



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-August-2015

| DATE          | CONTRACT |              | OPEN INT      | MTM      | PREV MTM | HIGH   | LOW    | DAILY VOLUME |             | CUMULATIVE VOLUME |            |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|--------------|-------------|-------------------|------------|
| <b>Future</b> |          |              |               |          |          |        |        |              |             |                   |            |
| Sep 2015      | CAGH     | Future       | 24,000        | 417.3091 | 375.9749 | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
|               |          |              | 24,000        |          |          |        |        | 0.00         | 0.00        | 18980.00          | 3036800.00 |
|               |          | <b>Total</b> | <b>24,000</b> |          |          |        |        | <b>0.00</b>  | <b>0.00</b> | 18980.00          | 3036800.00 |
| <b>Option</b> |          |              |               |          |          |        |        |              |             |                   |            |
| Sep 2015      | DAEU     | 14.85 Call   | 1,000         | 79.8305  | 80.6322  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Sep 2015      | DAEU     | 14.85 Put    | 1,000         | 563.3305 | 579.3322 | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Oct 2015      | DAEU     | 14.92 Call   | 1,000         | 179.5990 | 178.9812 | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Oct 2015      | DAEU     | 14.92 Put    | 1,000         | 636.7990 | 651.3812 | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Jan 2016      | DAEU     | 14.85 Call   | 1,000         | 486.5401 | 481.9625 | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Jan 2016      | DAEU     | 14.92 Call   | 1,000         | 461.3659 | 457.3030 | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
|               |          |              | 6,000         |          |          |        |        | 0.00         | 0.00        | 1000.00           | 0.00       |
|               |          | <b>Total</b> | <b>6,000</b>  |          |          |        |        | <b>0.00</b>  | <b>0.00</b> | 1000.00           | 0.00       |
| <b>Option</b> |          |              |               |          |          |        |        |              |             |                   |            |
| Sep 2015      | DANZ     | 8.40 Put     | 8,000         | 37.2762  | 47.9854  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
|               |          |              | 8,000         |          |          |        |        | 0.00         | 0.00        | 8000.00           | 0.00       |
|               |          | <b>Total</b> | <b>8,000</b>  |          |          |        |        | <b>0.00</b>  | <b>0.00</b> | 8000.00           | 0.00       |
| <b>Future</b> |          |              |               |          |          |        |        |              |             |                   |            |
| Aug 2015      | DAUS     | Future       | 98            | 12.9486  | 12.8902  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Aug 2015      | DAUS     | Future       | 12,250        | 12.9530  | 12.8946  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Aug 2015      | DAUS     | Future       | 600           | 12.9621  | 12.9037  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Sep 2015      | DAUS     | Future       | 285           | 12.9848  | 12.9263  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Sep 2015      | DAUS     | Future       | 1,700         | 13.0257  | 12.9669  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Oct 2015      | DAUS     | Future       | 2,726         | 13.0597  | 13.0008  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Oct 2015      | DAUS     | Future       | 250           | 13.0941  | 13.0351  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Nov 2015      | DAUS     | Future       | 250           | 13.1593  | 13.1001  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Dec 2015      | DAUS     | Future       | 276           | 13.1903  | 13.1310  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |
| Dec 2015      | DAUS     | Future       | 250           | 13.2214  | 13.1619  | 0.0000 | 0.0000 | 0            | 0.00        |                   |            |

| <u>DATE</u> | <u>CONTRACT</u> |        | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Jan 2016    | DAUS            | Future | 1,150           | 13.2764    | 13.2166         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | Future | 272             | 13.4149    | 13.3546         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | Future | 264             | 13.6308    | 13.5698         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | DAUS            | Future | 259             | 13.8717    | 13.8097         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | DAUS            | Future | 251             | 14.0953    | 14.0337         | 0.0000      | 0.0000     | 0                   | 0.00                     |
|             |                 |        | <u>20,881</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              |
|             |                 |        |                 |            |                 |             |            |                     | <u>3283539.00</u>        |
|             |                 |        |                 |            |                 |             |            |                     | <u>32840332250.40</u>    |

**Option**

|          |      |            |        |          |          |        |        |       |      |
