



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-February-2016

| DATE          | CONTRACT |              | OPEN INT      | MTM      | PREV MTM | HIGH   | LOW    | DAILY VOLUME | CUMULATIVE VOLUME    |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|--------------|----------------------|
| <b>Future</b> |          |              |               |          |          |        |        |              |                      |
| Feb 2016      | DAEU     | Future       | 100           | 16.7878  | 17.1010  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Feb 2016      | DAEU     | Future       | 34            | 16.7883  | 17.1051  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Mar 2016      | DAEU     | Future       | 5             | 16.7951  | 17.1119  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Mar 2016      | DAEU     | Future       | 293           | 16.8084  | 17.1257  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Apr 2016      | DAEU     | Future       | 11            | 16.8462  | 17.1645  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Apr 2016      | DAEU     | Future       | 25            | 16.8646  | 17.1833  | 0.0000 | 0.0000 | 0            | 0.00                 |
| May 2016      | DAEU     | Future       | 74            | 16.8956  | 17.2149  | 0.0000 | 0.0000 | 0            | 0.00                 |
|               |          |              | <u>542</u>    |          |          |        |        | <i>0.00</i>  | <i>0.00</i>          |
|               |          | <b>Total</b> | <b>542</b>    |          |          |        |        | <b>0.00</b>  | <b>0.00</b>          |
|               |          |              |               |          |          |        |        |              | <i>102481.00</i>     |
|               |          |              |               |          |          |        |        |              | <i>1290495445.40</i> |
| <b>Future</b> |          |              |               |          |          |        |        |              |                      |
| Feb 2016      | DAGB     | Future       | 163           | 21.5114  | 21.9850  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Feb 2016      | DAGB     | Future       | 56            | 21.5235  | 21.9978  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Mar 2016      | DAGB     | Future       | 115           | 21.5519  | 22.0270  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Apr 2016      | DAGB     | Future       | 121           | 21.7129  | 22.1934  | 0.0000 | 0.0000 | 0            | 0.00                 |
|               |          |              | <u>455</u>    |          |          |        |        | <i>0.00</i>  | <i>0.00</i>          |
|               |          |              |               |          |          |        |        |              | <i>35951.00</i>      |
|               |          |              |               |          |          |        |        |              | <i>550773193.30</i>  |
| <b>Option</b> |          |              |               |          |          |        |        |              |                      |
| Sep 2016      | DAGB     | 21.20 Put    | 12,264        | 840.8428 | 680.2118 | 0.0000 | 0.0000 | 0            | 0.00                 |
| Sep 2016      | DAGB     | 25.85 Call   | 12,264        | 544.1240 | 652.4003 | 0.0000 | 0.0000 | 0            | 0.00                 |
|               |          |              | <u>24,528</u> |          |          |        |        | <i>0.00</i>  | <i>0.00</i>          |
|               |          | <b>Total</b> | <b>24,983</b> |          |          |        |        | <b>0.00</b>  | <b>0.00</b>          |
|               |          |              |               |          |          |        |        |              | <i>156081.00</i>     |
|               |          |              |               |          |          |        |        |              | <i>0.00</i>          |
| <b>Future</b> |          |              |               |          |          |        |        |              |                      |
| Feb 2016      | DAUS     | Future       | 392           | 15.2379  | 15.4118  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Feb 2016      | DAUS     | Future       | 306           | 15.2464  | 15.4207  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Mar 2016      | DAUS     | Future       | 467           | 15.2550  | 15.4295  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Mar 2016      | DAUS     | Future       | 301           | 15.2664  | 15.4411  | 0.0000 | 0.0000 | 8            | 122,660.00           |
| Mar 2016      | DAUS     | Future       | 272           | 15.2778  | 15.4527  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Mar 2016      | DAUS     | Future       | 350           | 15.2892  | 15.4643  | 0.0000 | 0.0000 | 0            | 0.00                 |
| Mar 2016      | DAUS     | Future       | 140           | 15.3293  | 15.5054  | 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    | DAUS            | Future | 359             | 15.3351    | 15.5114         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| Apr 2016    | DAUS            | Future | 140             | 15.3467    | 15.5232         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| Apr 2016    | DAUS            | Future | 100             | 15.3670    | 15.5440         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| Apr 2016    | DAUS            | Future | 2,267           | 15.3786    | 15.5559         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| Apr 2016    | DAUS            | Future | 700             | 15.3931    | 15.5708         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| Apr 2016    | DAUS            | Future | 180             | 15.4106    | 15.5886         | 0.0000      | 0.0000     | 180                 | 2,789,028.00             |                   |                       |
| Apr 2016    | DAUS            | Future | 500             | 15.4194    | 15.5976         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| May 2016    | DAUS            | Future | 370             | 15.4341    | 15.6124         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| May 2016    | DAUS            | Future | 550             | 15.4606    | 15.6392         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| May 2016    | DAUS            | Future | 100             | 15.4694    | 15.6482         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| May 2016    | DAUS            | Future | 100             | 15.4724    | 15.6511         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| May 2016    | DAUS            | Future | 338             | 15.5141    | 15.6931         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| Jun 2016    | DAUS            | Future | 264             | 15.5412    | 15.7203         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| Aug 2016    | DAUS            | Future | 105             | 15.7433    | 15.9223         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| Sep 2016    | DAUS            | Future | 259             | 15.8399    | 16.0200         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
