



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-November-2015

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|--------------|-------------|-------------------|----------------|
| Future | | | | | | | | | | | |
| Jan 2016 | DAAD | Future | 3 | 10.2149 | 10.2714 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 3 | | | | | 0.00 | 0.00 | 47 003.00 | 426 999 256.10 |
| Option | | | | | | | | | | | |
| Nov 2015 | DAAD | 10.06 Put | 10,000 | 19.2975 | 10.4069 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 10,000 | | | | | 0.00 | 0.00 | 69 000.00 | 0.00 |
| | | Total | 10,003 | | | | | 0.00 | 0.00 | 116 003.00 | 426 999 256.10 |
| Option | | | | | | | | | | | |
| Dec 2015 | DAEU | 15.30 Put | 100 | 316.4349 | 218.6254 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAEU | 15.70 Call | 100 | 174.7867 | 247.2724 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAEU | 14.85 Call | 1,000 | 715.9164 | 881.7877 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAEU | 14.92 Call | 1,000 | 668.7480 | 829.5377 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAEU | 15.15 Put | 100 | 293.9101 | 220.8214 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAEU | 15.52 Call | 100 | 366.1365 | 475.4603 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAEU | 15.40 Put | 100 | 466.8078 | 372.8043 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAEU | 16.06 Call | 100 | 258.1054 | 331.3412 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 2,600 | | | | | 0.00 | 0.00 | 1 000.00 | 0.00 |
| | | Total | 2,600 | | | | | 0.00 | 0.00 | 1 000.00 | 0.00 |
| Future | | | | | | | | | | | |
| Jan 2016 | DAGB | Future | 2 | 22.8178 | 23.0268 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 2 | | | | | 0.00 | 0.00 | 34 904.00 | 527 105 211.60 |
| Option | | | | | | | | | | | |
| Sep 2016 | DAGB | 21.20 Put | 12,264 | 548.8050 | 508.1878 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAGB | 25.85 Call | 12,264 | 575.9735 | 633.1236 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 24,528 | | | | | 0.00 | 0.00 | 156 081.00 | 0.00 |
| | | Total | 24,530 | | | | | 0.00 | 0.00 | 190 985.00 | 527 105 211.60 |
| Future | | | | | | | | | | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | | | |
|----------|----------|----------|--------------|---------------|-----------|-----------|-----------|--------------|-------------------|---------------|---------------|------------------|-------------------|
| Option | Nov 2015 | DANZ | Future | 8,000 | 9.2057 | 9.3075 | 0.0000 | 0.0000 | 0 | 0.00 | 840 120.00 | 6 482 971 052.00 | |
| | | | | 8,000 | | | | | 0.00 | 0.00 | | | |
| | Nov 2015 | DANZ | 9.34 Put | 8,000 | 149.9127 | 79.6843 | 0.0000 | 0.0000 | 0 | 0.00 | | | 500 000.00 |
| | | | | 8,000 | | | | | 0.00 | 0.00 | | | |
| | | | Total | 16,000 | | | | | 0.00 | 0.00 | 1 340 120.00 | 6 482 971 052.00 | |
| Future | Nov 2015 | DAUS | Future | 0 | 14.2278 | 14.3795 | 0.0000 | 0.0000 | 5,000 | 71,139,000.00 | | | |
| | Nov 2015 | DAUS | Future | 150 | 14.2301 | 14.3795 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | Nov 2015 | DAUS | Future | 301 | 14.2422 | 14.3942 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | Nov 2015 | DAUS | Future | 67 | 14.2446 | 14.3968 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | Dec 2015 | DAUS | Future | 276 | 14.2753 | 14.4281 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | Dec 2015 | DAUS | Future | 250 | 14.3087 | 14.4623 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | Jan 2016 | DAUS | Future | 60 | 14.3686 | 14.5225 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | Jan 2016 | DAUS | Future | 1,650 | 14.3713 | 14.5252 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | Mar 2016 | DAUS | Future | 272 | 14.5207 | 14.6769 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | Jun 2016 | DAUS | Future | 264 | 14.7537 | 14.9143 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | Sep 2016 | DAUS | Future | 259 | 15.0151 | 15.1804 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | Dec 2016 | DAUS | Future | 251 | 15.2652 | 15.4331 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | | | | | 3,800 | | | | | 5,000.00 | 71,139,000.00 | 3 457 067.00 | 35 184 909 378.60 |
| | Option | Nov 2015 | DAUS | 13.17 Call | 6,000 | 1060.1000 | 1209.5178 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | | DAUS | 13.35 Call | 6,000 | 880.1001 | 1029.5240 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.14 Put | 8,000 | 0.0408 | 0.0438 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.75 Put | 1,000 | 1.5513 | 2.1158 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.68 Call | 9,000 | 565.2997 | 714.7032 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.99 Call | 5,000 | 281.5074 | 420.1686 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 10.80 Put | 300 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 11.15 Put | 250 | 0.0001 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 12.63 Put | 5,000 | 0.0323 | 0.0008 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 12.85 Put | 15,000 | 0.0441 | 0.0147 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 12.93 Put | 201 | 0.0739 | 0.0367 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.03 Call | 5,000 | 1212.3406 | 1364.2750 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.03 Put | 5,000 | 0.1406 | 0.0750 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.24 Call | 5,000 | 1002.7326 | 1154.4724 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.25 Call | 11,500 | 992.7669 | 1144.4895 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.25 Put | 15,000 | 0.5669 | 0.2895 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.33 Call | 201 | 913.1319 | 1064.6699 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.33 Put | 201 | 0.9319 | 0.4699 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.43 Call | 5,000 | 813.9177 | 965.0553 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Nov 2015 | | DAUS | 13.65 Call | 15,000 | 598.6441 | 747.2863 | 0.0000 | 0.0000 | 0 | 0.00 | | | |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Nov 2015 | DAUS | 13.73 Call | 201 | 522.4624 | 669.1344 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.85 Call | 250 | 412.1073 | 554.2747 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 17.45 Call | 300 | 0.0292 | 0.0171 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 10.80 Put | 300 | 0.0251 | 0.0130 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 11.15 Put | 250 | 0.0465 | 0.0191 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 14.15 Call | 250 | 362.2570 | 443.7085 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 17.87 Call | 300 | 0.8544 | 0.6922 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 13.50 Put | 100 | 42.8470 | 24.6906 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 13.92 Call | 100 | 543.3224 | 649.6713 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 11.80 Put | 250 | 2.4446 | 2.0319 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 12.97 Call | 4,600 | 1456.3574 | 1606.8151 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 13.11 Call | 3,600 | 1325.5162 | 1471.0667 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 13.50 Put | 150 | 73.6427 | 53.5348 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 14.48 Call | 250 | 363.3164 | 438.9316 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 15.32 Call | 150 | 140.3262 | 175.2690 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 13.74 Put | 100 | 127.4272 | 95.7115 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 14.26 Call | 100 | 474.3781 | 565.9228 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 11.60 Put | 1,000 | 3.0979 | 2.3603 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 15.40 Call | 1,000 | 174.8697 | 210.6345 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.93 Call | 3,600 | 751.8726 | 861.5082 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.30 Put | 100 | 372.6202 | 307.3243 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.91 Call | 100 | 306.1742 | 361.5605 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 11.80 Put | 250 | 6.0322 | 4.7414 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.50 Put | 150 | 105.7845 | 80.8481 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.84 Call | 250 | 348.3365 | 408.0621 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 15.64 Call | 150 | 173.0184 | 205.2493 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.92 Put | 100 | 223.5491 | 178.0587 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.60 Call | 100 | 444.7719 | 517.7587 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.34 Put | 17,991 | 93.8382 | 72.3207 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.63 Call | 17,991 | 494.1797 | 568.5924 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.67 Put | 19,744 | 172.2669 | 138.7020 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.97 Call | 19,744 | 401.7195 | 462.1612 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 11.80 Put | 250 | 8.5136 | 6.8029 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.50 Put | 150 | 134.6225 | 107.0040 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.25 Call | 250 | 344.2033 | 395.7498 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.96 Call | 150 | 210.9776 | 243.3415 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.97 Put | 17,896 | 293.5261 | 244.1195 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.42 Call | 17,896 | 363.5360 | 413.6862 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 11.80 Put | 250 | 10.1521 | 7.9471 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.50 Put | 150 | 155.2580 | 125.9671 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.66 Call | 250 | 335.2306 | 379.7786 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.29 Call | 150 | 231.7723 | 264.8165 | 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> | | |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|---------------------|--------------------------|
