



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-October-2015

| DATE          | CONTRACT |      | OPEN INT     | MTM           | PREV MTM | HIGH      | LOW    | DAILY VOLUME | CUMULATIVE VOLUME |                  |
|---------------|----------|------|--------------|---------------|----------|-----------|--------|--------------|-------------------|------------------|
| <b>Option</b> |          |      |              |               |          |           |        |              |                   |                  |
|               | Oct 2015 | DAEU | 14.92 Call   | 1,000         | 304.6237 | 514.3666  | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Oct 2015 | DAEU | 14.92 Put    | 1,000         | 155.0237 | 75.2666   | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Jan 2016 | DAEU | 14.85 Call   | 1,000         | 808.8654 | 1012.5078 | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Jan 2016 | DAEU | 14.92 Call   | 1,000         | 768.5277 | 966.4655  | 0.0000 | 0.0000       | 0                 | 0.00             |
|               |          |      |              | <u>4,000</u>  |          |           |        |              | <u>0.00</u>       | <u>0.00</u>      |
|               |          |      | <b>Total</b> | <b>4,000</b>  |          |           |        |              | <b>0.00</b>       | <b>0.00</b>      |
|               |          |      |              |               |          |           |        |              |                   | <u>1,000.00</u>  |
|               |          |      |              |               |          |           |        |              |                   | <u>0.00</u>      |
| <b>Option</b> |          |      |              |               |          |           |        |              |                   |                  |
|               | Sep 2016 | DAGB | 21.20 Put    | 12,264        | 905.3316 | 907.2808  | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Sep 2016 | DAGB | 25.85 Call   | 12,264        | 765.4428 | 767.8723  | 0.0000 | 0.0000       | 0                 | 0.00             |
|               |          |      |              | <u>24,528</u> |          |           |        |              | <u>0.00</u>       | <u>0.00</u>      |
|               |          |      | <b>Total</b> | <b>24,528</b> |          |           |        |              | <b>0.00</b>       | <b>0.00</b>      |
|               |          |      |              |               |          |           |        |              |                   | <u>12,264.00</u> |
|               |          |      |              |               |          |           |        |              |                   | <u>0.00</u>      |
| <b>Option</b> |          |      |              |               |          |           |        |              |                   |                  |
|               | Oct 2015 | DANZ | 8.90 Put     | 12,000        | 92.3149  | 100.8641  | 0.0000 | 0.0000       | 0                 | 0.00             |
|               |          |      |              | <u>12,000</u> |          |           |        |              | <u>0.00</u>       | <u>0.00</u>      |
|               |          |      | <b>Total</b> | <b>12,000</b> |          |           |        |              | <b>0.00</b>       | <b>0.00</b>      |
|               |          |      |              |               |          |           |        |              |                   | <u>12,000.00</u> |
|               |          |      |              |               |          |           |        |              |                   | <u>0.00</u>      |
| <b>Future</b> |          |      |              |               |          |           |        |              |                   |                  |
|               | Oct 2015 | DAUS | Future       | 2,726         | 13.3840  | 13.6077   | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Oct 2015 | DAUS | Future       | 1,000         | 13.3852  | 13.6097   | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Oct 2015 | DAUS | Future       | 600           | 13.3936  | 13.6234   | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Oct 2015 | DAUS | Future       | 351           | 13.4145  | 13.6429   | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Nov 2015 | DAUS | Future       | 250           | 13.4829  | 13.7098   | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Dec 2015 | DAUS | Future       | 276           | 13.5130  | 13.7404   | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Dec 2015 | DAUS | Future       | 250           | 13.5455  | 13.7736   | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Jan 2016 | DAUS | Future       | 2,650         | 13.6031  | 13.8318   | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Mar 2016 | DAUS | Future       | 272           | 13.7415  | 13.9737   | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Jun 2016 | DAUS | Future       | 264           | 13.9601  | 14.1979   | 0.0000 | 0.0000       | 0                 | 0.00             |
|               | Sep 2016 | DAUS | Future       | 259           | 14.2056  | 14.4509   | 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      | DAUS            | Future     | 251             | 14.4647    | 14.7078         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
|               |                 |            | <u>9,149</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>3,409,571.00</u>      |
|               |                 |            |                 |            |                 |             |            |                     |                          | <u>34,525,419,507.60</u> |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Oct 2015      | DAUS            | 13.98 Call | 5,000           | 1.0100     | 10.8540         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Oct 2015      | DAUS            | 14.05 Call | 3,000           | 2.0349     | 14.6916         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Oct 2015      | DAUS            | 14.00 Call | 3,000           | 14.2503    | 44.4285         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Oct 2015      | DAUS            | 13.31 Call | 3,000           | 205.9355   | 371.1035        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Oct 2015      | DAUS            | 13.46 Call | 3,000           | 151.0753   | 282.9318        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Oct 2015      | DAUS            | 10.80 Put  | 300             | 0.0244     | 0.0219          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Oct 2015      | DAUS            | 11.15 Put  | 250             | 0.0933     | 0.0618          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Oct 2015      | DAUS            | 13.44 Call | 8,000           | 197.4161   | 0.0000          | 0.0000      | 0.0000     | 8,000               | 0.00                     |                          |