| Dec 2016    | DAUS            | Future | 251             | 16.1253    | 16.3098         | 0.0000      | 0.0000     | 0                   | 0.00                     |                   |                       |
|             |                 |        | <u>8,811</u>    |            |                 |             |            | <u>188.00</u>       | <u>2,911,688.00</u>      | <u>3623752.00</u> | <u>37832797029.40</u> |

Option

|          |      |            |        |          |          |        |        |   |      |
|----------|------|------------|--------|----------|----------|--------|--------|---|------|
| Feb 2016 | DAUS | 15.82 Call | 1,000  | 1.2200   | 27.1185  | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 15.87 Call | 1,000  | 7.1466   | 30.1399  | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 11.80 Put  | 250    | 0.0000   | 0.0000   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.50 Put  | 150    | 0.0069   | 0.1784   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.84 Call | 250    | 419.5403 | 589.6378 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 15.64 Call | 150    | 24.9016  | 71.1872  | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.92 Put  | 100    | 1.0366   | 1.5450   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.60 Call | 100    | 657.5574 | 828.2368 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 16.16 Call | 5,000  | 5.4382   | 21.0027  | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 16.26 Call | 2,500  | 5.0622   | 20.4371  | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.60 Call | 10,000 | 666.5930 | 840.4932 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.61 Call | 20,000 | 657.3645 | 830.8782 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.62 Call | 10,000 | 648.1693 | 821.2747 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.86 Call | 2,000  | 24.3238  | 76.8160  | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.47 Call | 2,500  | 122.3446 | 223.3396 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.34 Put  | 17,991 | 2.0949   | 1.8177   | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.63 Call | 17,991 | 727.8684 | 894.1975 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.67 Put  | 19,744 | 5.2007   | 6.8407   | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.97 Call | 19,744 | 524.5466 | 672.8157 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 11.80 Put  | 250    | 0.2595   | 0.2597   | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.50 Put  | 150    | 6.1002   | 7.2611   | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.25 Call | 250    | 400.2795 | 530.4726 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.96 Call | 150    | 156.5674 | 233.6485 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.87 Call | 5,000  | 213.3081 | 299.5831 | 0.0000 | 0.0000 | 0 | 0.00 |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Apr 2016    | DAUS            | 16.23 Call | 5,000           | 144.9545   | 211.1867        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 13.97 Put  | 17,896          | 40.6512    | 36.9097         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 15.42 Call | 17,896          | 435.9315   | 556.3567        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 17.09 Call | 5,000           | 74.4837    | 112.3096        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 16.81 Call | 10,000          | 123.2547   | 173.2168        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 11.80 Put  | 250             | 1.4297     | 1.7283          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 13.50 Put  | 150             | 22.9164    | 23.7923         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 15.66 Call | 250             | 385.0803   | 489.4022        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 16.29 Call | 150             | 210.7308   | 282.5383        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 16.69 Call | 10,000          | 142.7476   | 197.5218        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 14.28 Put  | 8,403           | 114.1089   | 101.3722        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 15.51 Call | 8,403           | 513.5918   | 628.7479        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 15.70 Call | 5,000           | 484.1059   | 588.1347        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 11.80 Put  | 250             | 4.0232     | 4.2156          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 13.50 Put  | 150             | 44.6677    | 41.6825         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 16.13 Call | 250             | 382.5744   | 469.2640        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 16.70 Call | 150             | 252.7865   | 316.8316        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 12.20 Put  | 1,000           | 6.6307     | 6.8843          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 15.45 Call | 1,000           | 671.6405   | 793.2285        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 14.60 Put  | 8,219           | 236.8465   | 214.7817        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 15.78 Call | 8,219           | 546.9957   | 652.3275        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 15.17 Put  | 7,900           | 480.0023   | 435.8275        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 16.64 Call | 7,900           | 365.5477   | 440.9952        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 11.80 Put  | 250             | 6.2625     | 6.7497          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 13.50 Put  | 150             | 62.3805    | 55.0017         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 16.62 Call | 250             | 383.7264   | 460.9152        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 17.04 Call | 150             | 300.5962   | 364.6283        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 16.60 Put  | 7,229           | 1406.5400  | 1312.9555       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 18.19 Call | 7,229           | 219.3304   | 266.8787        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 11.80 Put  | 250             | 8.0802     | 8.6805          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 13.50 Put  | 150             | 75.6214    | 67.1698         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 17.13 Call | 250             | 379.2347   | 448.8072        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 17.45 Call | 150             | 322.6314   | 386.2606        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 12.70 Put  | 2,000           | 17.9650    | 15.4536         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 15.52 Call | 2,000           | 927.4274   | 1054.8060       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 11.80 Put  | 250             | 9.7697     | 12.1481         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 13.50 Put  | 150             | 83.8827    | 80.6509         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 17.70 Call | 250             | 370.1674   | 435.0183        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 17.93 Call | 150             | 334.3629   | 394.3234        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | DAUS            | 13.78 Put  | 48,990          | 135.6894   | 130.2489        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | DAUS            | 17.30 Call | 48,990          | 481.3194   | 555.8609        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | DAUS            | 14.95 Put  | 1,000           | 476.9491   | 449.0977        | 0.0000      | 0.0000     | 0                   | 0.00                     |

