



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-November-2015

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|--------------|-------------------|-------------------|----------------|
| Future | | | | | | | | | | | |
| Jan 2016 | DAAD | Future | 3 | 10.1276 | 10.1422 | 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 | 28.0324 | 32.0285 | 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 | 407.4786 | 343.2466 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAEU | 15.70 Call | 100 | 111.1971 | 152.5948 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAEU | 14.85 Call | 1,000 | 579.6631 | 671.0448 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAEU | 14.92 Call | 1,000 | 537.4546 | 625.2655 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAEU | 15.15 Put | 100 | 370.3927 | 317.2842 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAEU | 15.52 Call | 100 | 282.7227 | 337.6379 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAEU | 15.40 Put | 100 | 563.8052 | 497.4065 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAEU | 16.06 Call | 100 | 200.7307 | 239.1082 | 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 | 22.5535 | 22.7295 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAGB | Future | 33 | 22.5650 | 22.0312 | 0.0000 | 0.0000 | 33 | 727,029.60 | | |
| | | | 35 | | | | | 33.00 | 727,029.60 | 35 237.00 | 534 341 051.20 |
| Option | | | | | | | | | | | |
| Sep 2016 | DAGB | 21.20 Put | 12,264 | 625.4720 | 581.1098 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAGB | 25.85 Call | 12,264 | 521.3557 | 560.8146 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 24,528 | | | | | 0.00 | 0.00 | 156 081.00 | 0.00 |
| | | Total | 24,563 | | | | | 33.00 | 727,029.60 | 191 318.00 | 534 341 051.20 |

| <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 | | | | | | | | | | |
| | Nov 2015 | DANZ | Future | 8,000 | 9.1749 | 9.1609 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | | <u>8,000</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | | | | | | | | | <u>840 120.00</u> |
| | | | | | | | | | | <u>6 482 971 052.00</u> |
| Option | | | | | | | | | | |
| | Nov 2015 | DANZ | 9.34 Put | 8,000 | 166.6835 | 185.9635 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | | <u>8,000</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | | | | | | | | | <u>500 000.00</u> |
| | | | | | | | | | | <u>0.00</u> |
| | | | Total | 16,000 | | | | | 0.00 | 0.00 |
| | | | | | | | | | | 1 340 120.00 |
| | | | | | | | | | | 6 482 971 052.00 |
| Future | | | | | | | | | | |
| | Nov 2015 | DAUS | Future | 301 | 14.0230 | 14.1913 | 0.0000 | 0.0000 | 48 | 678,600.00 |
| | Nov 2015 | DAUS | Future | 67 | 14.0250 | 14.1926 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Dec 2015 | DAUS | Future | 276 | 14.0535 | 14.2213 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Dec 2015 | DAUS | Future | 250 | 14.0874 | 14.2590 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Jan 2016 | DAUS | Future | 4,390 | 14.1450 | 14.3178 | 0.0000 | 0.0000 | 4,330 | 61,609,838.00 |
| | Jan 2016 | DAUS | Future | 1,650 | 14.1476 | 14.3205 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Feb 2016 | DAUS | Future | 38 | 14.2240 | 14.3970 | 0.0000 | 0.0000 | 38 | 545,136.60 |
| | Feb 2016 | DAUS | Future | 125 | 14.2668 | 14.4400 | 0.0000 | 0.0000 | 125 | 1,804,275.00 |
| | Mar 2016 | DAUS | Future | 272 | 14.2947 | 14.4680 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Jun 2016 | DAUS | Future | 264 | 14.5239 | 14.6985 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Sep 2016 | DAUS | Future | 259 | 14.7806 | 14.9569 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Dec 2016 | DAUS | Future | 251 | 15.0282 | 15.2061 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | | <u>8,143</u> | | | | | <u>4,541.00</u> | <u>64,637,849.60</u> |
| | | | | | | | | | | <u>3 463 207.00</u> |
| | | | | | | | | | | <u>35 272 353 382.70</u> |
| Option | | | | | | | | | | |
| | Nov 2015 | DAUS | 13.14 Put | 8,000 | 0.0109 | 0.0265 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.75 Put | 1,000 | 2.3188 | 1.8360 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.68 Call | 9,000 | 354.9264 | 517.6788 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.99 Call | 5,000 | 109.1308 | 241.6682 | 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 | 0.0000 | 0.0005 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 12.63 Put | 5,000 | 0.0233 | 0.0349 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 12.85 Put | 15,000 | 0.0994 | 0.0581 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 12.93 Put | 201 | 0.1681 | 0.0973 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.03 Call | 5,000 | 993.3238 | 1161.4845 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.03 Put | 5,000 | 0.3238 | 0.1845 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.24 Call | 5,000 | 784.2616 | 951.9939 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.25 Call | 11,500 | 774.3449 | 942.0385 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.25 Put | 15,000 | 1.3449 | 0.7385 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.33 Call | 201 | 695.2217 | 862.5105 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.33 Put | 201 | 2.2217 | 1.2105 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.43 Call | 5,000 | 597.0764 | 763.5229 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.65 Call | 15,000 | 387.8625 | 549.3614 | 0.0000 | 0.0000 | 0 | 0.00 |