| Oct 2015      | DAUS            | 13.56 Call | 250             | 152.7332   | 267.5349        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Oct 2015      | DAUS            | 16.98 Call | 300             | 0.7094     | 0.7191          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Oct 2015      | DAUS            | 13.87 Put  | 13,360          | 537.0035   | 379.6391        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Oct 2015      | DAUS            | 14.00 Call | 13,360          | 65.8532    | 122.8582        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 12.72 Call | 300             | 743.7766   | 958.4985        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.00 Call | 300             | 511.2687   | 704.9001        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.70 Call | 300             | 153.5641   | 250.7224        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.70 Put  | 300             | 418.1641   | 288.2224        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.00 Put  | 10,000          | 87.1405    | 50.5697         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.14 Put  | 8,000           | 130.0643   | 79.5299         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.81 Call | 10,000          | 148.0956   | 234.8825        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 14.25 Call | 20,000          | 73.0991    | 120.7940        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.15 Call | 12,500          | 465.5146   | 638.2860        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.35 Call | 5,000           | 349.9210   | 0.0000          | 0.0000      | 0.0000     | 10,000              | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.40 Call | 7,500           | 324.5651   | 470.1454        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.17 Call | 6,000           | 458.2945   | 628.7752        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.35 Call | 3,000           | 355.4565   | 0.0000          | 0.0000      | 0.0000     | 6,000               | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.14 Put  | 8,000           | 156.1960   | 102.4536        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.75 Put  | 1,000           | 487.5170   | 360.0625        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.68 Call | 9,000           | 246.2378   | 355.0718        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.99 Call | 5,000           | 163.1760   | 242.0534        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 10.80 Put  | 300             | 0.6199     | 0.4672          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 11.15 Put  | 250             | 1.2531     | 1.0142          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 12.63 Put  | 5,000           | 44.9512    | 29.9349         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 12.85 Put  | 15,000          | 79.5337    | 53.7404         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 12.93 Put  | 201             | 99.3148    | 65.5159         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.03 Call | 5,000           | 581.3522   | 763.8491        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.03 Put  | 5,000           | 128.4522   | 84.0491         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.24 Call | 5,000           | 449.2685   | 611.3494        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.25 Call | 11,500          | 443.5540   | 604.5999        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2015      | DAUS            | 13.25 Put  | 15,000          | 210.6540   | 144.7999        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Nov 2015    | DAUS            | 13.33 Call | 201             | 399.7363   | 552.3460        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 13.33 Put  | 201             | 246.8363   | 172.5460        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 13.43 Call | 5,000           | 349.6212   | 491.4289        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 13.65 Call | 15,000          | 261.3332   | 374.6498        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 13.73 Call | 201             | 235.3903   | 338.8857        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 13.85 Call | 250             | 201.1722   | 293.0627        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2015    | DAUS            | 17.45 Call | 300             | 11.7133    | 16.3435         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | DAUS            | 10.80 Put  | 300             | 1.8954     | 1.6865          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | DAUS            | 11.15 Put  | 250             | 3.6427     | 3.0247          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | DAUS            | 14.15 Call | 250             | 222.9019   | 302.3683        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | DAUS            | 17.87 Call | 300             | 27.1480    | 40.2544         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2016    | DAUS            | 11.80 Put  | 250             | 26.0013    | 20.4152         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2016    | DAUS            | 12.97 Call | 4,600           | 863.2563   | 1049.9916       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2016    | DAUS            | 13.11 Call | 3,600           | 775.8544   | 946.9073        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2016    | DAUS            | 13.50 Put  | 150             | 433.8700   | 345.3945        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2016    | DAUS            | 14.48 Call | 250             | 272.1579   | 347.2443        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2016    | DAUS            | 15.32 Call | 150             | 157.1315   | 200.5788        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 11.60 Put  | 1,000           | 23.7392    | 19.7981         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 15.40 Call | 1,000           | 183.5155   | 230.9189        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 13.93 Call | 3,600           | 483.4146   | 598.4177        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 11.80 Put  | 250             | 38.6188    | 32.6877         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 13.50 Put  | 150             | 464.7362   | 379.4414        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 14.84 Call | 250             | 287.1698   | 357.0042        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2016    | DAUS            | 15.64 Call | 150             | 186.7663   | 232.1933        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 13.34 Put  | 17,991          | 398.6891   | 323.7568        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 14.63 Call | 17,991          | 378.7411   | 464.3138        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 13.67 Put  | 19,744          | 581.8687   | 488.2739        