|----------|------|------------|--------|----------|----------|--------|--------|-------|------|
| Aug 2015 | DAUS | 13.11 Call | 3,600  | 45.0478  | 39.1638  | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2015 | DAUS | 13.11 Put  | 3,600  | 204.2478 | 256.7638 | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2015 | DAUS | 10.80 Put  | 300    | 0.0000   | 0.0077   | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2015 | DAUS | 11.15 Put  | 250    | 0.0000   | 0.0193   | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2015 | DAUS | 12.62 Call | 12,000 | 351.5846 | 305.3063 | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2015 | DAUS | 12.97 Call | 250    | 98.9210  | 83.1690  | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2015 | DAUS | 16.50 Call | 300    | 0.1453   | 0.0000   | 0.0000 | 0.0000 | 0     | 0.00 |
| Sep 2015 | DAUS | 12.98 Call | 4,000  | 207.7873 | 185.1817 | 0.0000 | 0.0000 | 0     | 0.00 |
| Sep 2015 | DAUS | 13.00 Call | 2,000  | 198.1107 | 0.0000   | 0.0000 | 0.0000 | 4,000 | 0.00 |
| Sep 2015 | DAUS | 10.80 Put  | 300    | 0.2042   | 0.2252   | 0.0000 | 0.0000 | 0     | 0.00 |
| Sep 2015 | DAUS | 11.15 Put  | 250    | 0.5420   | 0.6630   | 0.0000 | 0.0000 | 0     | 0.00 |
| Sep 2015 | DAUS | 11.40 Put  | 1,000  | 1.1089   | 1.4435   | 0.0000 | 0.0000 | 0     | 0.00 |
| Sep 2015 | DAUS | 13.27 Call | 250    | 150.9585 | 135.8655 | 0.0000 | 0.0000 | 0     | 0.00 |
| Sep 2015 | DAUS | 14.00 Call | 1,000  | 41.0508  | 36.6336  | 0.0000 | 0.0000 | 0     | 0.00 |
| Sep 2015 | DAUS | 16.80 Call | 300    | 0.0891   | 0.0770   | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 10.80 Put  | 300    | 1.3948   | 1.5380   | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 11.15 Put  | 250    | 2.9699   | 3.2719   | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 13.56 Call | 250    | 178.6239 | 163.9750 | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2015 | DAUS | 16.98 Call | 300    | 15.3593  | 13.2928  | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 12.72 Call | 300    | 558.7275 | 521.2652 | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.15 Call | 12,500 | 369.8217 | 345.7172 | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.17 Call | 6,000  | 365.4596 | 0.0000   | 0.0000 | 0.0000 | 6,000 | 0.00 |
| Nov 2015 | DAUS | 10.80 Put  | 300    | 3.3943   | 3.6269   | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 11.15 Put  | 250    | 6.8027   | 7.3883   | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 13.85 Call | 250    | 194.2017 | 181.6533 | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2015 | DAUS | 17.45 Call | 300    | 25.1208  | 23.2696  | 0.0000 | 0.0000 | 0     | 0.00 |
| Dec 2015 | DAUS | 10.80 Put  | 300    | 5.9951   | 6.5937   | 0.0000 | 0.0000 | 0     | 0.00 |
| Dec 2015 | DAUS | 11.15 Put  | 250    | 11.2774  | 12.4349  | 0.0000 | 0.0000 | 0     | 0.00 |
| Dec 2015 | DAUS | 14.15 Call | 250    | 201.9933 | 190.1584 | 0.0000 | 0.0000 | 0     | 0.00 |
| Dec 2015 | DAUS | 17.87 Call | 300    | 31.3160  | 28.6413  | 0.0000 | 0.0000 | 0     | 0.00 |
| Jan 2016 | DAUS | 11.80 Put  | 250    | 49.9491  | 55.5166  | 0.0000 | 0.0000 | 0     | 0.00 |
| Jan 2016 | DAUS | 12.97 Call | 4,600  | 678.0109 | 645.5626 | 0.0000 | 0.0000 | 0     | 0.00 |
| Jan 2016 | DAUS | 13.11 Call | 3,600  | 608.5616 | 578.6983 | 0.0000 | 0.0000 | 0     | 0.00 |
| Jan 2016 | DAUS | 14.48 Call | 250    | 228.8468 | 217.0612 | 0.0000 | 0.0000 | 0     | 0.00 |
| Feb 2016 | DAUS | 11.60 Put  | 1,000  | 42.7529  | 46.9613  | 0.0000 | 0.0000 | 0     | 0.00 |

| DATE          | CONTRACT |            | OPEN INT      | MTM      | PREV MTM | HIGH   | LOW    | DAILY VOLUME     | CUMULATIVE VOLUME   |                   |                       |
|---------------|----------|------------|---------------|----------|----------|--------|--------|------------------|---------------------|-------------------|-----------------------|
| Feb 2016      | DAUS     | 15.40 Call | 1,000         | 155.7014 | 147.9861 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Feb 2016      | DAUS     | 11.80 Put  | 250           | 62.0109  | 67.2043  | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Feb 2016      | DAUS     | 14.84 Call | 250           | 235.3957 | 223.8751 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Mar 2016      | DAUS     | 11.80 Put  | 250           | 73.7695  | 79.9372  | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Mar 2016      | DAUS     | 15.25 Call | 250           | 245.4053 | 234.1019 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Apr 2016      | DAUS     | 11.80 Put  | 250           | 84.0562  | 89.7947  | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Apr 2016      | DAUS     | 15.66 Call | 250           | 249.3022 | 238.2498 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| May 2016      | DAUS     | 11.80 Put  | 250           | 94.0097  | 101.1350 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| May 2016      | DAUS     | 16.13 Call | 250           | 255.9150 | 245.7721 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Jun 2016      | DAUS     | 12.20 Put  | 1,000         | 149.7425 | 159.6540 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Jun 2016      | DAUS     | 15.45 Call | 1,000         | 344.5820 | 331.4239 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Jun 2016      | DAUS     | 11.80 Put  | 250           | 103.4764 | 111.5607 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Jun 2016      | DAUS     | 16.62 Call | 250           | 278.9769 | 276.7368 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Jul 