| DATE          | CONTRACT     |            | OPEN INT       | MTM      | PREV MTM | HIGH    | LOW     | DAILY VOLUME    | CUMULATIVE VOLUME    |                   |                       |
|---------------|--------------|------------|----------------|----------|----------|---------|---------|-----------------|----------------------|-------------------|-----------------------|
| Sep 2016      | DAUS         | 18.71 Call | 1,000          | 280.3666 | 329.5962 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Sep 2016      | DAUS         | 11.80 Put  | 250            | 14.1738  | 16.1893  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Sep 2016      | DAUS         | 13.50 Put  | 150            | 101.6949 | 99.3417  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Sep 2016      | DAUS         | 18.25 Call | 250            | 376.0258 | 436.2004 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Sep 2016      | DAUS         | 18.41 Call | 150            | 353.8196 | 411.0429 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Oct 2016      | DAUS         | 11.80 Put  | 250            | 17.2508  | 18.3088  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Oct 2016      | DAUS         | 13.50 Put  | 150            | 115.5700 | 112.7766 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Oct 2016      | DAUS         | 18.77 Call | 250            | 377.5622 | 433.3635 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Oct 2016      | DAUS         | 18.85 Call | 150            | 367.6324 | 422.0699 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Nov 2016      | DAUS         | 11.80 Put  | 250            | 20.0600  | 20.0392  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Nov 2016      | DAUS         | 13.50 Put  | 150            | 128.5840 | 124.6499 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Nov 2016      | DAUS         | 19.40 Call | 400            | 385.7680 | 433.7982 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
|               |              |            | <u>382,944</u> |          |          |         |         | <u>0.00</u>     | <u>0.00</u>          | <u>6989161.00</u> | <u>0.00</u>           |
|               | <b>Total</b> |            | <b>391,755</b> |          |          |         |         | <b>188.00</b>   | <b>2,911,688.00</b>  | 10612913.00       | 37832797029.40        |
| <b>Future</b> |              |            |                |          |          |         |         |                 |                      |                   |                       |
| Mar 2016      | EUUS         | Future     | 2              | 1.1023   | 1.1104   | 1.1081  | 1.1081  | 250             | 2,770,250.00         |                   |                       |
| Sep 2016      | EUUS         | Future     | 0              | 1.1094   | 1.1175   | 1.1168  | 1.1168  | 250             | 2,792,000.00         |                   |                       |
|               |              |            | <u>2</u>       |          |          |         |         | <u>500.00</u>   | <u>5,562,250.00</u>  | <u>232807.00</u>  | <u>2641296679.00</u>  |
|               | <b>Total</b> |            | <b>2</b>       |          |          |         |         | <b>500.00</b>   | <b>5,562,250.00</b>  | 232807.00         | 2641296679.00         |
| <b>Future</b> |              |            |                |          |          |         |         |                 |                      |                   |                       |
| Mar 2016      | ZAAD         | Future     | 13,663         | 11.0349  | 10.9401  | 11.0773 | 11.0773 | 350             | 3,877,055.00         |                   |                       |
| Jun 2016      | ZAAD         | Future     | 3,067          | 11.1797  | 11.0839  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Sep 2016      | ZAAD         | Future     | 750            | 11.3481  | 11.2502  | 11.3925 | 11.3925 | 150             | 1,708,875.00         |                   |                       |
| Dec 2016      | ZAAD         | Future     | 152            | 11.5142  | 11.4160  | 11.5158 | 11.5024 | 500             | 5,754,550.00         |                   |                       |
|               |              |            | <u>17,632</u>  |          |          |         |         | <u>1,000.00</u> | <u>11,340,480.00</u> | <u>2765832.00</u> | <u>22458782736.60</u> |
| <b>Option</b> |              |            |                |          |          |         |         |                 |                      |                   |                       |
| Mar 2016      | ZAAD         | 9.80 Put   | 200            | 1.0289   | 1.7504   | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Mar 2016      | ZAAD         | 10.40 Call | 200            | 641.6397 | 554.8892 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Mar 2016      | ZAAD         | 10.80 Put  | 200            | 52.0523  | 93.3410  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Mar 2016      | ZAAD         | 11.40 Call | 200            | 30.2051  | 28.4177  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Mar 2016      | ZAAD         | 11.41 Call | 200            | 28.7600  | 27.2597  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
| Mar 2016      | ZAAD         | 12.60 Call | 200            | 0.6709   | 0.7602   | 0.0000  | 0.0000  | 0               | 0.00                 |                   |                       |
|               |              |            | <u>1,200</u>   |          |          |         |         | <u>0.00</u>     | <u>0.00</u>          | <u>32377.00</u>   | <u>0.00</u>           |
|               | <b>Total</b> |            | <b>18,832</b>  |          |          |         |         | <b>1,000.00</b> | <b>11,340,480.00</b> | 2798209.00        | 22458782736.60        |
| <b>Future</b> |              |            |                |          |          |         |         |                 |                      |                   |                       |
| Mar 2016      | ZACA         | Future     | 0              | 11.1634  | 11.1900  | 11.2237 | 11.2237 | 100             | 1,122,370.00         |                   |                       |