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 14.97 Call | 19,744          | 332.9652   | 406.7255        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 11.80 Put  | 250             | 52.3916    | 46.0686         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 13.50 Put  | 150             | 488.9090   | 406.0490        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 15.25 Call | 250             | 304.4143   | 370.4885        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | DAUS            | 15.96 Call | 150             | 221.4346   | 269.3626        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 13.97 Put  | 17,896          | 786.6474   | 677.6293        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 15.42 Call | 17,896          | 325.6329   | 391.9433        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 11.80 Put  | 250             | 63.9439    | 55.5521         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 13.50 Put  | 150             | 508.5587   | 424.1607        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 15.66 Call | 250             | 311.0954   | 372.1158        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2016    | DAUS            | 16.29 Call | 150             | 244.5577   | 291.0049        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 11.80 Put  | 250             | 75.9911    | 64.6209         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 13.50 Put  | 150             | 527.1561   | 441.2397        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 16.13 Call | 250             | 319.6638   | 373.5884        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2016    | DAUS            | 16.70 Call | 150             | 266.2329   | 309.0234        | 0.0000      | 0.0000     | 0                   | 0.00                     |

| DATE          | CONTRACT |              | OPEN INT       | MTM       | PREV MTM | HIGH   | LOW    | DAILY VOLUME     | CUMULATIVE VOLUME |                     |                          |
|---------------|----------|--------------|----------------|-----------|----------|--------|--------|------------------|-------------------|---------------------|--------------------------|
| Jun 2016      | DAUS     | 12.20 Put    | 1,000          | 122.5128  | 105.6322 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Jun 2016      | DAUS     | 15.45 Call   | 1,000          | 431.2140  | 503.0455 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Jun 2016      | DAUS     | 11.80 Put    | 250            | 86.4625   | 71.7198  | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Jun 2016      | DAUS     | 13.50 Put    | 150            | 539.6002  | 454.9404 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Jun 2016      | DAUS     | 16.62 Call   | 250            | 330.5517  | 378.6365 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Jun 2016      | DAUS     | 17.04 Call   | 150            | 308.6684  | 335.6959 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Jul 2016      | DAUS     | 11.80 Put    | 250            | 96.3967   | 79.3109  | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Jul 2016      | DAUS     | 13.50 Put    | 150            | 551.0095  | 472.6647 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Jul 2016      | DAUS     | 17.13 Call   | 250            | 352.7265  | 383.4649 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Jul 2016      | DAUS     | 17.45 Call   | 150            | 346.8410  | 372.4800 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Aug 2016      | DAUS     | 12.70 Put    | 2,000          | 242.5797  | 212.5497 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Aug 2016      | DAUS     | 15.52 Call   | 2,000          | 571.1726  | 654.2639 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Aug 2016      | DAUS     | 11.80 Put    | 250            | 106.8496  | 87.7741  | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Aug 2016      | DAUS     | 13.50 Put    | 150            | 561.8504  | 489.5881 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Aug 2016      | DAUS     | 17.70 Call   | 250            | 390.4560  | 413.8175 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Aug 2016      | DAUS     | 17.93 Call   | 150            | 388.0179  | 408.7596 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Sep 2016      | DAUS     | 13.50 Put    | 10,000         | 564.2632  | 494.0309 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Sep 2016      | DAUS     | 17.74 Call   | 10,000         | 406.3033  | 434.1288 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Sep 2016      | DAUS     | 17.80 Call   | 10,000         | 405.5765  | 432.6835 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Sep 2016      | DAUS     | 13.78 Put    | 50,000         | 723.0003  | 631.2781 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Sep 2016      | DAUS     | 17.30 Call   | 50,000         | 417.4353  | 451.1546 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Sep 2016      | DAUS     | 11.80 Put    | 250            | 115.6100  | 94.2411  | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Sep 2016      | DAUS     | 13.50 Put    | 150            | 572.2608  | 503.8811 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Sep 2016      | DAUS     | 18.25 Call   | 250            | 437.7455  | 458.5958 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Sep 2016      | DAUS     | 18.41 Call   | 150            | 437.1364  | 456.1755 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Oct 2016      | DAUS     | 11.80 Put    | 250            | 117.7418  | 99.9847  | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Oct 2016      | DAUS     | 13.50 Put    | 150            | 582.9909  | 514.7727 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Oct 2016      | DAUS     | 18.77 Call   | 250            | 370.2242  | 498.6382 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Oct 2016      | DAUS     | 18.85 Call   | 150            | 360.0735  | 497.7984 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Nov 2016      | DAUS     | 11.80 Put    | 250            | 124.6065  | 105.9281 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Nov 2016      | DAUS     | 13.50 Put    | 150            | 592.3501  | 526.3534 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
| Nov 2016      | DAUS     | 19.40 Call   | 400            | 342.5261  | 490.3572 | 0.0000 | 0.0000 | 0                | 0.00              |                     |                          |
|               |          |              | <u>513,386</u> |           |          |        |        | <u>24,000.00</u> | <u>0.00</u>       | <u>6,066,553.00</u> | <u>0.00</u>              |
|               |          | <b>Total</b> | <b>522,535</b> |           |          |        |        | <b>24,000.00</b> | <b>0.00</b>       | <b>9,476,124.00</b> | <b>34,525,419,507.60</b> |