| May 2016 | DAUS | 14.28 Put | 8,403 | 446.2981 | 383.2836 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | 15.51 Call | 8,403 | 405.5119 | 456.7530 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | 11.80 Put | 250 | 11.3584 | 9.3426 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | 13.50 Put | 150 | 176.3764 | 145.5684 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | 16.13 Call | 250 | 333.6141 | 372.4443 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | 16.70 Call | 150 | 248.0543 | 279.5860 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 12.20 Put | 1,000 | 23.9007 | 19.0956 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 15.45 Call | 1,000 | 499.6940 | 556.6930 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 11.80 Put | 250 | 11.0841 | 9.9327 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 13.50 Put | 150 | 199.0277 | 166.3035 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 16.62 Call | 250 | 332.7367 | 369.6945 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 17.04 Call | 150 | 275.9824 | 306.4732 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 11.80 Put | 250 | 11.3441 | 10.2358 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 13.50 Put | 150 | 217.1372 | 183.4455 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 17.13 Call | 250 | 327.5473 | 360.6073 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 17.45 Call | 150 | 289.8654 | 318.7707 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 12.70 Put | 2,000 | 69.5006 | 51.4254 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 15.52 Call | 2,000 | 675.1928 | 737.2541 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 11.80 Put | 250 | 11.6628 | 10.7973 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 13.50 Put | 150 | 233.7735 | 196.7667 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 17.70 Call | 250 | 323.8499 | 353.7435 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 17.93 Call | 150 | 300.4272 | 328.0743 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 13.50 Put | 10,000 | 238.5552 | 200.0769 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 17.74 Call | 10,000 | 341.8664 | 372.1481 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 17.80 Call | 10,000 | 335.3935 | 365.0580 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 13.78 Put | 48,990 | 326.6572 | 282.2063 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 17.30 Call | 48,990 | 399.5646 | 435.1126 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 11.80 Put | 250 | 11.6943 | 11.3219 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 13.50 Put | 150 | 246.0830 | 205.6722 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 18.25 Call | 250 | 340.5109 | 362.3397 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 18.41 Call | 150 | 330.2553 | 351.0543 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 11.80 Put | 250 | 11.9238 | 11.8403 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 13.50 Put | 150 | 252.4932 | 208.5828 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 18.77 Call | 250 | 362.3848 | 380.9642 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 18.85 Call | 150 | 357.9451 | 376.0383 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 11.80 Put | 250 | 13.0140 | 13.2912 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 13.50 Put | 150 | 257.6023 | 211.9822 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 19.40 Call | 400 | 387.3909 | 404.6522 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>404,952</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>6 145 779.00</u> | <u>0.00</u> |
| | Total | | 408,752 | | | | | 5,000.00 | 71,139,000.00 | 9 602 846.00 | 35 184 909 378.60 |

Future

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|--------------|----------------|----------|----------|---------|---------|-----------------|-----------------------|
| Dec 2015 | EUUS | Future | 2,159 | 1.0673 | 1.0708 | 0.0000 | 0.0000 | 720 | 7,667,280.00 |
| Mar 2016 | EUUS | Future | 50 | 1.0701 | 1.0736 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>2,209</u> | | | | | <u>720.00</u> | <u>7,667,280.00</u> |
| | | Total | 2,209 | | | | | 720.00 | 7,667,280.00 |
| | | | | | | | | | 212 014.00 |
| | | | | | | | | | 2 414 382 587.00 |
| Future | | | | | | | | | |
| Dec 2015 | ZAAD | Future | 14,833 | 10.1699 | 10.2266 | 10.2168 | 10.1857 | 1,000 | 10,201,525.00 |
| Mar 2016 | ZAAD | Future | 7,783 | 10.2925 | 10.3501 | 10.3285 | 10.3285 | 560 | 5,779,550.00 |
| Jun 2016 | ZAAD | Future | 250 | 10.4158 | 10.4765 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAAD | Future | 500 | 10.5583 | 10.6209 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>23,366</u> | | | | | <u>1,560.00</u> | <u>15,981,075.00</u> |
| | | | | | | | | | 2 673 003.00 |
| | | | | | | | | | 21 445 658 500.30 |
| Option | | | | | | | | | |