|               |              |            | <u>0</u>       |          |          |         |         | <u>100.00</u>   | <u>1,122,370.00</u>  | <u>42825.00</u>   | <u>363001505.50</u>   |
|               | <b>Total</b> |            | <b>0</b>       |          |          |         |         | <b>100.00</b>   | <b>1,122,370.00</b>  | 42825.00          | 363001505.50          |

| DATE          | CONTRACT |              | OPEN INT       | MTM       | PREV MTM  | HIGH    | LOW     | DAILY VOLUME  | CUMULATIVE VOLUME    |   |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|---------------|----------------------|---|
| <b>Future</b> |          |              |                |           |           |         |         |               |                      |   |
| Jun 2016      | ZACR     | Future       | 22,550         | 2.3506    | 2.3740    | 0.0000  | 0.0000  | 0             | 0.00                 |   |
|               |          |              | <u>22,550</u>  |           |           |         |         | <u>0.00</u>   | <u>0.00</u>          | <u>86204.00</u> <u>1952214746.00</u>      |
|               |          | <b>Total</b> | <b>22,550</b>  |           |           |         |         | <b>0.00</b>   | <b>0.00</b>          | <b>86204.00</b> <b>1952214746.00</b>      |
| <b>Future</b> |          |              |                |           |           |         |         |               |                      |   |
| Jun 2016      | ZADK     | Future       | 0              | 2.3065    | 2.3502    | 2.3330  | 2.3330  | 100           | 2,333,000.00         |   |
|               |          |              | <u>0</u>       |           |           |         |         | <u>100.00</u> | <u>2,333,000.00</u>  | <u>1225.00</u> <u>27546884.00</u>         |
|               |          | <b>Total</b> | <b>0</b>       |           |           |         |         | <b>100.00</b> | <b>2,333,000.00</b>  | <b>1225.00</b> <b>27546884.00</b>         |
| <b>Future</b> |          |              |                |           |           |         |         |               |                      |   |
| Mar 2016      | ZAEU     | Future       | 75,050         | 16.8504   | 17.1690   | 17.1108 | 16.8256 | 806           | 13,766,696.10        |   |
| Jun 2016      | ZAEU     | Future       | 42,104         | 17.1949   | 17.5206   | 17.3600 | 17.3600 | 37            | 642,320.00           |   |
| Sep 2016      | ZAEU     | Future       | 9,388          | 17.5870   | 17.9171   | 17.8422 | 17.8422 | 150           | 2,676,330.00         |   |
| Dec 2016      | ZAEU     | Future       | 4,500          | 17.9722   | 18.3099   | 0.0000  | 0.0000  | 0             | 0.00                 |   |
|               |          |              | <u>131,042</u> |           |           |         |         | <u>993.00</u> | <u>17,085,346.10</u> | <u>7979924.00</u> <u>104837663429.10</u>  |
| <b>Option</b> |          |              |                |           |           |         |         |               |                      |   |
| Mar 2016      | ZAEU     | 13.05 Put    | 18,000         | 0.1092    | 0.0143    | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 13.20 Put    | 18,000         | 0.1384    | 0.0417    | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 13.85 Put    | 12,000         | 0.4712    | 0.8980    | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 14.03 Put    | 17,534         | 0.6916    | 1.1725    | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 14.60 Put    | 15,000         | 2.3387    | 2.7845    | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 14.90 Call   | 24,000         | 1954.8503 | 2273.4585 | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 14.90 Put    | 33,200         | 4.4503    | 4.4585    | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 14.96 Put    | 15,000         | 5.0619    | 4.9062    | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 15.37 Call   | 25,000         | 1493.7523 | 1808.5736 | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 15.37 Put    | 25,000         | 13.3523   | 9.5736    | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 15.95 Call   | 26,000         | 952.6397  | 1256.6999 | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 16.00 Call   | 650            | 908.6521  | 1211.2134 | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 16.15 Call   | 24,000         | 785.0581  | 1077.5841 | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 16.30 Call   | 36,640         | 669.6504  | 948.9378  | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Mar 2016      | ZAEU     | 16.90 Call   | 19,500         | 308.6493  | 519.0986  | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Jun 2016      | ZAEU     | 14.20 Put    | 6,000          | 28.7481   | 25.6459   | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Jun 2016      | ZAEU     | 15.96 Call   | 6,000          | 1479.9320 | 1765.5922 | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Dec 2016      | ZAEU     | 16.40 Put    | 2,912          | 547.7572  | 493.1928  | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Dec 2016      | ZAEU     | 16.90 Put    | 2,961          | 743.7432  | 667.4092  | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Dec 2016      | ZAEU     | 20.80 Call   | 2,912          | 595.5278  | 687.4455  | 0.0000  | 0.0000  | 0             | 0.00                 |   |
| Dec 2016      | ZAEU     | 21.90 Call   | 2,961          | 471.9452  | 522.5974  | 0.0000  | 0.0000  | 0             | 0.00                 |   |
|               |          |              | <u>333,270</u> |           |           |         |         | <u>0.00</u>   | <u>0.00</u>          | <u>4636944.00</u> <u>0.00</u>             |
|               |          | <b>Total</b> | <b>464,312</b> |           |           |         |         | <b>993.00</b> | <b>17,085,346.10</b> | <b>12616868.00</b> <b>104837663429.10</b> |

| DATE          | CONTRACT |              | OPEN INT       | MTM       | PREV MTM  | HIGH    | LOW     | DAILY VOLUME     | CUMULATIVE VOLUME     |                       |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|------------------|-----------------------|-----------------------|
| <b>Future</b> |          |              |                |           |           |         |         |                  |                       |                       |
| Mar 2016      | ZAFR     | Future       | 6,782          | 15.3215   | 15.6083   | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |          |              | <u>6,782</u>   |           |           |         |         | <u>0.00</u>      | <u>0.00</u>           | <u>492091.00</u>      |
|               |          | <b>Total</b> | <b>6,782</b>   |           |           |         |         | <b>0.00</b>      | <b>0.00</b>           | <b>492091.00</b>      |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                       |                       |
| Mar 2016      | ZAGB     | Future       | 57,155         | 21.5801   | 22.0561   | 22.0000 | 21.5500 | 17,826           | 385,033,787.80        |                       |