| <b>Future</b> |          |              |                |           |          |        |        |                  |                   |                     |                          |
|               | Dec 2015 | EUUS         | Future         | 95        | 1.1247   | 1.1271 | 0.0000 | 0.0000           | 0                 | 0.00                |                          |
|               |          |              |                | <u>95</u> |          |        |        | <u>0.00</u>      | <u>0.00</u>       | <u>206,127.00</u>   | <u>2,350,638,880.00</u>  |
|               |          | <b>Total</b> | <b>95</b>      |           |          |        |        | <b>0.00</b>      | <b>0.00</b>       | <b>206,127.00</b>   | <b>2,350,638,880.00</b>  |
| <b>Future</b> |          |              |                |           |          |        |        |                  |                   |                     |                          |
|               | Dec 2015 | ZAAD         | Future         | 9,703     | 9.7278   | 9.7762 | 9.7427 | 9.7374           | 500               | 4,870,025.00        |                          |

| DATE          | CONTRACT |      | OPEN INT     | MTM            | PREV MTM | HIGH      | LOW     | DAILY VOLUME | CUMULATIVE VOLUME |                       |                     |                          |
|---------------|----------|------|--------------|----------------|----------|-----------|---------|--------------|-------------------|-----------------------|---------------------|--------------------------|
|               | Mar 2016 | ZAAD | Future       | 4,784          | 9.8459   | 9.8959    | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               |          |      |              | <u>14,487</u>  |          |           |         |              | <u>500.00</u>     | <u>4,870,025.00</u>   | <u>2,645,122.00</u> | <u>21,168,091,643.10</u> |
| <b>Option</b> |          |      |              |                |          |           |         |              |                   |                       |                     |                          |
|               | Dec 2015 | ZAAD | 9.30 Put     | 201            | 38.6520  | 35.5455   | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Dec 2015 | ZAAD | 9.60 Call    | 201            | 248.8699 | 286.7820  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Dec 2015 | ZAAD | 10.20 Call   | 201            | 58.7625  | 71.4019   | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               |          |      |              | <u>603</u>     |          |           |         |              | <u>0.00</u>       | <u>0.00</u>           | <u>31,177.00</u>    | <u>0.00</u>              |
|               |          |      | <b>Total</b> | <b>15,090</b>  |          |           |         |              | <b>500.00</b>     | <b>4,870,025.00</b>   | <b>2,676,299.00</b> | <b>21,168,091,643.10</b> |
| <b>Future</b> |          |      |              |                |          |           |         |              |                   |                       |                     |                          |
|               | Dec 2015 | ZACR | Future       | 25,110         | 2.1189   | 2.1504    | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               |          |      |              | <u>25,110</u>  |          |           |         |              | <u>0.00</u>       | <u>0.00</u>           | <u>31,303.00</u>    | <u>631,930,594.00</u>    |
|               |          |      | <b>Total</b> | <b>25,110</b>  |          |           |         |              | <b>0.00</b>       | <b>0.00</b>           | <b>31,303.00</b>    | <b>631,930,594.00</b>    |
| <b>Future</b> |          |      |              |                |          |           |         |              |                   |                       |                     |                          |
|               | Dec 2015 | ZAEU | Future       | 79,672         | 15.2060  | 15.4950   | 15.3326 | 15.1784      | 8,771             | 133,826,229.10        |                     |                          |
|               | Mar 2016 | ZAEU | Future       | 28,157         | 15.4924  | 15.7882   | 15.6135 | 15.4700      | 118               | 1,833,476.50          |                     |                          |
|               | Jun 2016 | ZAEU | Future       | 250            | 15.7747  | 16.0774   | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               |          |      |              | <u>108,079</u> |          |           |         |              | <u>8,889.00</u>   | <u>135,659,705.60</u> | <u>7,311,713.00</u> | <u>93,583,487,654.80</u> |
| <b>Option</b> |          |      |              |                |          |           |         |              |                   |                       |                     |                          |
|               | Dec 2015 | ZAEU | 13.05 Put    | 6,877          | 8.8621   | 6.6119    | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Dec 2015 | ZAEU | 13.85 Put    | 12,000         | 38.1155  | 25.1191   | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Dec 2015 | ZAEU | 13.90 Put    | 6,076          | 42.6777  | 27.2709   | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Dec 2015 | ZAEU | 14.03 Put    | 12,000         | 56.6666  | 35.4914   | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Dec 2015 | ZAEU | 14.30 Put    | 100            | 97.4798  | 62.9369   | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Dec 2015 | ZAEU | 15.04 Put    | 50,000         | 344.2483 | 238.3244  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Dec 2015 | ZAEU | 15.78 Call   | 6,000          | 237.3633 | 341.9711  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Dec 2015 | ZAEU | 16.50 Call   | 6,877          | 114.6545 | 170.9558  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Mar 2016 | ZAEU | 13.05 Put    | 18,000         | 38.4863  | 30.3249   | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Mar 2016 | ZAEU | 13.20 Put    | 18,000         | 46.8332  | 36.8587   | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Mar 2016 | ZAEU | 13.85 Put    | 12,000         | 104.3141 | 81.9407   | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Mar 2016 | ZAEU | 14.03 Put    | 12,000         | 131.0724 | 100.8842  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Mar 2016 | ZAEU | 14.60 Put    | 15,000         | 267.9355 | 204.6824  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Mar 2016 | ZAEU | 14.90 Call   | 24,000         | 970.7901 | 1176.6604 | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Mar 2016 | ZAEU | 14.96 Put    | 15,000         | 405.0485 | 308.1947  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Mar 2016 | ZAEU | 15.37 Put    | 25,000         | 613.1789 | 486.7040  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Mar 2016 | ZAEU | 15.95 Call   | 26,000         | 524.4244 | 652.4495  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Mar 2016 | ZAEU | 16.15 Call   | 24,000         | 467.9115 | 584.2764  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Mar 2016 | ZAEU | 16.30 Call   | 36,640         | 430.0004 | 538.2328  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Jun 2016 | ZAEU | 14.20 Put    | 6,000          | 208.2127 | 170.6385  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |
|               | Jun 2016 | ZAEU | 15.96 Call   | 6,000          | 818.7456 | 970.0793  | 0.0000  | 0.0000       | 0                 | 0.00                  |                     |                          |

| DATE          | CONTRACT |              | OPEN INT       | MTM    | PREV MTM  | HIGH      | LOW     | DAILY VOLUME    | CUMULATIVE VOLUME     |               |                   |                   |
|---------------|----------|--------------|----------------|--------|-----------|-----------|---------|-----------------|-----------------------|---------------|-------------------|-------------------|
|               |          |              | 337,570        |        |           |           |         | 0.00            | 0.00                  | 4,048,422.00  | 0.00              |                   |
|               |          | <b>Total</b> | <b>445,649</b> |        |           |           |         | <b>8,889.00</b> | <b>135,659,705.60</b> | 11,360,135.00 | 93,583,487,654.80 |                   |
| <b>Future</b> |          |              |                |        |           |           |         |                 |                       |               |                   |                   |
|               | Dec 2015 | ZAFR         | Future         | 7,276  | 13.9500   | 14.2260   | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Mar 2016 | ZAFR         | Future         | 1,611  | 14.2398   | 14.5237   | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               |          |              |                | 8,887  |           |           |         | 0.00            | 0.00                  | 467,278.00    | 4,399,522,599.80  |                   |
|               |          | <b>Total</b> | <b>8,887</b>   |        |           |           |         | <b>0.00</b>     | <b>0.00</b>           | 467,278.00    | 4,399,522,599.80  |                   |
| <b>Future</b> |          |              |                |        |           |           |         |                 |                       |               |                   |                   |
|               | Dec 2015 | ZAGB         | Future         | 32,988 | 20.6892   | 20.9028   | 20.8370 | 20.6888         | 1,675                 | 34,848,628.90 |                   |                   |
|               | Mar 2016 | ZAGB         | Future         | 3,253  | 21.0314   | 21.2498   | 21.1242 | 21.0916         | 45                    | 949,862.50    |                   |                   |
|               |          |              |                | 36,241 |           |           |         |                 | 1,720.00              | 35,798,491.40 | 5,143,641.00      | 77,934,587,605.10 |
| <b>Option</b> |          |              |                |        |           |           |         |                 |                       |               |                   |                   |
|               | Dec 2015 | ZAGB         | 17.87 Put      | 830    | 14.5550   | 12.7564   | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 19.40 Call     | 700    | 1407.4133 | 1593.5690 | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 20.00 Call     | 500    | 963.1394  | 1119.8539 | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 20.12 Put      | 12,000 | 317.0298  | 253.8572  | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 20.23 Put      | 20,000 | 360.1327  | 291.0286  | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 20.33 Call     | 8,250  | 761.5266  | 900.5283  | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 20.75 Put      | 6,000  | 612.4268  | 512.5474  | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 20.77 Call     | 18,900 | 543.4636  | 655.3814  | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 20.81 Put      | 4,500  | 648.2602  | 542.9809  | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 21.20 Put      | 3,000  | 903.3334  | 774.3747  | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 21.35 Call     | 4,500  | 349.8808  | 427.3673  | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 21.50 Call     | 500    | 311.7313  | 382.5363  | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 21.82 Call     | 10,000 | 243.4373  | 301.6902  | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Dec 2015 | ZAGB         | 23.20 Call     | 10,000 | 80.7494   | 106.2210  | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               |          |              |                | 99,680 |           |           |         |                 | 0.00                  | 0.00          | 1,428,450.00      | 0.00              |
|               |          | <b>Total</b> | <b>135,921</b> |        |           |           |         | <b>1,720.00</b> | <b>35,798,491.40</b>  | 6,572,091.00  | 77,934,587,605.10 |                   |
| <b>Future</b> |          |              |                |        |           |           |         |                 |                       |               |                   |                   |
|               | Dec 2015 | ZAJY         | Future         | 8,134  | 0.1128    | 0.1145    | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               | Mar 2016 | ZAJY         | Future         | 136    | 0.1149    | 0.1167    | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               |          |              |                | 8,270  |           |           |         | 0.00            | 0.00                  | 673,485.00    | 6,892,101,962.10  |                   |
|               |          | <b>Total</b> | <b>8,270</b>   |        |           |           |         | <b>0.00</b>     | <b>0.00</b>           | 673,485.00    | 6,892,101,962.10  |                   |
| <b>Future</b> |          |              |                |        |           |           |         |                 |                       |               |                   |                   |
|               | Dec 2015 | ZAKS         | Future         | 1,960  | 0.1293    | 0.1317    | 0.0000  | 0.0000          | 0                     | 0.00          |                   |                   |
|               |          |              |                | 1,960  |           |           |         |                 | 0.00                  | 0.00          | 6,421.00          | 80,140,720.00     |
|               |          | <b>Total</b> | <b>1,960</b>   |        |           |           |         | <b>0.00</b>     | <b>0.00</b>           | 6,421.00      | 80,140,720.00     |                   |

| DATE          | CONTRACT |              | OPEN INT       | MTM       | PREV MTM  | HIGH    | LOW     | DAILY VOLUME      |                         | CUMULATIVE VOLUME    |                           |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-------------------|-------------------------|----------------------|---------------------------|
