Call | 201             | 861.6159   | 934.4775        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 13.33 Put  | 201             | 113.5159   | 101.8775        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 13.43 Call | 5,000           | 787.2302   | 856.7756        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 13.65 Call | 15,000          | 642.8102   | 705.1452        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 13.73 Call | 201             | 595.3839   | 655.1356        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 13.85 Call | 250             | 529.3183   | 585.0834        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 17.45 Call | 300             | 31.8559    | 35.4117         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | DAUS            | 10.80 Put  | 300             | 2.0638     | 1.9315          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | DAUS            | 11.15 Put  | 250             | 3.3702     | 3.0431          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | DAUS            | 14.15 Call | 250             | 507.6192   | 556.8416        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | DAUS            | 17.87 Call | 300             | 65.9532    | 70.9663         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2016    | DAUS            | 11.80 Put  | 250             | 20.0846    | 18.1883         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2016    | DAUS            | 12.97 Call | 4,600           | 1388.5309  | 1460.8490       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2016    | DAUS            | 13.11 Call | 3,600           | 1278.3426  | 1348.6448       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2016    | DAUS            | 14.48 Call | 250             | 535.0504   | 575.4958        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 11.60 Put  | 1,000           | 18.9665    | 17.0466         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 15.40 Call | 1,000           | 358.0683   | 384.1496        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 13.93 Call | 3,600           | 843.4002   | 893.1232        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 11.80 Put  | 250             | 30.5125    | 27.5787         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 14.84 Call | 250             | 526.0803   | 560.2141        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 13.34 Put  | 17,991          | 257.6983   | 237.1228        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 14.63 Call | 17,991          | 655.5266   | 692.7504        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 13.67 Put  | 19,744          | 379.8432   | 353.2181        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 14.97 Call | 19,744          | 576.1770   | 608.4260        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 11.80 Put  | 250             | 42.6352    | 37.8953         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 15.25 Call | 250             | 524.5441   | 553.2487        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 11.80 Put  | 250             | 50.8589    | 45.4382         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 15.66 Call | 250             | 517.3334   | 543.0187        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 11.80 Put  | 250             | 60.3193    | 53.1460         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 16.13 Call | 250             | 512.1997   | 535.6371        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 12.20 Put  | 1,000           | 98.0178    | 88.1627         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 15.45 Call | 1,000           | 675.2875   | 705.4660        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 11.80 Put  | 250             | 68.5173    | 59.8372         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 16.62 Call | 250             | 510.6509   | 531.5722        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 11.80 Put  | 250             | 75.4408    | 65.6480         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 17.13 Call | 250             | 510.1038   | 528.6240        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 12.70 Put  | 2,000           | 195.3650   | 177.4179        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 15.52 Call | 2,000           | 846.6016   | 879.4130        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 11.80 Put  | 250             | 82.1833    | 72.1762         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 17.70 Call | 250             | 510.2157   | 525.9530        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | DAUS            | 13.50 Put  | 10,000          | 409.0449   | 380.1825        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | DAUS            | 17.74 Call | 10,000          | 529.6758   | 545.7907        | 0.0000      | 0.0000     | 0                   | 0.00                     |

| DATE          | CONTRACT     |            | OPEN INT       | MTM      | PREV MTM | HIGH    | LOW     | DAILY VOLUME     | CUMULATIVE VOLUME     |                       |
|---------------|--------------|------------|----------------|----------|----------|---------|---------|------------------|-----------------------|-----------------------|