2016      | DAUS     | 11.80 Put  | 250           | 111.7986 | 121.3512 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Jul 2016      | DAUS     | 17.13 Call | 250           | 310.2194 | 306.5713 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Aug 2016      | DAUS     | 12.70 Put  | 2,000         | 304.3283 | 324.9020 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Aug 2016      | DAUS     | 15.52 Call | 2,000         | 460.0390 | 447.5290 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Aug 2016      | DAUS     | 11.80 Put  | 250           | 118.4169 | 129.7505 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Aug 2016      | DAUS     | 17.70 Call | 250           | 348.6010 | 345.7900 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Sep 2016      | DAUS     | 11.80 Put  | 250           | 127.3615 | 137.2590 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Sep 2016      | DAUS     | 18.25 Call | 250           | 357.4447 | 351.5020 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Oct 2016      | DAUS     | 11.80 Put  | 250           | 133.2567 | 143.9200 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Oct 2016      | DAUS     | 18.77 Call | 250           | 339.6996 | 324.6895 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Nov 2016      | DAUS     | 11.80 Put  | 250           | 138.5349 | 149.4004 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Nov 2016      | DAUS     | 19.40 Call | 250           | 315.7557 | 307.0197 | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
|               |          |            | <u>73,200</u> |          |          |        |        | <u>10,000.00</u> | <u>0.00</u>         | <u>5367971.00</u> | <u>0.00</u>           |
| <b>Total</b>  |          |            | <b>94,081</b> |          |          |        |        | <b>10,000.00</b> | <b>0.00</b>         | <b>8651510.00</b> | <b>32840332250.40</b> |
| <b>Future</b> |          |            |               |          |          |        |        |                  |                     |                   |                       |
| Sep 2015      | EUUS     | Future     | 516           | 1.1041   | 1.1079   | 1.1083 | 1.1033 | 57               | 629,231.00          |                   |                       |
| Dec 2015      | EUUS     | Future     | 2,690         | 1.1058   | 1.1097   | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
|               |          |            | <u>3,206</u>  |          |          |        |        | <u>57.00</u>     | <u>629,231.00</u>   | <u>146309.00</u>  | <u>1663692296.00</u>  |
| <b>Total</b>  |          |            | <b>3,206</b>  |          |          |        |        | <b>57.00</b>     | <b>629,231.00</b>   | <b>146309.00</b>  | <b>1663692296.00</b>  |
| <b>Future</b> |          |            |               |          |          |        |        |                  |                     |                   |                       |
| Sep 2015      | ZAAD     | Future     | 2,319         | 9.5269   | 9.5302   | 9.5286 | 9.5285 | 500              | 4,764,275.00        |                   |                       |
| Dec 2015      | ZAAD     | Future     | 8,883         | 9.6299   | 9.6330   | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
| Mar 2016      | ZAAD     | Future     | 1,975         | 9.7513   | 9.7542   | 0.0000 | 0.0000 | 0                | 0.00                |                   |                       |
|               |          |            | <u>13,177</u> |          |          |        |        | <u>500.00</u>    | <u>4,764,275.00</u> | <u>2618535.00</u> | <u>20910456289.50</u> |
| <b>Total</b>  |          |            | <b>13,177</b> |          |          |        |        | <b>500.00</b>    | <b>4,764,275.00</b> | <b>2649109.00</b> | <b>20910456289.50</b> |

| DATE          | CONTRACT |              | OPEN INT       | MTM      | PREV MTM | HIGH    | LOW     | DAILY VOLUME    | CUMULATIVE VOLUME     |
|---------------|----------|--------------|----------------|----------|----------|---------|---------|-----------------|-----------------------|
| Sep 2015      | ZAEU     | Future       | 36,247         | 14.3463  | 14.3311  | 14.3764 | 14.3466 | 542             | 7,790,639.10          |
| Dec 2015      | ZAEU     | Future       | 40,556         | 14.5941  | 14.5788  | 14.6279 | 14.6119 | 534             | 7,811,045.90          |
| Mar 2016      | ZAEU     | Future       | 3,200          | 14.8724  | 14.8570  | 0.0000  | 0.0000  | 0               | 0.00                  |
| Jun 2016      | ZAEU     | Future       | 250            | 15.1524  | 15.1362  | 0.0000  | 0.0000  | 0               | 0.00                  |
|               |          |              | <u>80,253</u>  |          |          |         |         | <u>1,076.00</u> | <u>15,601,685.00</u>  |
|               |          |              |                |          |          |         |         |                 | <u>6939847.00</u>     |
|               |          |              |                |          |          |         |         |                 | <u>87807216409.70</u> |
| <b>Option</b> |          |              |                |          |          |         |         |                 |                       |
| Sep 2015      | ZAEU     | 12.26 Put    | 26,000         | 0.0964   | 0.1204   | 0.0000  | 0.0000  | 0               | 0.00                  |
| Sep 2015      | ZAEU     | 12.70 Put    | 7,900          | 0.5066   | 0.6331   | 0.0000  | 0.0000  | 0               | 0.00                  |
| Sep 2015      | ZAEU     | 12.90 Put    | 7,500          | 1.0759   | 1.3381   | 0.0000  | 0.0000  | 0               | 0.00                  |