| Dec 2015 | ZAAD | 9.30 Put | 201 | 5.0891 | 2.4934 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAAD | 9.60 Call | 201 | 586.0389 | 634.9006 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAAD | 10.20 Call | 201 | 151.2296 | 161.9047 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAAD | 9.80 Put | 200 | 96.9278 | 83.5628 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAAD | 10.40 Call | 200 | 241.6610 | 264.8429 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAAD | 11.40 Call | 200 | 51.0298 | 56.6646 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>1,203</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 24,569 | | | | | 1,560.00 | 15,981,075.00 |
| | | | | | | | | | 2 704 780.00 |
| | | | | | | | | | 21 445 658 500.30 |
| Future | | | | | | | | | |
| Mar 2016 | ZACA | Future | 2 | 10.9146 | 10.9949 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>2</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 2 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 42 323.00 |
| | | | | | | | | | 357 234 627.70 |
| Future | | | | | | | | | |
| Dec 2015 | ZACR | Future | 25,268 | 2.2247 | 2.2493 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>25,268</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 25,268 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 31 461.00 |
| | | | | | | | | | 635 246 514.00 |
| Future | | | | | | | | | |
| Dec 2015 | ZAEU | Future | 83,942 | 15.2445 | 15.4585 | 15.3746 | 15.2280 | 8,252 | 126,368,740.00 |
| Mar 2016 | ZAEU | Future | 30,570 | 15.5476 | 15.7656 | 15.5698 | 15.5254 | 542 | 8,417,295.00 |
| Jun 2016 | ZAEU | Future | 539 | 15.8442 | 16.0678 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAEU | Future | 500 | 16.1840 | 16.4131 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAEU | Future | 3,000 | 16.5123 | 16.7418 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>118,551</u> | | | | | <u>8,794.00</u> | <u>134,786,035.00</u> |
| | | | | | | | | | 7 478 582.00 |
| | | | | | | | | | 96 151 891 624.70 |
| Option | | | | | | | | | |
| Dec 2015 | ZAEU | 13.05 Put | 6,877 | 0.5259 | 0.2709 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 13.85 Put | 12,000 | 5.8347 | 3.2414 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-----------------|--------------------------|
| Dec 2015 | ZAEU | 13.90 Put | 6,076 | 6.5988 | 3.7656 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 14.03 Put | 12,000 | 9.1069 | 5.1564 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 14.30 Put | 100 | 17.9316 | 10.0224 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 14.80 Put | 65,000 | 82.0871 | 39.8653 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 15.78 Call | 6,000 | 81.5299 | 129.4681 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 16.31 Call | 25,000 | 22.3648 | 37.4793 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 16.50 Call | 6,877 | 13.6869 | 23.2414 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 13.05 Put | 18,000 | 17.8937 | 15.2126 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 13.20 Put | 18,000 | 21.6240 | 18.3661 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 13.85 Put | 12,000 | 48.8934 | 41.2170 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 14.03 Put | 12,000 | 62.4445 | 51.4400 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 14.60 Put | 15,000 | 163.6570 | 125.1840 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 14.90 Call | 24,000 | 900.3351 | 1060.6827 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 14.96 Put | 15,000 | 274.4241 | 212.0653 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 15.37 Put | 25,000 | 452.8179 | 364.3207 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 15.95 Call | 26,000 | 397.3001 | 486.4986 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 16.00 Call | 650 | 381.7207 | 468.1516 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 16.15 Call | 24,000 | 338.4305 | 416.9274 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 16.30 Call | 36,640 | 299.9501 | 371.0742 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAEU | 14.20 Put | 6,000 | 137.1291 | 112.8298 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAEU | 15.96 Call | 6,000 | 718.9509 | 825.4561 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>378,220</u> | | | | | <i>0.00</i> | <i>0.00</i> |
| | | | | | | | | | <i>4 322 722.00</i> |
| | | | | | | | | | <i>0.00</i> |
| | | Total | 496,771 | | | | | 8,794.00 | 134,786,035.00 |
| | | | | | | | | | 11 801 304.00 |
| | | | | | | | | | 96 151 891 624.70 |
| Future | | | | | | | | | |
| Dec 2015 | ZAFR | Future | 6,549 | 14.1081 | 14.3343 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAFR | Future | 1,197 | 14.4224 | 14.6544 | 0.0000 | 0.0000 | 24 | 347,400.00 |
| | | | <u>7,746</u> | | | | | <i>24.00</i> | <i>347,400.00</i> |
| | | | | | | | | | <i>468 951.00</i> |
| | | Total | 7,746 | | | | | 24.00 | 347,400.00 |
| | | | | | | | | | <i>4 423 632 254.30</i> |
| Future | | | | | | | | | |