| Sep 2016      | DAUS         | 17.80 Call | 10,000         | 523.0834 | 538.8726 | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Sep 2016      | DAUS         | 13.78 Put  | 50,000         | 527.8269 | 495.5593 | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Sep 2016      | DAUS         | 17.30 Call | 50,000         | 587.5010 | 606.2902 | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Sep 2016      | DAUS         | 11.80 Put  | 250            | 89.3250  | 78.3426  | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Sep 2016      | DAUS         | 18.25 Call | 250            | 548.6816 | 555.2122 | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Oct 2016      | DAUS         | 11.80 Put  | 250            | 95.6539  | 84.9305  | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Oct 2016      | DAUS         | 18.77 Call | 250            | 589.8126 | 595.1200 | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Nov 2016      | DAUS         | 11.80 Put  | 250            | 102.5076 | 91.8428  | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Nov 2016      | DAUS         | 19.40 Call | 250            | 636.2372 | 635.3052 | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |              |            | <u>452,096</u> |          |          |         |         | <u>1,000.00</u>  | <u>0.00</u>           | <u>5941181.00</u>     |
|               | <b>Total</b> |            | <b>472,245</b> |          |          |         |         | <b>1,054.00</b>  | <b>761,265.00</b>     | <b>9337441.00</b>     |
|               |              |            |                |          |          |         |         |                  |                       | <b>34341233921.50</b> |
| <b>Future</b> |              |            |                |          |          |         |         |                  |                       |                       |
| Dec 2015      | EUUS         | Future     | 120            | 1.1235   | 1.1219   | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |              |            | <u>120</u>     |          |          |         |         | <u>0.00</u>      | <u>0.00</u>           | <u>206026.00</u>      |
|               | <b>Total</b> |            | <b>120</b>     |          |          |         |         | <b>0.00</b>      | <b>0.00</b>           | <b>206026.00</b>      |
|               |              |            |                |          |          |         |         |                  |                       | <b>2349502566.00</b>  |
| <b>Future</b> |              |            |                |          |          |         |         |                  |                       |                       |
| Dec 2015      | ZAAD         | Future     | 9,812          | 9.8698   | 9.9003   | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Mar 2016      | ZAAD         | Future     | 4,792          | 9.9910   | 10.0199  | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |              |            | <u>14,604</u>  |          |          |         |         | <u>0.00</u>      | <u>0.00</u>           | <u>2640820.00</u>     |
|               |              |            |                |          |          |         |         |                  |                       | <b>21125685671.80</b> |
| <b>Option</b> |              |            |                |          |          |         |         |                  |                       |                       |
| Dec 2015      | ZAAD         | 9.30 Put   | 201            | 41.6926  | 37.9178  | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Dec 2015      | ZAAD         | 9.60 Call  | 201            | 382.0557 | 404.3627 | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Dec 2015      | ZAAD         | 10.20 Call | 201            | 121.8807 | 132.4707 | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |              |            | <u>603</u>     |          |          |         |         | <u>0.00</u>      | <u>0.00</u>           | <u>31177.00</u>       |
|               | <b>Total</b> |            | <b>15,207</b>  |          |          |         |         | <b>0.00</b>      | <b>0.00</b>           | <b>2671997.00</b>     |
|               |              |            |                |          |          |         |         |                  |                       | <b>21125685671.80</b> |
| <b>Future</b> |              |            |                |          |          |         |         |                  |                       |                       |
| Dec 2015      | ZACR         | Future     | 25,110         | 2.2055   | 2.2089   | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |              |            | <u>25,110</u>  |          |          |         |         | <u>0.00</u>      | <u>0.00</u>           | <u>31303.00</u>       |
|               | <b>Total</b> |            | <b>25,110</b>  |          |          |         |         | <b>0.00</b>      | <b>0.00</b>           | <b>31303.00</b>       |
|               |              |            |                |          |          |         |         |                  |                       | <b>631930594.00</b>   |
| <b>Future</b> |              |            |                |          |          |         |         |                  |                       |                       |
| Dec 2015      | ZAEU         | Future     | 82,387         | 15.8630  | 15.9333  | 16.1249 | 15.8041 | 27,128           | 436,400,935.10        |                       |
| Mar 2016      | ZAEU         | Future     | 28,107         | 16.1623  | 16.2324  | 16.3624 | 16.2700 | 81               | 1,322,315.00          |                       |
| Jun 2016      | ZAEU         | Future     | 250            | 16.4667  | 16.5398  | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |              |            | <u>110,744</u> |          |          |         |         | <u>27,209.00</u> | <u>437,723,250.10</u> | <u>7248977.00</u>     |
|               |              |            |                |          |          |         |         |                  |                       | <b>92604997503.90</b> |
| <b>Option</b> |              |            |                |          |          |         |         |                  |                       |                       |