| Sep 2015      | ZAEU     | 12.92 Put    | 9,000          | 1.1503   | 1.4293   | 0.0000  | 0.0000  | 0               | 0.00                  |
| Sep 2015      | ZAEU     | 13.00 Put    | 10,700         | 1.5031   | 1.8604   | 0.0000  | 0.0000  | 0               | 0.00                  |
| Sep 2015      | ZAEU     | 14.38 Call   | 6,000          | 181.4010 | 180.2689 | 0.0000  | 0.0000  | 0               | 0.00                  |
| Sep 2015      | ZAEU     | 14.60 Call   | 26,000         | 106.9151 | 107.7081 | 0.0000  | 0.0000  | 0               | 0.00                  |
| Sep 2015      | ZAEU     | 14.90 Call   | 7,500          | 49.5435  | 51.1383  | 0.0000  | 0.0000  | 0               | 0.00                  |
| Dec 2015      | ZAEU     | 13.05 Put    | 6,682          | 30.7299  | 30.6920  | 0.0000  | 0.0000  | 0               | 0.00                  |
| Dec 2015      | ZAEU     | 13.90 Put    | 6,076          | 151.9439 | 154.7911 | 0.0000  | 0.0000  | 0               | 0.00                  |
| Dec 2015      | ZAEU     | 14.30 Put    | 100            | 297.8078 | 304.5418 | 0.0000  | 0.0000  | 0               | 0.00                  |
| Dec 2015      | ZAEU     | 16.50 Call   | 6,682          | 81.7071  | 83.6180  | 0.0000  | 0.0000  | 0               | 0.00                  |
| Mar 2016      | ZAEU     | 13.05 Put    | 18,000         | 61.9778  | 61.2814  | 0.0000  | 0.0000  | 0               | 0.00                  |
| Mar 2016      | ZAEU     | 13.20 Put    | 18,000         | 75.1059  | 74.4512  | 0.0000  | 0.0000  | 0               | 0.00                  |
| Mar 2016      | ZAEU     | 13.85 Put    | 12,000         | 186.1257 | 186.7016 | 0.0000  | 0.0000  | 0               | 0.00                  |
| Mar 2016      | ZAEU     | 14.03 Put    | 12,000         | 234.0564 | 235.3081 | 0.0000  | 0.0000  | 0               | 0.00                  |
| Mar 2016      | ZAEU     | 14.90 Call   | 24,000         | 617.3536 | 609.8410 | 0.0000  | 0.0000  | 0               | 0.00                  |
| Mar 2016      | ZAEU     | 15.05 Call   | 24,000         | 562.0522 | 555.5848 | 0.0000  | 0.0000  | 0               | 0.00                  |
| Mar 2016      | ZAEU     | 16.15 Call   | 24,000         | 292.9897 | 292.1249 | 0.0000  | 0.0000  | 0               | 0.00                  |
| Mar 2016      | ZAEU     | 16.30 Call   | 24,000         | 270.0026 | 269.6109 | 0.0000  | 0.0000  | 0               | 0.00                  |
| Jun 2016      | ZAEU     | 14.20 Put    | 6,000          | 311.7664 | 311.7727 | 0.0000  | 0.0000  | 0               | 0.00                  |
| Jun 2016      | ZAEU     | 15.96 Call   | 6,000          | 547.3770 | 538.8660 | 0.0000  | 0.0000  | 0               | 0.00                  |
|               |          |              | <u>288,140</u> |          |          |         |         | <u>0.00</u>     | <u>0.00</u>           |
|               |          | <b>Total</b> | <b>368,393</b> |          |          |         |         | <b>1,076.00</b> | <b>15,601,685.00</b>  |
|               |          |              |                |          |          |         |         |                 | <u>10345178.00</u>    |
|               |          |              |                |          |          |         |         |                 | <u>87807216409.70</u> |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                       |
| Sep 2015      | ZAFR     | Future       | 1,551          | 13.3021  | 13.2323  | 0.0000  | 0.0000  | 0               | 0.00                  |
| Dec 2015      | ZAFR     | Future       | 7,345          | 13.5568  | 13.4856  | 0.0000  | 0.0000  | 0               | 0.00                  |
|               |          |              | <u>8,896</u>   |          |          |         |         | <u>0.00</u>     | <u>0.00</u>           |
|               |          | <b>Total</b> | <b>8,896</b>   |          |          |         |         | <b>0.00</b>     | <b>0.00</b>           |
|               |          |              |                |          |          |         |         |                 | <u>463741.00</u>      |
|               |          |              |                |          |          |         |         |                 | <u>4348307703.00</u>  |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                       |
| Sep 2015      | ZAGB     | Future       | 26,625         | 20.3496  | 20.1819  | 20.4042 | 20.2478 | 1,008           | 20,447,768.10         |
| Dec 2015      | ZAGB     | Future       | 6,565          | 20.6582  | 20.4883  | 20.7066 | 20.5200 | 610             | 12,576,840.00         |
| Mar 2016      | ZAGB     | Future       | 1,022          | 21.0023  | 20.8302  | 0.0000  | 0.0000  | 0               | 0.00                  |

| DATE          | CONTRACT     |      | OPEN INT   | MTM            | PREV MTM  | HIGH      | LOW     | DAILY VOLUME | CUMULATIVE VOLUME |                       |                |                |
|---------------|--------------|------|------------|----------------|-----------|-----------|---------|--------------|-------------------|-----------------------|----------------|----------------|
|               |              |      | 34,212     |                |           |           |         | 1,618.00     | 33,024,608.10     | 4986907.00            | 74626442240.10 |                |
| <b>Option</b> |              |      |            |                |           |           |         |              |                   |                       |                |                |