| Jun 2016      | ZAGB     | Future       | 4,558          | 21.9655   | 22.4512   | 22.3906 | 21.9195 | 270              | 6,013,465.90          |                       |
| Sep 2016      | ZAGB     | Future       | 900            | 22.4039   | 22.8958   | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |          |              | <u>62,613</u>  |           |           |         |         | <u>18,096.00</u> | <u>391,047,253.70</u> | <u>5430384.00</u>     |
|               |          |              |                |           |           |         |         |                  |                       | <u>84407492230.70</u> |
| <b>Option</b> |          |              |                |           |           |         |         |                  |                       |                       |
| Mar 2016      | ZAGB     | 20.75 Put    | 21,300         | 133.3021  | 82.7245   | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Mar 2016      | ZAGB     | 21.50 Put    | 12,000         | 412.2479  | 0.0000    | 0.0000  | 0.0000  | 12,000           | 0.00                  |                       |
| Mar 2016      | ZAGB     | 22.05 Put    | 0              | 747.4149  | 507.5870  | 0.0000  | 0.0000  | 6,000            | 0.00                  |                       |
| Mar 2016      | ZAGB     | 23.15 Put    | 4,000          | 1643.2618 | 1272.7688 | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Mar 2016      | ZAGB     | 23.95 Call   | 11,400         | 25.3472   | 73.9642   | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Mar 2016      | ZAGB     | 25.30 Call   | 7,800          | 6.5867    | 18.7016   | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Jun 2016      | ZAGB     | 24.30 Call   | 1,300          | 414.9894  | 546.7610  | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Jun 2016      | ZAGB     | 26.50 Call   | 2,600          | 166.2595  | 229.8888  | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Dec 2016      | ZAGB     | 18.41 Put    | 783            | 183.3259  | 156.7851  | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Dec 2016      | ZAGB     | 23.01 Put    | 783            | 1834.3913 | 1581.5693 | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Dec 2016      | ZAGB     | 26.94 Call   | 783            | 714.6559  | 830.7923  | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |          |              | <u>62,749</u>  |           |           |         |         | <u>18,000.00</u> | <u>0.00</u>           | <u>1623745.00</u>     |
|               |          | <b>Total</b> | <b>125,362</b> |           |           |         |         | <b>36,096.00</b> | <b>391,047,253.70</b> | <b>7054129.00</b>     |
|               |          |              |                |           |           |         |         |                  |                       | <b>84407492230.70</b> |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                       |                       |
| Jun 2016      | ZAHK     | Future       | 3,381          | 2.0018    | 2.0239    | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |          |              | <u>3,381</u>   |           |           |         |         | <u>0.00</u>      | <u>0.00</u>           | <u>3381.00</u>        |
|               |          | <b>Total</b> | <b>3,381</b>   |           |           |         |         | <b>0.00</b>      | <b>0.00</b>           | <b>3381.00</b>        |
|               |          |              |                |           |           |         |         |                  |                       | <b>74030376.00</b>    |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                       |                       |
| Mar 2016      | ZAJY     | Future       | 5,671          | 0.1352    | 0.1369    | 0.1362  | 0.1362  | 150              | 2,043,300.00          |                       |
| Jun 2016      | ZAJY     | Future       | 5,474          | 0.1380    | 0.1398    | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
| Sep 2016      | ZAJY     | Future       | 1,056          | 0.1412    | 0.1430    | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |          |              | <u>12,201</u>  |           |           |         |         | <u>150.00</u>    | <u>2,043,300.00</u>   | <u>714869.00</u>      |
|               |          | <b>Total</b> | <b>12,201</b>  |           |           |         |         | <b>150.00</b>    | <b>2,043,300.00</b>   | <b>714869.00</b>      |
|               |          |              |                |           |           |         |         |                  |                       | <b>7429248211.00</b>  |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                       |                       |
| Mar 2016      | ZAKS     | Future       | 1,266          | 0.1496    | 0.1513    | 0.0000  | 0.0000  | 0                | 0.00                  |                       |
|               |          |              | <u>1,266</u>   |           |           |         |         | <u>0.00</u>      | <u>0.00</u>           | <u>12853.00</u>       |
|               |          | <b>Total</b> | <b>1,266</b>   |           |           |         |         | <b>0.00</b>      | <b>0.00</b>           | <b>12853.00</b>       |
|               |          |              |                |           |           |         |         |                  |                       | <b>167326730.00</b>   |

| <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>Future</b> |                 |            |                  |            |                 |             |            |                     |                          |                         |
| Mar 2016      | ZAUM            | Future     | 1,152            | 15.2863    | 15.4614         | 15.4272     | 15.4090    | 15                  | 23,129,900.00            |                         |
| Jun 2016      | ZAUM            | Future     | 224              | 15.5533    | 15.7323         | 15.7451     | 15.6405    | 18                  | 28,249,750.00            |                         |
| Sep 2016      | ZAUM            | Future     | 122              | 15.8525    | 16.0328         | 16.0486     | 15.9832    | 10                  | 16,015,900.00            |                         |
| Dec 2016      | ZAUM            | Future     | 20               | 16.1415    | 16.3262         | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
|               |                 |            | <u>1,518</u>     |            |                 |             |            | <u>43.00</u>        | <u>67,395,550.00</u>     | <u>117953.00</u>        |
|               | <b>Total</b>    |            | <b>1,518</b>     |            |                 |             |            | <b>43.00</b>        | <b>67,395,550.00</b>     | <b>122476.00</b>        |
|               |                 |            |                  |            |                 |             |            |                     |                          | <b>127889626190.00</b>  |