| Dec 2015      | ZAEU         | 13.05 Put  | 6,877          | 7.5327   | 7.5478   | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Dec 2015      | ZAEU         | 13.85 Put  | 12,000         | 24.1872  | 24.6270  | 0.0000  | 0.0000  | 0                | 0.00                  |                       |

| DATE          | CONTRACT |            | OPEN INT       | MTM            | PREV MTM  | HIGH    | LOW     | DAILY VOLUME     | CUMULATIVE VOLUME     |
|---------------|----------|------------|----------------|----------------|-----------|---------|---------|------------------|-----------------------|
| Dec 2015      | ZAEU     | 13.90 Put  | 6,076          | 25.9879        | 26.4697   | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAEU     | 14.03 Put  | 12,000         | 31.3015        | 31.8986   | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAEU     | 14.30 Put  | 100            | 47.4456        | 46.7623   | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAEU     | 15.04 Put  | 50,000         | 175.4344       | 166.9378  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAEU     | 15.78 Call | 6,000          | 563.9954       | 610.5622  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAEU     | 16.50 Call | 6,877          | 314.0747       | 345.4711  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAEU     | 13.05 Put  | 18,000         | 30.5519        | 26.6081   | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAEU     | 13.20 Put  | 18,000         | 36.8506        | 32.4385   | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAEU     | 13.85 Put  | 12,000         | 79.0604        | 72.3094   | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAEU     | 14.03 Put  | 12,000         | 96.3431        | 88.8720   | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAEU     | 14.60 Put  | 15,000         | 175.6703       | 163.5719  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAEU     | 14.90 Call | 24,000         | 1510.9632      | 1565.1168 | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAEU     | 14.96 Put  | 15,000         | 265.4196       | 249.1706  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAEU     | 15.37 Put  | 25,000         | 401.3010       | 382.2891  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAEU     | 15.95 Call | 26,000         | 900.8105       | 941.4892  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAEU     | 16.15 Call | 24,000         | 817.3476       | 855.8970  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAEU     | 16.30 Call | 36,640         | 760.3507       | 797.0526  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Jun 2016      | ZAEU     | 14.20 Put  | 6,000          | 165.4222       | 151.6576  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Jun 2016      | ZAEU     | 15.96 Call | 6,000          | 1239.6109      | 1280.2925 | 0.0000  | 0.0000  | 0                | 0.00                  |
|               |          |            | <u>337,570</u> |                |           |         |         | <i>0.00</i>      | <i>0.00</i>           |
|               |          |            |                |                |           |         |         |                  | <i>4048422.00</i>     |
|               |          |            |                |                |           |         |         |                  | <i>0.00</i>           |
|               |          |            | <b>Total</b>   | <b>448,314</b> |           |         |         | <b>27,209.00</b> | <b>437,723,250.10</b> |
|               |          |            |                |                |           |         |         |                  | <b>11297399.00</b>    |
|               |          |            |                |                |           |         |         |                  | <b>92604997503.90</b> |
| <b>Future</b> |          |            |                |                |           |         |         |                  |                       |
| Dec 2015      | ZAFR     | Future     | 7,349          | 14.5502        | 14.6063   | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2016      | ZAFR     | Future     | 1,625          | 14.8554        | 14.9107   | 0.0000  | 0.0000  | 0                | 0.00                  |
|               |          |            | <u>8,974</u>   |                |           |         |         | <i>0.00</i>      | <i>0.00</i>           |
|               |          |            |                |                |           |         |         |                  | <i>467131.00</i>      |
|               |          |            |                |                |           |         |         |                  | <i>4397396227.30</i>  |
|               |          |            | <b>Total</b>   | <b>8,974</b>   |           |         |         | <b>0.00</b>      | <b>0.00</b>           |
|               |          |            |                |                |           |         |         |                  | <b>467131.00</b>      |
|               |          |            |                |                |           |         |         |                  | <b>4397396227.30</b>  |
| <b>Future</b> |          |            |                |                |           |         |         |                  |                       |
| Dec 2015      | ZAGB     | Future     | 30,670         | 21.3743        | 21.5525   | 21.6416 | 21.3128 | 10,806           | 233,936,246.10        |
| Mar 2016      | ZAGB     | Future     | 3,173          | 21.7287        | 21.9076   | 21.7041 | 21.6461 | 1,400            | 30,354,727.80         |
|               |          |            | <u>33,843</u>  |                |           |         |         | <i>12,206.00</i> | <i>264,290,973.90</i> |