|               | Sep 2015     | ZAGB | 18.00 Put  | 16,500         | 1.1024    | 1.5990    | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Sep 2015     | ZAGB | 18.16 Put  | 16,500         | 1.6014    | 2.3263    | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Sep 2015     | ZAGB | 18.50 Put  | 18,900         | 2.9260    | 3.8691    | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Sep 2015     | ZAGB | 20.50 Call | 20,000         | 189.4081  | 138.7493  | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Dec 2015     | ZAGB | 17.87 Put  | 830            | 16.5757   | 17.6892   | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Dec 2015     | ZAGB | 19.40 Call | 700            | 1385.3799 | 1245.9723 | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Dec 2015     | ZAGB | 20.00 Call | 500            | 947.6655  | 835.7212  | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Dec 2015     | ZAGB | 20.33 Call | 8,250          | 749.1465  | 653.9314  | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Dec 2015     | ZAGB | 20.77 Call | 18,900         | 537.7201  | 470.3804  | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Dec 2015     | ZAGB | 21.50 Call | 500            | 316.9732  | 276.1410  | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               |              |      |            | 101,580        |           |           |         |              | 0.00              | 0.00                  | 1164988.00     | 0.00           |
|               | <b>Total</b> |      |            | <b>135,792</b> |           |           |         |              | <b>1,618.00</b>   | <b>33,024,608.10</b>  | 6151895.00     | 74626442240.10 |
| <b>Future</b> |              |      |            |                |           |           |         |              |                   |                       |                |                |
|               | Sep 2015     | ZAJY | Future     | 24             | 0.1045    | 0.1040    | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Dec 2015     | ZAJY | Future     | 5,878          | 0.1063    | 0.1058    | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               |              |      |            | 5,902          |           |           |         |              | 0.00              | 0.00                  | 670683.00      | 6859780601.20  |
|               | <b>Total</b> |      |            | <b>5,902</b>   |           |           |         |              | <b>0.00</b>       | <b>0.00</b>           | 670683.00      | 6859780601.20  |
| <b>Future</b> |              |      |            |                |           |           |         |              |                   |                       |                |                |
|               | Sep 2015     | ZAKS | Future     | 13             | 0.1257    | 0.1257    | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Dec 2015     | ZAKS | Future     | 1,960          | 0.1246    | 0.1249    | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               |              |      |            | 1,973          |           |           |         |              | 0.00              | 0.00                  | 5804.00        | 72302220.00    |
|               | <b>Total</b> |      |            | <b>1,973</b>   |           |           |         |              | <b>0.00</b>       | <b>0.00</b>           | 5804.00        | 72302220.00    |
| <b>Future</b> |              |      |            |                |           |           |         |              |                   |                       |                |                |
|               | Sep 2015     | ZANN | Future     | 17,500         | 0.0649    | 0.0645    | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               | Dec 2015     | ZANN | Future     | 76,700         | 0.0612    | 0.0607    | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               |              |      |            | 94,200         |           |           |         |              | 0.00              | 0.00                  | 913387.00      | 5125880040.00  |
|               | <b>Total</b> |      |            | <b>94,200</b>  |           |           |         |              | <b>0.00</b>       | <b>0.00</b>           | 913387.00      | 5125880040.00  |
| <b>Future</b> |              |      |            |                |           |           |         |              |                   |                       |                |                |
|               | Sep 2015     | ZAUM | Future     | 1,305          | 12.9939   | 12.9353   | 13.0251 | 12.9521      | 209               | 271,245,330.00        |                |                |
|               | Dec 2015     | ZAUM | Future     | 288            | 13.1975   | 13.1381   | 13.2327 | 13.1617      | 61                | 80,458,090.00         |                |                |
|               | Mar 2016     | ZAUM | Future     | 145            | 13.4221   | 13.3618   | 13.3829 | 13.3829      | 5                 | 6,691,450.00          |                |                |
|               | Jun 2016     | ZAUM | Future     | 7              | 13.6406   | 13.5795   | 0.0000  | 0.0000       | 0                 | 0.00                  |                |                |
|               |              |      |            | 1,745          |           |           |         |              | 275.00            | 358,394,870.00        | 98698.00       | 99892627430.00 |
|               | <b>Total</b> |      |            | <b>1,745</b>   |           |           |         |              | <b>275.00</b>     | <b>358,394,870.00</b> | 103221.00      | 99892627430.00 |