| | Nov 2015 | DAUS | 13.73 Call | 201 | 316.2757 | 473.8950 | 0.0000 | 0.0000 | 0 | 0.00 |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Nov 2015 | DAUS | 13.85 Call | 250 | 217.1896 | 365.2034 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 17.45 Call | 300 | 0.0801 | 0.0379 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 10.80 Put | 300 | 0.0010 | 0.0297 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 11.15 Put | 250 | 0.0168 | 0.0483 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 14.15 Call | 250 | 239.4709 | 330.3901 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 17.87 Call | 300 | 0.8966 | 1.0568 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 13.50 Put | 100 | 72.0892 | 48.7312 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 13.92 Call | 100 | 391.3220 | 506.5542 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 11.80 Put | 250 | 3.0366 | 2.8256 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 12.97 Call | 4,600 | 1242.6932 | 1406.5250 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 13.11 Call | 3,600 | 1116.3828 | 1276.5821 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 13.50 Put | 150 | 108.2589 | 80.4180 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 14.48 Call | 250 | 267.3864 | 339.2400 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 15.32 Call | 150 | 97.2482 | 128.5752 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 13.74 Put | 100 | 183.5486 | 139.2514 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 14.26 Call | 100 | 354.6245 | 444.5884 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 11.60 Put | 1,000 | 3.5288 | 3.6794 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 15.40 Call | 1,000 | 128.3253 | 163.1092 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.93 Call | 3,600 | 599.4844 | 716.3379 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.30 Put | 100 | 477.4063 | 395.6933 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.91 Call | 100 | 233.0070 | 288.3402 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 11.80 Put | 250 | 6.7376 | 6.8931 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.50 Put | 150 | 144.2333 | 115.1603 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.84 Call | 250 | 269.1710 | 329.5852 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 15.64 Call | 150 | 130.3409 | 162.9379 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.92 Put | 100 | 297.4770 | 241.3187 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.60 Call | 100 | 349.5538 | 422.7596 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.34 Put | 17,991 | 127.6091 | 103.6616 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.63 Call | 17,991 | 397.6562 | 473.0832 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.67 Put | 19,744 | 227.9710 | 187.6699 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.97 Call | 19,744 | 323.2523 | 385.4402 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 11.80 Put | 250 | 10.5572 | 10.3568 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.50 Put | 150 | 179.1726 | 147.9877 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.25 Call | 250 | 277.8754 | 330.6567 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.96 Call | 150 | 167.1605 | 202.5481 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.97 Put | 17,896 | 374.2222 | 317.4510 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.42 Call | 17,896 | 300.0334 | 351.7863 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 11.80 Put | 250 | 13.7444 | 12.0743 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.50 Put | 150 | 203.4235 | 171.4174 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.66 Call | 250 | 278.4467 | 325.0542 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.29 Call | 150 | 188.7530 | 224.1481 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.28 Put | 8,403 | 549.1568 | 477.5563 | 0.0000 | 0.0000 | 0 | 0.00 |

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|-------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|---------------------|--------------------------|