|               |          |            |                |                |           |         |         |                  | <i>5136140.00</i>     |
|               |          |            |                |                |           |         |         |                  | <i>77776557959.60</i> |
| <b>Option</b> |          |            |                |                |           |         |         |                  |                       |
| Dec 2015      | ZAGB     | 17.87 Put  | 830            | 12.4730        | 11.6938   | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAGB     | 19.40 Call | 700            | 2028.6750      | 2196.7681 | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAGB     | 20.00 Call | 500            | 1515.1201      | 1668.6344 | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAGB     | 20.12 Put  | 12,000         | 166.1807       | 137.5586  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAGB     | 20.23 Put  | 20,000         | 192.1645       | 159.6461  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAGB     | 20.33 Call | 8,250          | 1262.8093      | 1404.3704 | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAGB     | 20.75 Put  | 6,000          | 359.7708       | 305.2774  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAGB     | 20.77 Call | 18,900         | 971.9356       | 1094.8446 | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2015      | ZAGB     | 20.81 Put  | 4,500          | 383.6756       | 326.7896  | 0.0000  | 0.0000  | 0                | 0.00                  |

| DATE          | CONTRACT |              | OPEN INT       | MTM       | PREV MTM  | HIGH    | LOW     | DAILY VOLUME     | CUMULATIVE VOLUME     |                 |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|------------------|-----------------------|-----------------|
| Dec 2015      | ZAGB     | 21.20 Put    | 3,000          | 561.9149  | 489.1925  | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
| Dec 2015      | ZAGB     | 21.35 Call   | 4,500          | 665.1262  | 764.5138  | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
| Dec 2015      | ZAGB     | 21.50 Call   | 500            | 603.7833  | 692.9433  | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
| Dec 2015      | ZAGB     | 21.82 Call   | 10,000         | 490.1301  | 565.4679  | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
| Dec 2015      | ZAGB     | 23.20 Call   | 10,000         | 199.1956  | 234.9739  | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
|               |          |              | 99,680         |           |           |         |         | 0.00             | 0.00                  | 1428450.00      |
|               |          | <b>Total</b> | <b>133,523</b> |           |           |         |         | <b>12,206.00</b> | <b>264,290,973.90</b> | 6564590.00      |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                       |                 |
| Dec 2015      | ZAJY     | Future       | 8,283          | 0.1179    | 0.1188    | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
| Mar 2016      | ZAJY     | Future       | 106            | 0.1201    | 0.1209    | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
|               |          |              | 8,389          |           |           |         |         | 0.00             | 0.00                  | 673306.00       |
|               |          | <b>Total</b> | <b>8,389</b>   |           |           |         |         | <b>0.00</b>      | <b>0.00</b>           | 673306.00       |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                       |                 |
| Dec 2015      | ZAKS     | Future       | 1,960          | 0.1321    | 0.1333    | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
|               |          |              | 1,960          |           |           |         |         | 0.00             | 0.00                  | 6421.00         |
|               |          | <b>Total</b> | <b>1,960</b>   |           |           |         |         | <b>0.00</b>      | <b>0.00</b>           | 6421.00         |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                       |                 |
| Dec 2015      | ZANN     | Future       | 28,268         | 0.0687    | 0.0690    | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
|               |          |              | 28,268         |           |           |         |         | 0.00             | 0.00                  | 981344.00       |
|               |          | <b>Total</b> | <b>28,268</b>  |           |           |         |         | <b>0.00</b>      | <b>0.00</b>           | 981344.00       |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                       |                 |
| Dec 2015      | ZAUM     | Future       | 620            | 14.1187   | 14.2023   | 14.2911 | 14.0829 | 321              | 454,992,350.00        |                 |
| Mar 2016      | ZAUM     | Future       | 209            | 14.3571   | 14.4401   | 14.4896 | 14.3306 | 30               | 43,154,950.00         |                 |
| Jun 2016      | ZAUM     | Future       | 114            | 14.5956   | 14.6812   | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
|               |          |              | 943            |           |           |         |         | 351.00           | 498,147,300.00        | 104756.00       |
|               |          | <b>Total</b> | <b>943</b>     |           |           |         |         | <b>351.00</b>    | <b>498,147,300.00</b> | 109279.00       |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                       |                 |
| Dec 2015      | ZAUS     | Future       | 704,109        | 14.1187   | 14.2023   | 14.2984 | 14.0750 | 55,648           | 790,339,836.50        |                 |