| Dec 2015 | ZAGB | Future | 39,889 | 21.7388 | 21.9324 | 21.9269 | 21.7674 | 919 | 20,121,954.60 |
| Mar 2016 | ZAGB | Future | 9,452 | 22.1175 | 22.3134 | 22.1472 | 22.0867 | 562 | 12,435,075.40 |
| Jun 2016 | ZAGB | Future | 25 | 22.4825 | 22.6838 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAGB | Future | 200 | 22.8943 | 23.1000 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>49,566</u> | | | | | <i>1,481.00</i> | <i>32,557,030.00</i> |
| | | | | | | | | | <i>5 204 854.00</i> |
| | | | | | | | | | <i>79 245 305 822.80</i> |
| Option | | | | | | | | | |
| Dec 2015 | ZAGB | 17.87 Put | 830 | 0.1547 | 0.0002 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 19.40 Call | 700 | 2342.9969 | 2534.6380 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.00 Call | 500 | 1748.3387 | 1941.3193 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.12 Put | 12,000 | 11.0668 | 10.1243 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.23 Put | 20,000 | 12.7495 | 11.4240 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|--------------|------------|----------------|-----------|-----------|---------|---------|-----------------|-----------------------|---------------------------------------|
| Dec 2015 | ZAGB | 20.33 Call | 8,250 | 1423.3699 | 1615.2035 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 20.75 Put | 6,000 | 33.9796 | 21.7335 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 20.77 Call | 18,900 | 1004.8320 | 1184.7390 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 20.81 Put | 4,500 | 40.4394 | 24.0572 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 21.20 Put | 3,000 | 109.7019 | 76.0606 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 21.35 Call | 4,500 | 540.9358 | 692.3220 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 21.50 Call | 500 | 443.8548 | 585.6920 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 21.50 Put | 500 | 205.0548 | 153.2920 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 21.82 Call | 10,000 | 277.2330 | 393.2530 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 23.20 Call | 10,000 | 26.3519 | 45.1782 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>100,180</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1 450 950.00</u> |
| | Total | | 149,746 | | | | | 1,481.00 | 32,557,030.00 | 6 655 804.00 79 245 305 822.80 |
| Future | | | | | | | | | | |
| Dec 2015 | ZAJY | Future | 7,990 | 0.1158 | 0.1174 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2016 | ZAJY | Future | 1,373 | 0.1182 | 0.1197 | 0.0000 | 0.0000 | 93 | 1,104,375.00 | |
| | | | <u>9,363</u> | | | | | <u>93.00</u> | <u>1,104,375.00</u> | <u>674 914.00 6 908 927 935.70</u> |
| | Total | | 9,363 | | | | | 93.00 | 1,104,375.00 | 674 914.00 6 908 927 935.70 |
| Future | | | | | | | | | | |
| Dec 2015 | ZAKS | Future | 1,960 | 0.1393 | 0.1405 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,960</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>8 361.00 102 959 970.00</u> |
| | Total | | 1,960 | | | | | 0.00 | 0.00 | 8 361.00 102 959 970.00 |
| Future | | | | | | | | | | |
| Dec 2015 | ZANN | Future | 28,268 | 0.0715 | 0.0721 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>28,268</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>981 344.00 5 534 415 960.00</u> |
| | Total | | 28,268 | | | | | 0.00 | 0.00 | 981 344.00 5 534 415 960.00 |
| Future | | | | | | | | | | |
| Mar 2016 | ZASD | Future | 3,191 | 10.1769 | 10.2829 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>3,191</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3 845.00 38 701 027.70</u> |
| | Total | | 3,191 | | | | | 0.00 | 0.00 | 3 845.00 38 701 027.70 |
| Future | | | | | | | | | | |
| Dec 2015 | ZAUM | Future | 946 | 14.2830 | 14.4359 | 14.4274 | 14.2965 | 92 | 132,122,030.00 | |
| Mar 2016 | ZAUM | Future | 232 | 14.5285 | 14.6848 | 14.6685 | 14.5382 | 72 | 105,095,410.00 | |
| Jun 2016 | ZAUM | Future | 209 | 14.7642 | 14.9249 | 14.8969 | 14.8477 | 10 | 14,872,300.00 | |
| Sep 2016 | ZAUM | Future | 55 | 15.0262 | 15.1917 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,442</u> | | | | | <u>174.00</u> | <u>252,089,740.00</u> | <u>109 932.00 115 440 858 300.00</u> |
| | Total | | 1,442 | | | | | 174.00 | 252,089,740.00 | 114 455.00 115 440 858 300.00 |

| <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> | | |
|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|----------------------|---------------------------|
| Future | | | | | | | | | | | |
| Dec 2015 | ZAUS | Future | 590,865 | 14.2830 | 14.4359 | 14.4525 | 14.2750 | 43,068 | 617,871,924.50 | | |
| Mar 2016 | ZAUS | Future | 84,021 | 14.5285 | 14.6848 | 14.6939 | 14.5160 | 8,503 | 124,081,155.80 | | |
| Jun 2016 | ZAUS | Future | 34,036 | 14.7642 | 14.9249 | 14.8969 | 14.8476 | 1,000 | 14,872,250.00 | | |
| Sep 2016 | ZAUS | Future | 13,149 | 15.0262 | 15.1917 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | Future | 1,035 | 15.2792 | 15.4469 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>723,106</u> | | | | | <u>52,571.00</u> | <u>756,825,330.30</u> | <u>97 202 589.00</u> | <u>987 475 109 518.00</u> |