| May 2016 | DAUS | 15.51 Call | 8,403 | 341.4520 | 394.4811 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | 11.80 Put | 250 | 15.5776 | 14.4482 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | 13.50 Put | 150 | 226.9211 | 194.6529 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | 16.13 Call | 250 | 280.5454 | 324.6996 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | 16.70 Call | 150 | 207.2147 | 241.1821 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 12.20 Put | 1,000 | 33.2261 | 29.1365 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 15.45 Call | 1,000 | 427.2486 | 487.4415 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 11.80 Put | 250 | 16.6241 | 13.5233 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 13.50 Put | 150 | 250.3013 | 219.0188 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 16.62 Call | 250 | 282.9500 | 324.9871 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 17.04 Call | 150 | 234.4332 | 269.5411 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 11.80 Put | 250 | 16.6375 | 13.7554 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 13.50 Put | 150 | 269.7553 | 238.1171 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 17.13 Call | 250 | 282.1299 | 320.9805 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 17.45 Call | 150 | 249.4278 | 284.1250 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 12.70 Put | 2,000 | 93.7505 | 78.4961 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 15.52 Call | 2,000 | 591.8503 | 661.4096 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 11.80 Put | 250 | 16.0836 | 14.0394 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 13.50 Put | 150 | 286.4704 | 254.8480 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 17.70 Call | 250 | 283.9995 | 317.5726 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 17.93 Call | 150 | 269.3772 | 295.4405 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 13.50 Put | 10,000 | 291.5733 | 259.7115 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 17.74 Call | 10,000 | 300.4679 | 335.6352 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 17.80 Call | 10,000 | 296.3711 | 329.2845 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 13.78 Put | 48,990 | 391.8837 | 351.7158 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 17.30 Call | 48,990 | 350.1410 | 392.3158 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 11.80 Put | 250 | 14.6081 | 13.9092 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 13.50 Put | 150 | 300.9828 | 269.2775 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 18.25 Call | 250 | 308.3599 | 336.5494 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 18.41 Call | 150 | 299.4206 | 326.4203 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 11.80 Put | 250 | 15.0449 | 14.1456 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 13.50 Put | 150 | 311.8847 | 276.9638 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 18.77 Call | 250 | 326.5914 | 359.5270 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 18.85 Call | 150 | 322.6787 | 355.1576 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 11.80 Put | 250 | 15.9849 | 15.0906 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 13.50 Put | 150 | 323.5896 | 282.1816 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 19.40 Call | 400 | 354.4026 | 384.6684 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>392,952</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>6 145 779.00</u> | <u>0.00</u> |
| | | Total | 401,095 | | | | | 4,541.00 | 64,637,849.60 | 9 608 986.00 | 35 272 353 382.70 |

Future

| | | | | | | | | | |
|----------|------|--------|-------|--------|--------|--------|--------|---|------|
| Dec 2015 | EUUS | Future | 1,456 | 1.0707 | 1.0668 | 0.0000 | 0.0000 | 0 | 0.00 |
|----------|------|--------|-------|--------|--------|--------|--------|---|------|

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|--------------|----------------|----------|----------|---------|---------|-----------------|----------------------|
| Mar 2016 | EUUS | Future | 50 | 1.0736 | 1.0697 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>1,506</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 1,506 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 212 717.00 |
| | | | | | | | | | 2 421 889 221.00 |
| | | | | | | | | | 212 717.00 |
| | | | | | | | | | 2 421 889 221.00 |
| Future | | | | | | | | | |
| Dec 2015 | ZAAD | Future | 14,833 | 10.0820 | 10.0957 | 10.1319 | 10.1061 | 1,000 | 10,116,900.00 |
| Mar 2016 | ZAAD | Future | 7,783 | 10.2042 | 10.2182 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAAD | Future | 250 | 10.3269 | 10.3397 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAAD | Future | 500 | 10.4674 | 10.4795 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>23,366</u> | | | | | <u>1,000.00</u> | <u>10,116,900.00</u> |
| | | | | | | | | | 2 674 003.00 |
| | | | | | | | | | 21 455 775 400.30 |
| Option | | | | | | | | | |
| Dec 2015 | ZAAD | 9.30 Put | 201 | 5.9023 | 6.4946 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAAD | 9.60 Call | 201 | 500.5601 | 515.3283 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAAD | 10.20 Call | 201 | 105.2599 | 115.5387 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAAD | 9.80 Put | 200 | 114.4180 | 112.9368 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAAD | 10.40 Call | 200 | 203.1199 | 210.7855 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAAD | 11.40 Call | 200 | 40.1008 | 42.6388 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>1,203</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 24,569 | | | | | 1,000.00 | 10,116,900.00 |