| Mar 2016      | ZAUS     | Future       | 62,755         | 14.3571   | 14.4401   | 14.4896 | 14.3152 | 3,532            | 50,993,586.40         |                 |
| Jun 2016      | ZAUS     | Future       | 28,726         | 14.5956   | 14.6812   | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
| Sep 2016      | ZAUS     | Future       | 3,124          | 14.8637   | 14.9533   | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
|               |          |              | 798,714        |           |           |         |         | 59,180.00        | 841,333,422.90        | 95211104.00     |
|               |          | <b>Total</b> |                |           |           |         |         |                  |                       | 959923853158.20 |
| <b>Option</b> |          |              |                |           |           |         |         |                  |                       |                 |
| Dec 2015      | ZAUS     | 10.95 Call   | 4,331          | 3170.8905 | 3254.3686 | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
| Dec 2015      | ZAUS     | 10.95 Put    | 8,917          | 2.1905    | 2.0686    | 0.0000  | 0.0000  | 0                | 0.00                  |                 |
| Dec 2015      | ZAUS     | 11.00 Call   | 1,177          | 3121.0626 | 3204.5279 | 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            | 11.20 Call | 39,222          | 2921.8963  | 3005.2974       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.40 Call | 1,197           | 2723.1201  | 2806.3959       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.60 Put  | 800             | 6.2317     | 5.8480          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.61 Put  | 580             | 6.3391     | 5.9523          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.75 Put  | 20,000          | 8.0454     | 7.6130          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.80 Put  | 1,100           | 8.7567     | 8.3074          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.90 Put  | 8,210           | 10.3677    | 9.8824          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.00 Put  | 121,600         | 12.2648    | 11.7411         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.15 Call | 1,650           | 1984.4569  | 2067.4686       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.18 Put  | 150             | 16.5627    | 15.9606         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.20 Call | 1,000           | 1935.8220  | 2018.8101       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.50 Call | 500             | 1646.7619  | 1729.5592       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.56 Put  | 2,000           | 30.9455    | 30.0902         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.57 Call | 10,000          | 1580.1538  | 1662.8882       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.58 Call | 150             | 1570.6694  | 1653.3940       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.60 Call | 30,000          | 1551.7251  | 1634.4294       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.70 Put  | 5,000           | 38.8313    | 37.8158         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.76 Put  | 402             | 44.7436    | 41.6689         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.77 Put  | 12,000          | 45.7943    | 42.3460         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.80 Call | 17,883          | 1367.7647  | 1446.7448       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.80 Put  | 50,000          | 49.0647    | 44.4448         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.85 Put  | 8,000           | 54.9205    | 49.8206         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.90 Call | 10,000          | 1280.0075  | 1357.9936       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.90 Put  | 100             | 61.3075    | 55.6936         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.00 Call | 1,197           | 1194.4905  | 1271.3397       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.00 Put  | 54,000          | 75.7905    | 69.0397         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.05 Put  | 20,000          | 83.9437    | 76.5682         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.10 Call | 13,241          | 1111.4418  | 1187.0035       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.20 Call | 677             | 1031.0810  | 1105.1985       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.20 Put  | 60              | 112.3810   | 102.8985        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.25 Call | 201             | 991.9735   | 1065.3108       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.25 Put  | 2,300           | 123.2735   | 113.0108        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.28 Call | 150             | 968.8661   | 1041.7170       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.31 Call | 5,000           | 946.0329   | 1018.3834       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.36 Put  | 1,260           | 149.9005   | 137.7827        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.38 Call | 12,000          | 893.8478   | 964.9755        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.40 Call | 1,300           | 879.2258   | 949.9890        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.40 Put  | 4,000           | 160.5258   | 147.6890        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.44 Call | 39,222          | 851.7834   | 920.3886        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.50 Call | 14,950          | 811.7861   | 