| <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> |
|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                          |
| Sep 2015      | ZAUS            | Future     | 581,821         | 12.9939    | 12.9353         | 13.0316     | 12.9415    | 100,764             | 1,308,814,291.40         |
| Dec 2015      | ZAUS            | Future     | 169,217         | 13.1975    | 13.1381         | 13.2328     | 13.1591    | 15,710              | 207,138,278.30           |
| Mar 2016      | ZAUS            | Future     | 15,753          | 13.4221    | 13.3618         | 13.3829     | 13.3829    | 500                 | 6,691,450.00             |
| Jun 2016      | ZAUS            | Future     | 7,271           | 13.6406    | 13.5795         | 13.6025     | 13.6025    | 500                 | 6,801,250.00             |
|               |                 |            | <u>774,062</u>  |            |                 |             |            | <u>117,474.00</u>   | <u>1,529,445,269.70</u>  |
|               |                 |            |                 |            |                 |             |            |                     | <u>91361749.00</u>       |
|               |                 |            |                 |            |                 |             |            |                     | <u>907106317777.40</u>   |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                          |
| Sep 2015      | ZAUS            | 10.56 Put  | 18,946          | 0.0119     | 0.0169          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 10.60 Call | 2,900           | 2393.9141  | 2335.3199       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 10.98 Put  | 24,142          | 0.0675     | 0.0960          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.00 Call | 33,750          | 1993.9733  | 1935.4043       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.00 Put  | 59,545          | 0.0733     | 0.1043          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.17 Call | 10,000          | 1824.0474  | 1765.5098       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.20 Put  | 8,775           | 0.1667     | 0.2372          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.24 Put  | 48,000          | 0.1965     | 0.2795          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.29 Put  | 50,000          | 0.2413     | 0.3429          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.50 Put  | 27,540          | 0.5701     | 0.8068          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.54 Put  | 50,000          | 0.6712     | 0.9488          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.60 Call | 500             | 1394.7572  | 1336.5093       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.60 Put  | 540             | 0.8572     | 1.2093          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.62 Put  | 10,000          | 0.9299     | 1.3109          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 11.75 Put  | 2,310           | 1.5216     | 2.0672          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.00 Call | 13,700          | 997.4868   | 940.1743        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.00 Put  | 39,000          | 3.5868     | 4.8743          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.04 Call | 681             | 958.0272   | 900.9060        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.08 Call | 12,000          | 918.6527   | 861.7518        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.10 Call | 40              | 899.0017   | 842.2229        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.10 Put  | 13,000          | 5.1017     | 6.9229          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.13 Call | 1,237           | 869.5759   | 812.9974        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.20 Call | 40              | 801.1921   | 745.1701        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.20 Put  | 50,000          | 7.2921     | 9.8701          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.23 Call | 5,000           | 772.0241   | 716.2855        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.27 Put  | 201             | 9.3884     | 12.6759         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.39 Put  | 201             | 15.8155    | 23.0685         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.44 Call | 10,000          | 574.7017   | 524.9857        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.48 Put  | 8,500           | 25.6256    | 35.9620         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.50 Call | 33,750          | 522.2439   | 474.7544        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.51 Call | 3,000           | 513.6847   | 466.5938        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.55 Call | 3,000           | 480.0182   | 434.5972        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.60 Call | 10,000          | 439.3141   | 396.1376        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.62 Call | 8,000           | 423.4935   | 381.2581        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015      | ZAUS            | 12.67 Call | 10,000          | 385.1703   | 345.3869        | 0.0000      | 0.0000     | 0                   | 0.00                     |