| | | | | | | | | | 2 705 780.00 |
| | | | | | | | | | 21 455 775 400.30 |
| Future | | | | | | | | | |
| Mar 2016 | ZACA | Future | 2 | 10.7722 | 10.8574 | 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 |
| | | | | | | | | | 42 323.00 |
| | | | | | | | | | 357 234 627.70 |
| Future | | | | | | | | | |
| Dec 2015 | ZACR | Future | 25,268 | 2.1903 | 2.2144 | 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 |
| | | | | | | | | | 31 461.00 |
| | | | | | | | | | 635 246 514.00 |
| Future | | | | | | | | | |
| Dec 2015 | ZAEU | Future | 84,507 | 15.0554 | 15.1807 | 15.2279 | 15.0810 | 1,363 | 20,639,463.70 |
| Mar 2016 | ZAEU | Future | 30,830 | 15.3544 | 15.4846 | 15.4388 | 15.3649 | 175 | 2,693,252.50 |
| Jun 2016 | ZAEU | Future | 2,389 | 15.6465 | 15.7783 | 0.0000 | 0.0000 | 1,850 | 29,131,950.00 |
| Sep 2016 | ZAEU | Future | 500 | 15.9817 | 16.1154 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAEU | Future | 4,500 | 16.3080 | 16.4430 | 0.0000 | 0.0000 | 500 | 8,196,500.00 |
| | | | <u>122,726</u> | | | | | <u>3,888.00</u> | <u>60,661,166.20</u> |
| | | | | | | | | | 7 486 120.00 |
| | | | | | | | | | 96 270 140 683.90 |
| Option | | | | | | | | | |
| Dec 2015 | ZAEU | 13.05 Put | 6,877 | 0.5770 | 0.5551 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 13.85 Put | 12,000 | 5.6436 | 6.1468 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 13.90 Put | 6,076 | 6.3421 | 6.9623 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|--------------|----------------|----------|----------|---------|---------|-----------------|-----------------------|
| Dec 2015 | ZAGB | 20.75 Put | 6,000 | 56.0219 | 40.0547 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.77 Call | 18,900 | 778.3997 | 929.6481 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.81 Put | 4,500 | 66.2989 | 47.5775 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 21.20 Put | 3,000 | 170.7141 | 126.9041 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 21.35 Call | 4,500 | 370.0356 | 481.8231 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 21.50 Call | 500 | 292.3239 | 390.6386 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 21.50 Put | 500 | 303.2239 | 233.4386 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 21.82 Call | 10,000 | 169.8396 | 238.1644 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 23.20 Call | 10,000 | 13.9987 | 20.9546 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>100,180</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 149,679 | | | | | 2,405.00 | 52,289,259.60 |
| | | | | | | | | | 6 659 211.00 |
| | | | | | | | | | 79 319 364 650.90 |
| Future | | | | | | | | | |
| Dec 2015 | ZAJY | Future | 7,990 | 0.1143 | 0.1153 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAJY | Future | 1,373 | 0.1166 | 0.1176 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>9,363</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 9,363 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 674 914.00 |
| | | | | | | | | | 6 908 927 935.70 |
| Future | | | | | | | | | |
| Dec 2015 | ZAKS | Future | 1,960 | 0.1372 | 0.1388 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>1,960</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 1,960 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 8 361.00 |
| | | | | | | | | | 102 959 970.00 |
| Future | | | | | | | | | |
| Dec 2015 | ZANN | Future | 28,268 | 0.0705 | 0.0713 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>28,268</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 28,268 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 981 344.00 |
| | | | | | | | | | 5 534 415 960.00 |
| Future | | | | | | | | | |
| Mar 2016 | ZASD | Future | 3,191 | 10.0743 | 10.1356 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>3,191</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 3,191 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 3 845.00 |
| | | | | | | | | | 38 701 027.70 |
| Future | | | | | | | | | |
| Dec 2015 | ZAUM | Future | 1,007 | 14.0613 | 14.2300 | 14.1804 | 14.0676 | 74 | 104,552,670.00 |
| Mar 2016 | ZAUM | Future | 265 | 14.3023 | 14.4756 | 14.4551 | 14.3661 | 33 | 47,558,980.00 |
| Jun 2016 | ZAUM | Future | 199 | 14.5342 | 14.7089 | 14.5991 | 14.5991 | 5 | 7,299,550.00 |
| Sep 2016 | ZAUM | Future | 55 | 14.7915 | 14.9678 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>1,526</u> | | | | | <u>112.00</u> | <u>159,411,200.00</u> |
| | | Total | 1,526 | | | | | 112.00 | 159,411,200.00 |
| | | | | | | | | | 114 684.00 |
| | | | | | | | | | 115 768 473 060.00 |

| <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 | 591,243 | 14.0613 | 14.2300 | 14.2555 | 14.0619 | 56,086 | 795,462,510.30 | | |
| Mar 2016 | ZAUS | Future | 88,936 | 14.3023 | 14.4756 | 14.4872 | 14.3101 | 8,689 | 125,291,365.60 | | |