| Option | | | | | | | | | | | |
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 3333.0112 | 3485.9054 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 0.0112 | 0.0054 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.00 Call | 1,177 | 3283.0121 | 3435.9058 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.20 Call | 39,222 | 3083.0165 | 3235.9079 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.40 Call | 1,197 | 2883.0227 | 3035.9108 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.60 Put | 800 | 0.0428 | 0.0181 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.61 Put | 580 | 0.0444 | 0.0188 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.75 Put | 20,000 | 0.0740 | 0.0311 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.80 Put | 1,100 | 0.0888 | 0.0372 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.90 Put | 8,210 | 0.1274 | 0.0533 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.00 Put | 121,600 | 0.1823 | 0.0761 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.15 Call | 1,650 | 2133.3107 | 2286.0297 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.18 Put | 150 | 0.3454 | 0.1443 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.20 Call | 1,000 | 2083.3706 | 2236.0548 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.50 Call | 500 | 1784.0517 | 1936.3447 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.56 Put | 2,000 | 1.2914 | 0.5483 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.57 Call | 10,000 | 1714.3362 | 1866.4677 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.58 Call | 150 | 1704.3824 | 1856.4879 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.60 Call | 20,000 | 1684.4797 | 1836.5302 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.70 Put | 5,000 | 2.0749 | 0.8915 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.76 Put | 402 | 2.5371 | 1.0968 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.77 Put | 12,000 | 2.6232 | 1.1352 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.80 Call | 17,883 | 1485.8988 | 1637.1587 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.80 Put | 50,000 | 2.8988 | 1.2587 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.85 Put | 8,000 | 3.4214 | 1.4944 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.90 Call | 10,000 | 1386.9758 | 1537.6734 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.90 Put | 100 | 3.9758 | 1.7734 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.00 Call | 1,197 | 1288.3651 | 1438.3316 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.00 Put | 54,500 | 5.3651 | 2.4316 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.05 Put | 20,000 | 6.2299 | 2.8132 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.10 Call | 13,241 | 1190.2321 | 1339.1564 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.20 Call | 677 | 1092.7351 | 1240.2705 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.20 Put | 60 | 9.7351 | 4.3705 | 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 | 13.25 Call | 201 | 1044.2874 | 1190.9670 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.28 Call | 150 | 1015.3326 | 1161.4384 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.31 Call | 5,000 | 986.4719 | 1131.9547 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.36 Put | 1,260 | 15.6017 | 7.0267 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.38 Call | 12,000 | 919.5424 | 1063.3587 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.40 Call | 1,300 | 900.5380 | 1043.8177 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.40 Put | 1,000 | 17.5380 | 7.9177 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.44 Call | 39,222 | 862.7060 | 1004.8238 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.50 Call | 2,150 | 806.4487 | 946.5817 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.50 Put | 200 | 23.4487 | 10.6817 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.52 Call | 5,200 | 787.8418 | 927.2425 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.59 Call | 12,000 | 723.3671 | 859.8980 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.60 Call | 1,300 | 714.2696 | 850.3254 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.62 Put | 4,000 | 33.8048 | 15.3195 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.63 Put | 250 | 35.1318 | 15.7875 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.64 Put | 10,000 | 36.4993 | 16.2699 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.65 Put | 15,000 | 37.9072 | 16.7670 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.66 Call | 2,000 | 662.3577 | 793.1793 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.72 Call | 500 | 611.9818 | 737.2202 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.72 Put | 500 | 48.9818 | 21.3202 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.80 Put | 11,200 | 64.4828 | 30.0930 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.83 Call | 1,260 | 524.1473 | 639.9358 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.84 Put | 13,360 | 73.4782 | 35.4357 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.91 Call | 200 | 464.3768 | 572.4308 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.91 Put | 200 | 91.3768 | 46.5308 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.92 Put | 1,500 | 94.1665 | 48.3112 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.95 Put | 6,000 | 102.9000 | 0.0000 | 0.0000 | 0.0000 | 6,000 | 0.00 |