| <b>Future</b> |                 |            |                  |            |                 |             |            |                     |                          |                         |
| Mar 2016      | ZAUS            | Future     | 772,302          | 15.2863    | 15.4614         | 15.4716     | 15.2600    | 138,356             | 2,131,829,963.40         |                         |
| Jun 2016      | ZAUS            | Future     | 196,199          | 15.5533    | 15.7323         | 15.7445     | 15.5660    | 9,258               | 144,859,208.80           |                         |
| Sep 2016      | ZAUS            | Future     | 136,499          | 15.8525    | 16.0328         | 16.0486     | 16.0450    | 1,500               | 24,069,800.00            |                         |
| Dec 2016      | ZAUS            | Future     | 16,803           | 16.1415    | 16.3262         | 16.2395     | 16.2395    | 400                 | 6,497,800.00             |                         |
| Mar 2017      | ZAUS            | Future     | 0                | 16.3988    | 16.5859         | 16.4373     | 16.4300    | 1,075               | 17,590,487.50            |                         |
|               |                 |            | <u>1,121,803</u> |            |                 |             |            | <u>150,589.00</u>   | <u>2,324,847,259.70</u>  | <u>104400687.00</u>     |
|               |                 |            |                  |            |                 |             |            |                     |                          | <b>1100441498012.00</b> |
| <b>Option</b> |                 |            |                  |            |                 |             |            |                     |                          |                         |
| Mar 2016      | ZAUS            | 11.55 Put  | 42,370           | 0.0314     | 0.0353          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 11.60 Put  | 30,000           | 0.0331     | 0.0385          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 11.80 Put  | 1,000            | 0.0408     | 0.0544          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 11.83 Put  | 1,204            | 0.0422     | 0.0573          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 11.91 Put  | 788              | 0.0459     | 0.0659          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 11.95 Put  | 1,000            | 0.0479     | 0.0706          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 12.00 Put  | 30,000           | 0.0505     | 0.0771          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 12.11 Put  | 786              | 0.0569     | 0.0935          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 12.26 Put  | 10,000           | 0.0683     | 0.1220          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 12.55 Call | 12,000           | 2736.4686  | 2911.6304       | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 12.74 Put  | 10,000           | 0.3019     | 0.3623          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 12.80 Call | 20,000           | 2486.6623  | 2661.8180       | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 12.95 Put  | 38,000           | 0.5696     | 0.5980          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 13.10 Put  | 35,000           | 0.8910     | 0.8560          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 13.20 Call | 1,000            | 2087.4970  | 2262.4878       | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 13.26 Put  | 10,000           | 1.4275     | 1.2562          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 13.50 Call | 1,000            | 1789.1598  | 1963.6373       | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 13.55 Call | 12,000           | 1739.5987  | 1913.9238       | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 13.75 Put  | 4,000            | 5.7961     | 4.0897          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 13.76 Call | 10,000           | 1532.2531  | 1705.5897       | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 13.94 Call | 788              | 1355.8975  | 1528.1119       | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 13.95 Put  | 32,000           | 9.8534     | 6.9372          | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 14.00 Call | 1,750            | 1297.5347  | 1469.5688       | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 14.10 Call | 9,370            | 1200.8762  | 1372.6314       | 0.0000      | 0.0000     | 0                   | 0.00                     |                         |
| Mar 2016      | ZAUS            | 14.20 Put  | 800              | 18.8581    | 15.2707         | 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            | 14.21 Call | 10,000          | 1095.6467  | 1267.1374       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 14.26 Put  | 402             | 21.9759    | 18.2638         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 14.31 Call | 43,156          | 1001.2420  | 1172.5366       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 14.50 Call | 1,300           | 826.3123   | 997.3084        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 14.50 Put  | 2,500           | 40.0123    | 35.9084         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 14.59 Call | 1,204           | 747.5307   | 916.9200        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 14.70 Call | 2,000           | 657.3707   | 821.5026        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 14.70 Put  | 1,600           | 71.0707    | 60.1026         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 14.75 Call | 29,370          | 618.0945   | 780.2572        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 14.80 Put  | 15,000          | 93.6727    | 78.5570         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.00 Put  | 41,000          | 153.7774   | 127.6731        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.01 Put  | 5,000           | 157.3433   | 130.5952        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.04 Put  | 3,000           | 168.3766   | 139.6396        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.13 Put  | 30,000          | 204.5289   | 0.0000          | 0.0000      | 0.0000     | 30,000              | 0.00                     |
| Mar 2016    | ZAUS            | 15.20 Call | 500             | 322.1577   | 456.6354        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.27 Call | 38,000          | 286.3111   | 414.9838        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.45 Put  | 30,000          | 374.0208   | 307.9976        | 0.0000      | 0.0000     | 15,000              | 0.00                     |
| Mar 2016    | ZAUS            | 15.53 Call | 0               | 182.3951   | 284.0387        | 0.0000      | 0.0000     | 17,500              | 0.00                     |
| Mar 2016    | ZAUS            | 15.56 Call | 10,000          | 172.7408   | 271.5998        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.57 Call | 5,000           | 169.6178   | 267.5492        | 0.0000      | 0.0000     | 2,500               | 0.00                     |