| Jun 2016 | ZAUS | Future | 33,536 | 14.5342 | 14.7089 | 14.6485 | 14.5991 | 510 | 7,446,035.00 | | |
| Sep 2016 | ZAUS | Future | 13,149 | 14.7915 | 14.9678 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | Future | 1,060 | 15.0425 | 15.2204 | 15.1971 | 15.1971 | 25 | 379,927.50 | | |
| | | | <u>727,924</u> | | | | | <u>65,310.00</u> | <u>928,579,838.40</u> | <u>97 302 206.00</u> | <u>988 896 139 321.70</u> |
| Option | | | | | | | | | | | |
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 3111.3124 | 3280.0008 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 0.0124 | 0.0008 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.00 Call | 1,177 | 3061.3134 | 3230.0007 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.20 Call | 39,222 | 2861.3184 | 3030.0004 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.40 Call | 1,197 | 2661.3346 | 2830.0004 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.60 Put | 800 | 0.0718 | 0.0021 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.61 Put | 580 | 0.0744 | 0.0022 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.75 Put | 20,000 | 0.1234 | 0.0068 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.80 Put | 1,100 | 0.1477 | 0.0100 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.90 Put | 8,210 | 0.2114 | 0.0208 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.00 Put | 121,600 | 0.3018 | 0.0420 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.15 Call | 1,650 | 1911.8131 | 2080.1130 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.18 Put | 150 | 0.5702 | 0.1366 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.20 Call | 1,000 | 1861.9117 | 2030.1548 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.50 Call | 500 | 1563.0337 | 1730.8704 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.56 Put | 2,000 | 2.1290 | 1.1917 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.57 Call | 10,000 | 1493.5030 | 1661.2545 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.58 Call | 150 | 1483.5794 | 1651.3203 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.60 Call | 20,000 | 1463.7400 | 1631.4612 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.70 Put | 5,000 | 3.3142 | 2.3869 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.76 Put | 402 | 3.9062 | 3.1638 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.77 Put | 12,000 | 4.0151 | 3.3129 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.80 Call | 17,883 | 1265.6612 | 1433.7973 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.80 Put | 50,000 | 4.3612 | 3.7973 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.85 Put | 8,000 | 5.0090 | 4.3131 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.90 Call | 10,000 | 1167.0576 | 1334.9025 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 12.90 Put | 100 | 5.7576 | 4.9025 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.00 Call | 1,197 | 1068.9249 | 1236.3476 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.00 Put | 54,500 | 7.6249 | 6.3476 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.05 Put | 20,000 | 8.7842 | 7.2304 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.10 Call | 13,241 | 971.4275 | 1138.2416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.20 Call | 677 | 874.7884 | 1040.7300 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.20 Put | 60 | 13.4884 | 10.7300 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.25 Call | 201 | 826.8802 | 992.2547 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Dec 2015 | ZAUS | 13.28 Call | 150 | 798.2926 | 963.2754 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.31 Call | 5,000 | 769.8362 | 934.3846 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.36 Put | 1,260 | 21.7612 | 16.4496 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.38 Call | 12,000 | 705.0684 | 867.3590 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.40 Call | 1,300 | 687.2222 | 848.3196 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.40 Put | 1,000 | 25.9222 | 18.3196 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.44 Call | 39,222 | 651.9948 | 810.4089 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.50 Call | 2,150 | 600.4233 | 754.0117 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.50 Put | 200 | 39.1233 | 24.0117 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.52 Call | 5,200 | 583.6001 | 736.0871 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.59 Call | 12,000 | 526.2984 | 674.5028 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.60 Call | 1,300 | 518.3247 | 665.8620 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.62 Put | 4,000 | 61.2444 | 38.7061 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.63 Put | 250 | 63.4384 | 40.1917 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.64 Put | 10,000 | 65.6912 | 41.7220 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.65 Put | 15,000 | 68.0025 | 43.2971 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.66 