| Dec 2015 | ZAUS | 14.00 Call | 51,500 | 401.6906 | 500.3638 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.00 Put | 1,000 | 118.6906 | 64.4638 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.01 Put | 50,000 | 122.0384 | 66.7330 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.04 Call | 13,360 | 375.4643 | 469.7951 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.09 Call | 1,500 | 344.1454 | 432.9471 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.12 Put | 200 | 163.1475 | 95.6960 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.20 Call | 1,000 | 281.0985 | 357.5656 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.24 Call | 250 | 260.1917 | 332.1887 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.27 Put | 10,000 | 232.2162 | 147.9922 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.28 Call | 12,000 | 240.3592 | 307.9354 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.30 Put | 12,000 | 247.8427 | 160.3335 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.37 Call | 580 | 201.5045 | 257.5315 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.37 Put | 8,000 | 288.5045 | 191.6315 | 0.0000 | 0.0000 | 8,000 | 0.00 |
| Dec 2015 | ZAUS | 14.50 Call | 55,000 | 155.0714 | 197.8871 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.50 Put | 201 | 372.0714 | 261.9871 | 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 | 14.70 Call | 500 | 101.4763 | 129.2424 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.75 Call | 200 | 90.9567 | 115.6938 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.83 Call | 6,000 | 76.1592 | 0.0000 | 0.0000 | 0.0000 | 6,000 | 0.00 |
| Dec 2015 | ZAUS | 14.84 Call | 5,752 | 74.4731 | 94.4405 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.97 Call | 8,210 | 55.4684 | 69.9370 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.00 Call | 111,100 | 51.7795 | 65.1852 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.30 Call | 1,000 | 25.2618 | 31.3272 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.42 Call | 11,000 | 18.8346 | 23.1301 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.57 Call | 39,000 | 13.0070 | 15.7651 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.80 Call | 53,000 | 7.4074 | 8.7156 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.05 Put | 1,500 | 2.4457 | 1.8799 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.55 Put | 42,370 | 5.2537 | 4.0378 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.60 Put | 30,000 | 5.6658 | 4.3546 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.80 Put | 1,000 | 7.7575 | 5.9391 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.83 Put | 1,204 | 8.1293 | 6.2466 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.91 Put | 788 | 9.2065 | 7.1425 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.95 Put | 1,000 | 9.7956 | 7.6350 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.00 Put | 30,000 | 10.5827 | 8.2953 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.11 Put | 786 | 12.5346 | 9.9443 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.26 Put | 10,000 | 15.7613 | 12.6977 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.55 Call | 12,000 | 2002.9036 | 2154.9787 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.74 Put | 10,000 | 32.3622 | 27.1506 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.80 Call | 20,000 | 1763.8533 | 1914.5843 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.95 Put | 38,000 | 44.0321 | 37.4507 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.10 Put | 35,000 | 56.6860 | 46.9254 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.20 Call | 1,000 | 1398.2501 | 1539.2273 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.26 Put | 10,000 | 78.6172 | 59.8025 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.50 Call | 1,000 | 1151.1912 | 1280.8939 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.55 Call | 12,000 | 1112.2543 | 1240.1519 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.63 Put | 250 | 152.9070 | 121.4918 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.75 Put | 4,350 | 185.1243 | 148.9257 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.76 Call | 10,000 | 956.5045 | 1076.1920 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.94 Call | 788 | 837.1205 | 945.6065 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.00 Call | 1,750 | 800.0657 | 905.5191 