| Mar 2016    | ZAUS            | 15.59 Call | 3,000           | 163.5140   | 259.5956        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.60 Call | 12,000          | 160.5309   | 255.6903        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.70 Put  | 31,000          | 546.8411   | 457.7851        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.75 Call | 1,000           | 121.0163   | 202.6092        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.85 Call | 2,000           | 99.6160    | 172.5958        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 15.85 Put  | 10,000          | 663.3160   | 561.1958        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 16.00 Call | 750             | 73.7796    | 134.7460        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 16.00 Put  | 502             | 787.4796   | 673.3460        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 16.20 Call | 1,000           | 47.3735    | 95.7443         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 16.34 Call | 2,500           | 33.9932    | 74.7128         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 16.45 Put  | 10,000          | 1189.6588  | 1049.8613       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 16.50 Call | 1,000           | 22.9070    | 55.9232         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 16.55 Call | 10,000          | 20.1834    | 51.0217         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 16.75 Call | 35,701          | 11.9894    | 35.1843         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 16.75 Put  | 1,000           | 1475.6894  | 1323.7843       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 16.85 Put  | 15,000          | 1572.8655  | 1417.7466       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 16.90 Put  | 10,000          | 1622.1010  | 1465.1151       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 17.00 Call | 31,000          | 7.0832     | 21.9247         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 17.00 Put  | 201             | 1720.7832  | 1560.5247       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 17.18 Call | 12,500          | 5.2736     | 15.7327         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 17.41 Call | 20,000          | 3.7001     | 10.3015         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 18.24 Call | 12,500          | 1.2584     | 2.3143          | 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            | 12.16 Put  | 330             | 7.0078     | 7.2574          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 12.91 Put  | 6,600           | 20.9341    | 18.5263         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.00 Put  | 750             | 24.4262    | 21.7713         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.20 Put  | 700             | 34.0141    | 30.7396         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.50 Call | 53,633          | 2107.5834  | 2282.1524       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.50 Put  | 545             | 54.2834    | 49.8524         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.53 Put  | 36,230          | 56.7737    | 52.2099         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.20 Put  | 2,000           | 146.1657   | 0.0000          | 0.0000      | 0.0000     | 4,000               | 0.00                     |
| Jun 2016    | ZAUS            | 14.25 Put  | 3,000           | 156.4743   | 142.5819        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.50 Put  | 17,500          | 216.0417   | 196.7115        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.75 Put  | 47,500          | 289.9502   | 264.0219        | 0.0000      | 0.0000     | 36,700              | 0.00                     |
| Jun 2016    | ZAUS            | 14.85 Put  | 8,000           | 326.4353   | 294.8852        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.93 Call | 330             | 980.8692   | 1123.5558       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.97 Put  | 35,000          | 373.7836   | 335.5353        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.00 Call | 53,633          | 939.5213   | 1079.1961       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.00 Put  | 15,840          | 386.2213   | 346.8961        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.90 Call | 500             | 525.7159   | 626.7688        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.00 Call | 2,000           | 492.4558   | 589.3397        | 0.0000      | 0.0000     | 2,000               | 0.00                     |
| Jun 2016    | ZAUS            | 16.00 Put  | 41,005          | 939.1558   | 857.0397        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.10 Call | 3,000           | 461.2243   | 554.0186        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.17 Put  | 20,000          | 1057.2171  | 968.1978        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.23 Call | 750             | 423.4993   | 511.1029        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.26 Put  | 15,300          | 1121.9375  | 1029.3619       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.50 Put  | 300             | 1301.8949  | 1199.7290       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.53 Call | 36,230          | 348.3801   | 424.0272        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.65 Put  | 850             | 1419.1569  | 1311.5886       | 0.0000      | 0.0000     | 28                  | 0.00                     |
| Jun 2016    | ZAUS            | 16.92 Put  | 10,000          | 1638.0016  | 1521.7813       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.93 Call | 700             | 269.5822   | 332.0570        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.95 Call | 8,000           | 266.1757   | 328.0503        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 17.00 Call | 2,000           | 257.8679   | 0.0000          | 0.0000      | 0.0000     | 4,000               | 0.00                     |
| Jun 2016    | ZAUS            | 17.06 Call | 550             | 248.2680   | 306.9153        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 17.09 Call | 10,000          | 243.6146   | 301.4084        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.00 Call | 850             | 135.0701   | 172.6432        | 0.0000      | 0.0000     | 14                  | 0.00                     |