Call | 2,000 | 471.6732 | 614.9177 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.72 Call | 500 | 427.1800 | 565.6396 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.72 Put | 500 | 85.8800 | 55.6396 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.80 Put | 11,200 | 110.1634 | 72.8087 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.83 Call | 1,260 | 351.6832 | 480.1588 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.84 Put | 13,360 | 123.9290 | 82.7250 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.91 Call | 200 | 302.0259 | 422.3703 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.91 Put | 200 | 150.7259 | 102.3703 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.92 Put | 1,500 | 154.8404 | 105.4240 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.95 Put | 6,000 | 167.6166 | 114.9662 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.00 Call | 51,500 | 251.6638 | 362.1654 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.00 Put | 1,000 | 190.3638 | 132.1654 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.01 Put | 50,000 | 195.1319 | 135.8034 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.04 Call | 13,360 | 231.1713 | 337.1178 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.09 Call | 1,500 | 208.1539 | 307.3312 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.12 Put | 200 | 254.0433 | 180.2784 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.20 Call | 1,000 | 164.1989 | 247.8367 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.24 Call | 250 | 150.2032 | 229.2547 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.27 Put | 10,000 | 349.0621 | 256.0298 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.28 Call | 12,000 | 137.2030 | 211.7556 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.30 Put | 12,000 | 369.7625 | 273.4070 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.37 Call | 580 | 111.3612 | 176.2150 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.37 Put | 8,000 | 420.0612 | 316.2150 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.50 Call | 55,000 | 81.4615 | 133.5720 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.50 Put | 201 | 520.1615 | 403.5720 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.70 Call | 500 | 49.2588 | 85.1635 | 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 | 14.75 Call | 200 | 43.2821 | 75.7999 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.83 Call | 6,000 | 34.6344 | 62.7298 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.84 Call | 5,752 | 33.6703 | 61.2486 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.97 Call | 8,210 | 23.1678 | 44.3833 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.00 Call | 130,600 | 21.2159 | 41.0895 | 0.0000 | 0.0000 | 30,000 | 0.00 |
| Dec 2015 | ZAUS | 15.30 Call | 1,000 | 8.5248 | 18.4797 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.42 Call | 11,000 | 5.8377 | 13.2621 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.57 Call | 39,000 | 4.0468 | 8.6925 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.80 Call | 53,000 | 2.4670 | 5.1451 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.05 Put | 1,500 | 2.5685 | 3.0127 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.55 Put | 42,370 | 6.0202 | 6.1662 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.60 Put | 30,000 | 6.5262 | 6.6204 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.80 Put | 1,000 | 8.9932 | 9.0125 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.83 Put | 1,204 | 9.4337 | 9.4364 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.91 Put | 788 | 10.7126 | 10.6626 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.95 Put | 1,000 | 11.4133 | 11.3317 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.00 Put | 30,000 | 12.3518 | 12.2251 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.11 Put | 786 | 14.6868 | 14.4346 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.26 Put | 10,000 | 18.5679 | 18.0745 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.55 Call | 12,000 | 1781.3616 | 1953.3596 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.74 Put | 10,000 | 38.8196 | 36.6184 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.80 Call | 20,000 | 1544.8062 | 1715.5375 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.95 Put | 38,000 | 57.4635 | 49.5339 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.10 Put | 35,000 | 78.9724 | 63.4143 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.20 Call | 1,000 | 1198.6232 | 1353.2039 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.26 Put | 10,000 | 107.9875 | 87.1954 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.50 Call | 1,000 | 967.1872 | 1110.0993 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.55 Call | 12,000 | 931.2349 | 1071.8975 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.63 Put | 250 | 203.7509 | 166.6648 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.75 Put | 4,350 | 246.7713 | 200.7764 