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.10 Call | 9,370 | 741.0315 | 841.8301 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.20 Put | 800 | 356.8790 | 296.7270 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.21 Call | 10,000 | 680.0007 | 775.6813 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.31 Call | 43,156 | 628.0211 | 719.0819 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.50 Call | 1,300 | 538.1984 | 620.6636 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.59 Call | 1,204 | 501.5451 | 578.1030 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.70 Call | 2,000 | 460.0034 | 529.4933 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.75 Call | 29,370 | 442.2511 | 509.5689 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|------------|------------------|-----------|-----------|--------|--------|------------------|-----------------------|-----------------------|---------------------------|
| Mar 2016 | ZAUS | 15.03 Call | 250 | 354.8325 | 410.9121 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 15.25 Call | 4,350 | 298.7802 | 347.1865 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 15.27 Call | 38,000 | 294.1892 | 341.9305 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 15.60 Call | 1,400 | 228.5310 | 266.2899 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 15.75 Call | 1,000 | 204.2093 | 238.0275 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 16.11 Call | 500 | 155.6484 | 182.9288 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 16.50 Call | 1,000 | 115.7070 | 136.4049 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 16.75 Call | 35,000 | 96.1905 | 113.3855 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 20.23 Call | 1,500 | 8.7693 | 11.2405 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 12.16 Put | 330 | 22.8134 | 18.2189 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 12.91 Put | 6,600 | 81.6021 | 67.0367 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.00 Put | 750 | 93.2091 | 76.8477 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.20 Put | 700 | 123.5499 | 102.6854 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.50 Call | 53,633 | 1452.6258 | 1581.3736 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.50 Put | 545 | 188.4258 | 156.4736 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.53 Put | 36,230 | 196.3045 | 163.4238 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.85 Put | 8,000 | 794.7302 | 0.0000 | 0.0000 | 0.0000 | 8,000 | 0.00 | | |
| Jun 2016 | ZAUS | 14.93 Call | 330 | 679.9145 | 753.6403 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 15.00 Call | 53,633 | 655.5972 | 726.9783 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.23 Call | 750 | 359.6488 | 398.8223 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.53 Call | 36,230 | 310.6701 | 346.8449 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.81 Call | 2,310 | 271.7206 | 303.3424 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.93 Call | 700 | 256.8519 | 286.7067 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 17.06 Call | 545 | 241.8544 | 269.9138 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 18.17 Call | 6,600 | 159.0151 | 172.1829 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 13.24 Put | 405 | 171.3379 | 138.7416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 17.50 Call | 405 | 397.7060 | 431.5587 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 17.70 Call | 10,000 | 373.6330 | 405.1214 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 11.80 Put | 250 | 14.0997 | 14.3105 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.50 Put | 150 | 277.3529 | 231.9297 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.75 Call | 150 | 403.6333 | 444.5418 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.81 Call | 250 | 395.5928 | 435.8984 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,709,432</u> | | | | | <u>28,000.00</u> | <u>0.00</u> | <u>20 484 244.00</u> | <u>0.00</u> |
| Total | | | 2,432,538 | | | | | 80,571.00 | 756,825,330.30 | 117 686 833.00 | 987 475 109 518.00 |
| Future | | | | | | | | | | | |
| Dec 2015 | ZAZW | Future | 7,688 | 1.0956 | 1.1496 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAZW | Future | 1 | 1.0519 | 1.1051 | 1.0500 | 1.0500 | 1 | 5,250.00 | | |
| | | | <u>7,689</u> | | | | | <u>1.00</u> | <u>5,250.00</u> | <u>15 711.00</u> | <u>111 116 291.00</u> |
| Total | | | 7,689 | | | | | 1.00 | 5,250.00 | 15 711.00 | 111 116 291.00 |

| <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> |
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|

| | | | | | | | | | | |
|-------------|--|-----------|--|--|--|--|-----------|------------------|-------------|----------------------|
| Grand Total | | 3,652,647 | | | | | 98,418.00 | 1 272 502 515.30 | 158,907,562 | 1,387,678,868,633.10 |
|-------------|--|-----------|--|--|--|--|-----------|------------------|-------------|----------------------|