| <u>DATE</u> | <u>CONTRACT</u> |            | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Sep 2015    | ZAUS            | 12.75 Call | 950             | 327.7701   | 292.1263        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 12.80 Call | 200             | 294.5049   | 261.5331        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 12.86 Call | 10,000          | 257.3668   | 227.6269        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 12.90 Call | 18,000          | 234.3310   | 206.7331        | 0.0000      | 0.0000     | 15,000              | 0.00                     |
| Sep 2015    | ZAUS            | 12.92 Call | 10,000          | 223.3340   | 196.7968        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 13.00 Call | 53,650          | 182.8239   | 162.5467        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 13.00 Put  | 501             | 188.9239   | 227.2467        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 13.06 Call | 18,946          | 158.8505   | 141.1468        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 13.07 Call | 20,000          | 155.1395   | 137.8385        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 13.10 Call | 20,000          | 144.4703   | 128.3359        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 13.15 Call | 2,310           | 128.1725   | 113.8325        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 13.25 Call | 402             | 100.6080   | 89.3425         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 13.25 Put  | 501             | 356.7080   | 404.0425        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 13.28 Call | 17,000          | 93.5131    | 83.0446         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 14.00 Call | 92,500          | 17.4319    | 15.5925         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 14.30 Call | 50,000          | 9.5090     | 8.0951          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 14.45 Call | 48,000          | 6.1147     | 5.2041          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2015    | ZAUS            | 14.58 Call | 22,320          | 4.1418     | 3.5271          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 10.95 Call | 4,331           | 2254.1541  | 2195.3633       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 10.95 Put  | 8,917           | 6.6541     | 7.2633          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.00 Call | 1,177           | 2204.8087  | 2146.0851       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.20 Call | 39,222          | 2008.1049  | 1949.7274       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.40 Call | 1,197           | 1812.8153  | 1754.9416       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.60 Put  | 800             | 22.0098    | 24.2614         | 0.0000      | 0.0000     | 500                 | 0.00                     |
| Dec 2015    | ZAUS            | 11.61 Put  | 580             | 22.4100    | 24.7045         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.75 Put  | 20,000          | 28.7910    | 31.7793         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.80 Put  | 1,100           | 31.4665    | 34.7444         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 11.90 Put  | 8,210           | 37.5481    | 42.7219         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.00 Put  | 121,600         | 47.3285    | 53.6445         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.15 Call | 1,650           | 1113.2878  | 1062.2317       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.18 Put  | 150             | 70.0903    | 78.8857         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.20 Call | 1,000           | 1070.5805  | 1020.2855       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.50 Call | 500             | 828.5952   | 783.7577        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.56 Put  | 2,000           | 146.4798   | 164.8713        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.57 Call | 10,000          | 777.0913   | 736.3249        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.58 Call | 150             | 770.2445   | 729.7208        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.60 Call | 30,000          | 756.6766   | 716.6369        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.80 Call | 17,883          | 630.2997   | 595.1422        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.90 Call | 15,000          | 573.4584   | 540.7235        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.00 Call | 1,197           | 520.7880   | 490.4228        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.10 Call | 13,241          | 472.1801   | 444.1128        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.20 Call | 677             | 427.4916   | 402.8918        | 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            | 13.28 Call | 150              | 396.5491   | 373.5458        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2015    | ZAUS            | 13.40 Call | 1,300            | 354.3657   | 333.5864        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2015    | ZAUS            | 13.44 Call | 39,222           | 341.3655   | 321.2820        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2015    | ZAUS            | 13.50 Call | 13,737           | 322.8035   | 303.7219        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2015    | ZAUS            | 13.60 Call | 1,300            | 294.2234   | 276.7029        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2015    | ZAUS            | 13.66 Call | 2,000            | 278.4050   | 261.7580        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2015    | ZAUS            | 14.00 Call | 16,000           | 205.4322   | 193.0909        | 0.0000      | 0.0000     | 30,000              | 0.00                     |                    |             |