| <b>Future</b> |          |              |                |           |           |         |         |                   |                         |                      |                           |
| Dec 2015      | ZANN     | Future       | 28,268         | 0.0659    | 0.0672    | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
|               |          |              | <u>28,268</u>  |           |           |         |         | <u>0.00</u>       | <u>0.00</u>             | <u>981,344.00</u>    | <u>5,534,415,960.00</u>   |
|               |          | <b>Total</b> | <b>28,268</b>  |           |           |         |         | <b>0.00</b>       | <b>0.00</b>             | 981,344.00           | 5,534,415,960.00          |
| <b>Future</b> |          |              |                |           |           |         |         |                   |                         |                      |                           |
| Mar 2016      | ZASD     | Future       | 720            | 9.7126    | 9.7775    | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
|               |          |              | <u>720</u>     |           |           |         |         | <u>0.00</u>       | <u>0.00</u>             | <u>736.00</u>        | <u>7,336,640.00</u>       |
|               |          | <b>Total</b> | <b>720</b>     |           |           |         |         | <b>0.00</b>       | <b>0.00</b>             | 736.00               | 7,336,640.00              |
| <b>Future</b> |          |              |                |           |           |         |         |                   |                         |                      |                           |
| Dec 2015      | ZAUM     | Future       | 589            | 13.5204   | 13.7480   | 13.6384 | 13.5000 | 279               | 379,269,670.00          |                      |                           |
| Mar 2016      | ZAUM     | Future       | 215            | 13.7486   | 13.9811   | 13.7793 | 13.7584 | 10                | 13,768,850.00           |                      |                           |
| Jun 2016      | ZAUM     | Future       | 119            | 13.9699   | 14.2079   | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
|               |          |              | <u>923</u>     |           |           |         |         | <u>289.00</u>     | <u>393,038,520.00</u>   | <u>106,146.00</u>    | <u>110,159,341,930.00</u> |
|               |          | <b>Total</b> | <b>923</b>     |           |           |         |         | <b>289.00</b>     | <b>393,038,520.00</b>   | 110,669.00           | 110,159,341,930.00        |
| <b>Future</b> |          |              |                |           |           |         |         |                   |                         |                      |                           |
| Dec 2015      | ZAUS     | Future       | 737,844        | 13.5204   | 13.7480   | 13.6382 | 13.5000 | 110,828           | 1,505,647,323.40        |                      |                           |
| Mar 2016      | ZAUS     | Future       | 70,213         | 13.7486   | 13.9811   | 13.8567 | 13.7330 | 6,406             | 88,584,200.00           |                      |                           |
| Jun 2016      | ZAUS     | Future       | 29,726         | 13.9699   | 14.2079   | 13.9733 | 13.9733 | 50                | 698,665.00              |                      |                           |
| Sep 2016      | ZAUS     | Future       | 3,124          | 14.2157   | 14.4614   | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
|               |          |              | <u>840,907</u> |           |           |         |         | <u>117,284.00</u> | <u>1,594,930,188.40</u> | <u>95,707,767.00</u> | <u>966,802,565,530.80</u> |
| <b>Option</b> |          |              |                |           |           |         |         |                   |                         |                      |                           |
| Dec 2015      | ZAUS     | 10.95 Call   | 4,331          | 2572.1440 | 2799.4753 | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 10.95 Put    | 8,917          | 1.7440    | 1.4753    | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 11.00 Call   | 1,177          | 2522.3225 | 2749.5973 | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 11.20 Call   | 39,222         | 2323.2391 | 2550.3905 | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 11.40 Call   | 1,197          | 2124.5936 | 2351.5666 | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 11.60 Put    | 800            | 6.1975    | 5.3055    | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 11.61 Put    | 580            | 6.3198    | 5.4115    | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 11.75 Put    | 20,000         | 8.3104    | 7.1327    | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 11.80 Put    | 1,100          | 9.1651    | 7.8694    | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 11.90 Put    | 8,210          | 11.1485   | 9.5734    | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 12.00 Put    | 121,600        | 13.5630   | 11.6369   | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 12.15 Call   | 1,650          | 1388.6025 | 1613.5720 | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 12.18 Put    | 150            | 19.8597   | 16.5019   | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 12.20 Call   | 1,000          | 1341.4342 | 1565.1517 | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 12.50 Call   | 500            | 1067.2991 | 1280.7678 | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 12.56 Put    | 2,000          | 54.3447   | 38.1542   | 0.0000  | 0.0000  | 0                 | 0.00                    |                      |                           |
| Dec 2015      | ZAUS     | 12.57 Call   | 10,000         | 1006.0737 | 1217.1192 | 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            | 12.58 Call | 150             | 997.4275   | 1208.1032       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.60 Call | 30,000          | 980.2152   | 1190.1326       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.70 Put  | 5,000           | 75.4211    | 53.5645         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.76 Put  | 402             | 86.2146    | 61.5369         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.77 Put  | 12,000          | 88.1236    | 62.9538         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.80 Call | 17,883          | 814.4502   | 1015.3575       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.80 Put  | 50,000          | 94.0502    | 67.3575         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.85 Put  | 8,000           | 104.6000   | 75.2319         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.90 Call | 10,000          | 738.3482   | 931.8098        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 12.90 Put  | 100             | 117.9482   | 83.8098         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.00 Call | 1,197           | 668.3888   | 851.2173        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.00 Put  | 55,000          | 147.9888   | 103.2173        | 0.0000      | 0.0000     | 500                 | 0.00                     |