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.76 Call | 10,000 | 792.8850 | 919.4185 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.94 Call | 788 | 687.5694 | 803.3104 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.00 Call | 1,750 | 654.9860 | 767.3978 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.10 Call | 9,370 | 603.4356 | 710.2676 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.20 Put | 800 | 452.9590 | 380.9202 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.21 Call | 10,000 | 550.6226 | 651.3290 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.31 Call | 43,156 | 506.2315 | 601.2312 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.50 Call | 1,300 | 433.6172 | 514.8672 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.59 Call | 1,204 | 402.8729 | 479.6215 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.70 Call | 2,000 | 368.2333 | 439.7215 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.75 Call | 29,370 | 353.5021 | 422.6838 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 15.03 Call | 250 | 281.5406 | 338.8947 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|------------|------------------|-----------|-----------|--------|--------|------------------|-----------------------|-----------------------|---------------------------|
| Mar 2016 | ZAUS | 15.25 Call | 4,350 | 235.9286 | 285.2713 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 15.27 Call | 38,000 | 232.1965 | 280.8606 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 15.60 Call | 1,400 | 179.1784 | 217.8026 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 15.75 Call | 1,000 | 159.6971 | 194.4641 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 16.11 Call | 500 | 119.5193 | 147.9114 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 16.50 Call | 1,000 | 88.1301 | 109.6904 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 16.75 Call | 35,000 | 72.9302 | 91.0384 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 20.23 Call | 1,500 | 5.0894 | 7.2982 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 12.16 Put | 330 | 32.1836 | 28.0167 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 12.91 Put | 6,600 | 103.0026 | 92.5618 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.00 Put | 750 | 116.5093 | 104.9697 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.20 Put | 700 | 157.3423 | 137.1317 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.50 Call | 53,633 | 1273.4421 | 1416.2571 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.50 Put | 545 | 239.2421 | 207.3571 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.53 Put | 36,230 | 248.6813 | 215.6767 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.85 Put | 8,000 | 925.8116 | 832.8933 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.93 Call | 330 | 584.6207 | 663.5053 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 15.00 Call | 53,633 | 563.3790 | 639.7981 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.23 Call | 750 | 304.0708 | 350.0542 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.53 Call | 36,230 | 261.9863 | 302.1841 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.81 Call | 2,310 | 228.8909 | 264.3770 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.93 Call | 700 | 216.2877 | 249.9422 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 17.06 Call | 545 | 203.5923 | 235.3790 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 18.17 Call | 6,600 | 139.3369 | 155.7849 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 13.24 Put | 405 | 218.8577 | 190.5667 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 17.50 Call | 405 | 349.4183 | 390.9085 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 17.70 Call | 10,000 | 328.1838 | 367.3029 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 11.80 Put | 250 | 17.0736 | 16.1091 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.50 Put | 150 | 330.6353 | 297.6724 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.75 Call | 150 | 349.7681 | 396.0864 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.81 Call | 250 | 342.5519 | 388.1926 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,728,932</u> | | | | | <u>30,000.00</u> | <u>0.00</u> | <u>20 514 244.00</u> | <u>0.00</u> |
| Total | | | 2,456,856 | | | | | 95,310.00 | 928,579,838.40 | 117 816 450.00 | 988 896 139 321.70 |
| Future | | | | | | | | | | | |
| Dec 2015 | ZAZW | Future | 7,688 | 1.2156 | 1.1638 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAZW | Future | 1 | 1.1674 | 1.1219 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>7,689</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>15 711.00</u> | <u>111 116 291.00</u> |
| Total | | | 7,689 | | | | | 0.00 | 0.00 | 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 | | 3,672,830 | | | | | 107,294.00 | 1 276 492 922.40 | 159,056,539 | 1,389,732,265,047.80 |
|-------------|--|-----------|--|--|--|--|------------|------------------|-------------|----------------------|