876.9395        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.50 Put  | 200             | 193.0861   | 174.6395        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.52 Call | 5,500           | 798.7578   | 863.4348        | 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            | 13.59 Call | 12,000          | 754.3625   | 817.3371        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.60 Call | 1,300           | 748.1742   | 810.9023        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.62 Put  | 4,000           | 237.2101   | 215.8453        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.63 Put  | 250             | 241.1343   | 219.5210        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.64 Put  | 10,000          | 245.0989   | 223.2363        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.65 Put  | 15,000          | 249.0995   | 226.9893        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.66 Call | 2,000           | 711.8405   | 773.0775        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.68 Put  | 10,000          | 261.3347   | 238.4711        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.72 Call | 500             | 676.8797   | 736.6041        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.72 Put  | 500             | 278.1797   | 254.3041        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.80 Put  | 10,000          | 313.6881   | 287.7699        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.83 Call | 1,260           | 616.3207   | 673.2329        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.91 Call | 100             | 575.1085   | 629.9535        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.91 Put  | 100             | 366.4085   | 337.6535        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.00 Call | 51,500          | 531.5230   | 584.0412        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.01 Put  | 50,000          | 418.1571   | 386.8193        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.05 Call | 1,700           | 508.5489   | 559.7812        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.12 Put  | 500             | 479.5236   | 444.9764        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.20 Call | 1,000           | 446.6701   | 492.1600        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.24 Call | 250             | 431.6713   | 476.0850        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.28 Call | 12,000          | 417.1744   | 460.5242        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.30 Call | 10,000          | 410.1089   | 452.9334        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.37 Call | 580             | 386.3250   | 427.3358        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.40 Call | 2,000           | 376.5654   | 416.8136        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.50 Call | 55,000          | 345.8342   | 383.6118        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.50 Put  | 201             | 727.1342   | 681.3118        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.70 Call | 4,500           | 292.0096   | 325.1791        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.75 Call | 200             | 280.0053   | 312.0937        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.84 Call | 8,200           | 259.9237   | 289.9492        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.97 Call | 8,210           | 234.0224   | 261.2591        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 15.00 Call | 111,100         | 228.4738   | 255.1656        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 15.30 Call | 2,000           | 180.6907   | 202.4758        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 15.42 Call | 11,000          | 164.9823   | 185.0741        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 15.80 Call | 53,000          | 125.0519   | 140.6573        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.05 Put  | 1,500           | 15.2576    | 13.9766         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.55 Put  | 42,370          | 26.2769    | 23.3953         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.60 Put  | 30,000          | 28.1694    | 25.1343         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.80 Put  | 1,000           | 36.9991    | 33.2825         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.83 Put  | 1,204           | 38.5143    | 34.6847         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.91 Put  | 788             | 42.8225    | 38.6818         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.95 Put  | 1,000           | 45.1310    | 40.8257         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 12.00 Put  | 30,000          | 48.1687    | 43.6518         | 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> |                    |             |
|-------------|-----------------|------------|------------------|------------|-----------------|-------------|------------|---------------------|--------------------------|--------------------|-------------|