| Dec 2015    | ZAUS            | 13.05 Put  | 20,000          | 164.6978   | 114.1184        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.10 Call | 13,241          | 602.9508   | 775.7976        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.15 Put  | 500             | 201.5580   | 142.5224        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.20 Call | 677             | 542.1184   | 706.3075        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.20 Put  | 60              | 221.7184   | 158.3075        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.25 Call | 201             | 513.4332   | 673.1693        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.25 Put  | 2,300           | 243.0332   | 175.1693        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.28 Call | 150             | 496.7750   | 653.8047        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.31 Call | 5,000           | 480.5267   | 634.8343        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.36 Put  | 1,260           | 293.9596   | 216.0888        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.38 Call | 12,000          | 444.2068   | 592.0977        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.40 Call | 1,300           | 434.2351   | 580.2793        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.40 Put  | 4,000           | 313.8351   | 232.2793        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.44 Call | 39,222          | 414.8221   | 557.1711        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.50 Call | 14,950          | 387.0142   | 523.8117        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.50 Put  | 200             | 366.6142   | 275.8117        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.52 Call | 5,500           | 378.6681   | 513.0366        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.59 Call | 12,000          | 350.7832   | 476.6789        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.60 Call | 1,300           | 346.9647   | 471.6553        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.60 Put  | 10,000          | 426.5647   | 323.6553        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.62 Put  | 4,000           | 439.0457   | 333.7345        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.63 Put  | 250             | 445.3469   | 338.8370        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.64 Put  | 10,000          | 451.6851   | 343.9812        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.65 Put  | 15,000          | 458.0645   | 349.1672        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.66 Call | 2,000           | 324.8826   | 442.3923        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.68 Put  | 10,000          | 477.4312   | 364.9710        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.72 Call | 500             | 304.1785   | 414.6175        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.72 Put  | 500             | 503.7785   | 386.6175        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.80 Put  | 11,200          | 558.2078   | 433.2627        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.83 Call | 1,260           | 269.5870   | 369.7186        | 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            | 13.91 Call | 200             | 246.9618   | 340.5841        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 13.91 Put  | 200             | 636.5618   | 502.5841        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.00 Call | 51,500          | 223.8421   | 310.5287        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.01 Put  | 50,000          | 711.0175   | 569.3584        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.05 Call | 1,700           | 211.9888   | 295.0027        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.12 Put  | 500             | 796.1023   | 646.5936        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.20 Call | 1,000           | 180.2745   | 253.0517        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.24 Call | 250             | 172.9741   | 242.9541        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.28 Call | 12,000          | 166.0147   | 233.2803        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.37 Call | 580             | 151.5028   | 212.9894        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.50 Call | 55,000          | 133.0712   | 187.2895        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.50 Put  | 201             | 1112.6712  | 939.2895        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.70 Call | 4,500           | 109.6560   | 154.9667        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.75 Call | 200             | 104.6031   | 147.9398        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.84 Call | 8,200           | 96.2088    | 136.2257        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 14.97 Call | 8,210           | 85.2496    | 121.2164        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 15.00 Call | 111,100         | 82.9365    | 118.0428        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 15.30 Call | 2,000           | 63.6079    | 91.0772         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 15.42 Call | 11,000          | 57.4913    | 82.3704         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 15.57 Call | 39,000          | 50.8729    | 72.9117         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2015    | ZAUS            | 15.80 Call | 53,000          | 42.5467    | 60.9560         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.05 Put  | 1,500           | 15.5373    | 14.0168         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.55 Put  | 42,370          | 32.6527    | 28.1610         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.60 Put  | 30,000          | 35.0748    | 30.2679         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.80 Put  | 1,000           | 46.4684    | 40.1796         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.83 Put  | 1,204           | 48.4387    | 41.8928         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.91 Put  | 788             | 54.0623    | 46.7812         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 11.95 Put  | 1,000           | 57.0875    | 49.4099         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 