| Dec 2015    | ZAUS            | 14.37 Call | 580              | 150.7907   | 141.6176        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2015    | ZAUS            | 14.84 Call | 8,200            | 104.7687   | 98.3047         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2015    | ZAUS            | 14.97 Call | 8,210            | 95.3200    | 89.4346         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2015    | ZAUS            | 15.00 Call | 61,100           | 93.3023    | 87.5401         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2015    | ZAUS            | 15.80 Call | 53,000           | 55.8032    | 52.3454         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 11.05 Put  | 1,500            | 24.8217    | 27.1359         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 11.55 Put  | 42,370           | 49.2262    | 53.5937         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 11.60 Put  | 30,000           | 52.6073    | 57.2487         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 11.80 Put  | 1,000            | 68.3550    | 74.2476         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 11.83 Put  | 1,204            | 71.0558    | 77.1607         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 11.91 Put  | 788              | 78.7401    | 85.4376         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 11.95 Put  | 1,000            | 82.8567    | 89.8704         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 12.00 Put  | 30,000           | 88.2758    | 95.6994         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 12.11 Put  | 786              | 103.9441   | 114.5928        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 12.26 Put  | 10,000           | 132.2634   | 144.6838        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 12.55 Call | 12,000           | 1074.4159  | 1030.2736       | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 12.74 Put  | 10,000           | 260.2293   | 281.8399        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 12.80 Call | 31,070           | 906.2308   | 869.2790        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 13.26 Put  | 10,000           | 512.0991   | 542.8013        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 13.55 Call | 12,000           | 561.2710   | 536.1692        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 13.76 Call | 10,000           | 493.4178   | 471.0446        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 13.94 Call | 788              | 442.9411   | 422.6458        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 14.21 Call | 10,000           | 378.8352   | 361.4010        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 14.31 Call | 43,156           | 358.1807   | 341.6717        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 14.59 Call | 1,204            | 307.7607   | 293.5547        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 14.75 Call | 31,070           | 283.2272   | 269.8837        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 15.75 Call | 1,000            | 174.7004   | 166.7474        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 16.50 Call | 1,000            | 145.2537   | 143.2702        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Mar 2016    | ZAUS            | 20.23 Call | 1,500            | 24.5760    | 23.5962         | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 12.16 Put  | 330              | 147.3489   | 157.2961        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Jun 2016    | ZAUS            | 14.93 Call | 330              | 436.7964   | 420.7641        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2016    | ZAUS            | 11.80 Put  | 250              | 141.5963   | 151.1894        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
| Dec 2016    | ZAUS            | 19.81 Call | 250              | 285.3582   | 277.7121        | 0.0000      | 0.0000     | 0                   | 0.00                     |                    |             |
|             |                 |            | <u>1,753,555</u> |            |                 |             |            | <u>45,500.00</u>    | <u>0.00</u>              | <u>18148643.00</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>2,527,617</b> |                 |             |            | <b>162,974.00</b>   | <b>1,529,445,269.70</b>  | 109510392.00       | 907106317777.40             |
| <b>Future</b> |                 |                    |                  |                 |             |            |                     |                          |                    |                             |
| Sep 2015      | ZAZW            | Future             | 130              | 1.6092          | 1.6048      | 0.0000     | 0                   | 0.00                     |                    |                             |
|               |                 |                    | <u>130</u>       |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | 203.00             | 1671324.00                  |
|               |                 | <b>Total</b>       | <b>130</b>       |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | 203.00             | 1671324.00                  |
|               |                 | <b>Grand Total</b> | <b>3,293,112</b> |                 |             |            | <b>176,500.00</b>   | <b>1941859938.80</b>     | <b>147,169,383</b> | <b>1,273,002,143,360.20</b> |