| Mar 2016    | ZAUS            | 12.11 Put  | 786              | 55.4836    | 50.4718         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 12.26 Put  | 10,000           | 67.0006    | 61.2447         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 12.55 Call | 12,000           | 1902.2879  | 1977.8414       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 12.74 Put  | 10,000           | 118.6753   | 109.9231        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 12.80 Call | 31,070           | 1684.1395  | 1757.9359       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 12.95 Put  | 38,000           | 152.7185   | 139.7233        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 13.10 Put  | 35,000           | 188.0647   | 170.5938        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 13.20 Call | 1,000            | 1371.5927  | 1435.8935       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 13.26 Put  | 10,000           | 231.4803   | 212.0472        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 13.55 Call | 12,000           | 1133.0438  | 1193.0702       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 13.63 Put  | 250              | 355.6709   | 331.7341        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 13.76 Call | 10,000           | 1011.0152  | 1062.5149       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 13.94 Call | 788              | 920.9614   | 969.0836        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 14.21 Call | 10,000           | 801.7023   | 845.0854        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 14.31 Call | 43,156           | 762.0078   | 803.7533        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 14.50 Call | 2,000            | 691.9861   | 731.1975        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 14.59 Call | 1,204            | 661.3561   | 699.1203        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 14.75 Call | 31,070           | 610.7680   | 646.0893        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 15.03 Call | 250              | 533.0688   | 564.4956        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 15.27 Call | 38,000           | 476.3369   | 504.5533        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 15.75 Call | 1,000            | 384.7605   | 407.4747        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 16.50 Call | 1,000            | 281.5556   | 298.2741        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 16.75 Call | 35,000           | 255.8248   | 270.8445        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 20.23 Call | 1,500            | 90.2990    | 98.7506         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 12.16 Put  | 330              | 96.2309    | 86.2052         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 12.91 Put  | 6,600            | 204.5720   | 189.7442        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 13.00 Put  | 750              | 222.2676   | 206.8304        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 13.20 Put  | 700              | 269.5033   | 248.9869        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 13.50 Put  | 545              | 372.0526   | 344.7470        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 13.53 Put  | 36,230           | 383.4016   | 355.8174        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 14.93 Call | 330              | 837.5456   | 874.3503        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 16.23 Call | 750              | 536.8890   | 560.2061        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 16.53 Call | 36,230           | 488.8147   | 509.5521        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 16.81 Call | 2,310            | 449.5958   | 468.1854        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 16.93 Call | 700              | 434.2751   | 452.0129        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 17.06 Call | 545              | 418.5912   | 435.4536        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 18.17 Call | 6,600            | 353.3950   | 356.2241        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Sep 2016    | ZAUS            | 17.70 Call | 10,000           | 563.0533   | 579.2558        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2016    | ZAUS            | 11.80 Put  | 250              | 104.9064   | 94.7265         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2016    | ZAUS            | 19.81 Call | 250              | 616.5533   | 636.5882        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
|             |                 |            | <u>1,527,234</u> |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>19792900.00</u> | <u>0.00</u> |

| <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> |                    |                             |
|---------------|-----------------|--------------------|------------------|-----------------|-------------|------------|---------------------|--------------------------|--------------------|-----------------------------|
|               |                 | <b>Total</b>       | <b>2,325,948</b> |                 |             |            | <b>59,180.00</b>    | <b>841,333,422.90</b>    | 115004004.00       | 959923853158.20             |
| <b>Future</b> |                 |                    |                  |                 |             |            |                     |                          |                    |                             |
| Dec 2015      | ZAZW            | Future             | 7,688            | 1.1103          | 1.2115      | 0.0000     | 0                   | 0.00                     |                    |                             |
|               |                 |                    | <u>7,688</u>     |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>15709.00</u>    | <u>111105391.00</u>         |
|               |                 | <b>Total</b>       | <b>7,688</b>     |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | 15709.00           | 111105391.00                |
|               |                 | <b>Grand Total</b> | <b>3,517,217</b> |                 |             |            | <b>112,000.00</b>   | <b>2042256211.90</b>     | <b>155,191,786</b> | <b>1,346,186,851,981.10</b> |