| Jun 2016    | ZAUS            | 18.07 Call | 17,500          | 129.2229   | 165.4485        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.17 Call | 6,600           | 121.3478   | 155.7285        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.60 Call | 25,000          | 93.0617    | 120.5179        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 13.24 Put  | 405             | 63.3929    | 63.4165         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 14.50 Put  | 17,500          | 326.9783   | 309.5322        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 17.50 Call | 405             | 476.0927   | 548.4968        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 17.70 Call | 10,000          | 438.6175   | 508.0415        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 19.55 Call | 17,500          | 227.8289   | 261.6292        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 11.80 Put  | 250             | 19.5472    | 20.8437         | 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 2016    | ZAUS            | 13.22 Put  | 725              | 87.9871    | 87.2821         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 13.35 Put  | 6,600            | 107.4616   | 105.3159        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 13.50 Put  | 150              | 133.3779   | 129.1805        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 14.63 Put  | 5,700            | 438.8281   | 420.2818        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 14.91 Put  | 100              | 537.8755   | 513.9736        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 14.98 Put  | 1,700            | 564.5880   | 539.2521        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 15.00 Put  | 27,368           | 572.3654   | 546.6139        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 15.20 Put  | 6,985            | 659.5860   | 623.5836        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 15.40 Call | 86,321           | 1497.1021  | 1638.8584       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 15.50 Put  | 69,895           | 806.1228   | 760.6411        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 15.80 Put  | 10,000           | 967.3603   | 914.1478        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 16.00 Put  | 32,800           | 1082.5623  | 1024.1603       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 16.20 Put  | 500              | 1203.4578  | 1140.0125       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 16.47 Put  | 1,365            | 1374.8191  | 1304.4767       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 16.53 Put  | 725              | 1414.1844  | 1342.2342       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 16.69 Put  | 6,600            | 1521.5596  | 1445.1390       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 16.76 Put  | 15,000           | 1569.7896  | 1491.1539       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 17.51 Put  | 7,500            | 2119.3611  | 2021.8601       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 18.45 Call | 1,700            | 566.4624   | 635.3513        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 18.89 Call | 17,000           | 500.3264   | 561.8640        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 18.98 Call | 10,000           | 488.0926   | 548.2337        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 19.00 Call | 2,310            | 485.4322   | 545.2620        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 19.15 Call | 83,003           | 470.0011   | 523.6649        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 19.25 Call | 10,303           | 460.2278   | 509.9028        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 19.70 Call | 1,365            | 420.7881   | 464.9827        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 19.75 Call | 150              | 416.8235   | 460.4593        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 19.81 Call | 250              | 412.1650   | 455.1389        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 19.95 Call | 725              | 401.7197   | 443.1966        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 20.08 Call | 600              | 392.5201   | 432.6573        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 20.16 Call | 6,600            | 387.0826   | 426.4257        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 20.30 Call | 10,000           | 377.9581   | 415.9574        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 20.36 Call | 368              | 374.1976   | 411.6385        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 20.90 Call | 32,200           | 322.9757   | 373.1401        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 21.00 Call | 500              | 311.4487   | 360.3699        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 21.24 Call | 5,700            | 285.3070   | 331.3343        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Dec 2016    | ZAUS            | 21.30 Call | 69,895           | 279.0949   | 324.4185        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Mar 2017    | ZAUS            | 16.75 Put  | 1,800            | 1587.7282  | 1514.8838       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
| Mar 2017    | ZAUS            | 21.42 Call | 1,800            | 451.8700   | 498.8260        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |                  |
|             |                 |            | <u>1,871,631</u> |            |                 |             |            | <u>111,742.00</u>   | <u>0.00</u>              | <u>22940557.00</u> | <u>0.00</u>      |
|             | <b>Total</b>    |            | <b>2,993,434</b> |            |                 |             |            | <b>262,331.00</b>   | <b>2,324,847,259.70</b>  | 127341244.00       | 1100441498012.00 |

Future

| <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    | ZAZW            | Future          | 1          | 1.3200          | 1.3311      | 0.0000     | 0                   | 0.00                     |
|             |                 |                 | <u>1</u>   |                 |             |            | <u>0.00</u>         | <u>0.00</u>              |
|             |                 | <b>Total</b>    | <b>1</b>   |                 |             |            | <b>0.00</b>         | <b>0.00</b>              |
|             |                 |                 |            |                 |             |            |                     | 23399.00                 |
|             |                 |                 |            |                 |             |            |                     | 167046491.00             |

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|                    |                  |  |  |  |  |                   |                      |                    |                             |
|--------------------|------------------|--|--|--|--|-------------------|----------------------|--------------------|-----------------------------|
| <b>Grand Total</b> | <b>4,066,921</b> |  |  |  |  | <b>301,501.00</b> | <b>2825688497.50</b> | <b>170,579,866</b> | <b>1,533,855,348,235.40</b> |
|--------------------|------------------|--|--|--|--|-------------------|----------------------|--------------------|-----------------------------|

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