12.00 Put  | 30,000          | 61.0820    | 52.8797         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 12.11 Put  | 786             | 70.7574    | 61.2790         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 12.26 Put  | 10,000          | 86.1343    | 74.6119         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 12.55 Call | 12,000          | 1330.1131  | 1538.7967       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 12.74 Put  | 10,000          | 175.1560   | 142.7711        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 12.80 Call | 31,070          | 1139.4284  | 1337.3690       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 12.95 Put  | 38,000          | 234.1821   | 193.8578        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 13.10 Put  | 35,000          | 286.8932   | 237.1727        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 13.20 Call | 1,000           | 878.7768   | 1050.4521       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 13.26 Put  | 10,000          | 357.7205   | 289.9546        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 13.55 Call | 12,000          | 705.3281   | 850.0870        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 13.63 Put  | 250             | 552.2266   | 459.7049        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 13.76 Call | 10,000          | 618.5846   | 750.8973        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2016    | ZAUS            | 13.94 Call | 788             | 554.5698   | 675.5504        | 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           | 472.5126   | 578.1551        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Mar 2016      | ZAUS            | 14.31 Call | 43,156           | 445.8949   | 546.3042        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Mar 2016      | ZAUS            | 14.50 Call | 2,000            | 400.3028   | 491.3440        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Mar 2016      | ZAUS            | 14.59 Call | 1,204            | 380.8154   | 467.6616        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Mar 2016      | ZAUS            | 14.75 Call | 31,070           | 349.1143   | 428.9659        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Mar 2016      | ZAUS            | 15.03 Call | 250              | 301.6202   | 370.6077        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Mar 2016      | ZAUS            | 15.27 Call | 38,000           | 267.1640   | 328.6282        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Mar 2016      | ZAUS            | 15.75 Call | 1,000            | 212.1636   | 260.8430        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Mar 2016      | ZAUS            | 16.50 Call | 1,000            | 154.5564   | 188.3808        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Mar 2016      | ZAUS            | 16.75 Call | 35,000           | 150.5577   | 170.7955        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Mar 2016      | ZAUS            | 20.23 Call | 1,500            | 36.4414    | 49.0693         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 12.16 Put  | 330              | 120.3233   | 103.2218        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 12.91 Put  | 6,600            | 281.6378   | 232.2153        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 13.00 Put  | 750              | 312.0389   | 259.6175        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 13.20 Put  | 700              | 386.5652   | 327.4348        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 13.50 Put  | 545              | 533.5552   | 447.1473        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 13.53 Put  | 36,230           | 549.8744   | 461.8617        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 14.93 Call | 330              | 543.2826   | 632.8227        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 16.23 Call | 750              | 341.4370   | 395.4345        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 16.53 Call | 36,230           | 311.0863   | 359.0458        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 16.81 Call | 2,310            | 290.1196   | 329.6642        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 16.93 Call | 700              | 287.3717   | 318.2612        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 17.06 Call | 545              | 284.7628   | 307.2102        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Jun 2016      | ZAUS            | 18.17 Call | 6,600            | 272.5372   | 287.5093        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Sep 2016      | ZAUS            | 17.70 Call | 10,000           | 430.2353   | 456.4680        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Dec 2016      | ZAUS            | 11.80 Put  | 250              | 134.2520   | 113.0167        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Dec 2016      | ZAUS            | 13.50 Put  | 150              | 594.9969   | 532.8387        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Dec 2016      | ZAUS            | 19.75 Call | 150              | 399.6182   | 461.5800        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Dec 2016      | ZAUS            | 19.81 Call | 250              | 392.5317   | 453.7038        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
|               |                 |            | <u>1,567,434</u> |            |                 |             |            | <u>500.00</u>       | <u>0.00</u>              | <u>19,948,364.00</u>  | <u>0.00</u>               |
|               | <b>Total</b>    |            | <b>2,408,341</b> |            |                 |             |            | <b>117,784.00</b>   | <b>1,594,930,188.40</b>  | <b>115,656,131.00</b> | <b>966,802,565,530.80</b> |
| <b>Future</b> |                 |            |                  |            |                 |             |            |                     |                          |                       |                           |
| Dec 2015      | ZAZW            | Future     | 7,688            | 1.0982     | 1.0898          | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
| Mar 2016      | ZAZW            | Future     | 1                | 1.0733     | 1.0605          | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                           |
|               |                 |            | <u>7,689</u>     |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>15,710.00</u>      | <u>111,111,041.00</u>     |
|               | <b>Total</b>    |            | <b>7,689</b>     |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>15,710.00</b>      | <b>111,111,041.00</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> |
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|

Grand Total

3,649,986

153,182.00

2,164,296,930.40

156,059,689

1,356,372,914,397.20