



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-November-2015

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|------------------|-----------------------|---------------------|
| Future | | | | | | | | | | |
| Dec 2015 | CAGJ | Future | 10,000 | 132.3108 | 97.0000 | 0.0000 | 0.0000 | 10,000 | 1.00 | |
| | | | <u>10,000</u> | | | | | <u>10,000.00</u> | <u>1.00</u> | <u>10000.00</u> |
| | | Total | 10,000 | | | | | 10,000.00 | 1.00 | 10000.00 |
| | | | | | | | | | | 1.00 |
| Future | | | | | | | | | | |
| Nov 2015 | DAAD | Future | 0 | 10.1028 | 10.1679 | 0.0000 | 0.0000 | 20,000 | 201,828,000.00 | |
| Jan 2016 | DAAD | Future | 3 | 10.1689 | 10.1442 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>3</u> | | | | | <u>20,000.00</u> | <u>201,828,000.00</u> | <u>77003.00</u> |
| | | Total | 3 | | | | | 20,000.00 | 201,828,000.00 | 146003.00 |
| | | | | | | | | | | 729621256.10 |
| Option | | | | | | | | | | |
| Dec 2015 | DAEU | 15.30 Put | 100 | 450.8932 | 502.1236 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | DAEU | 15.70 Call | 100 | 90.5396 | 76.1977 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2016 | DAEU | 14.85 Call | 1,000 | 528.7408 | 478.8304 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2016 | DAEU | 14.92 Call | 1,000 | 488.3864 | 440.7838 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2016 | DAEU | 15.15 Put | 100 | 401.4166 | 444.1560 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2016 | DAEU | 15.52 Call | 100 | 249.7964 | 223.8200 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Feb 2016 | DAEU | 15.40 Put | 100 | 598.7435 | 650.1593 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Feb 2016 | DAEU | 16.06 Call | 100 | 174.0820 | 159.0953 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>2,600</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1000.00</u> |
| | | Total | 2,600 | | | | | 0.00 | 0.00 | 1000.00 |
| | | | | | | | | | | 0.00 |
| Future | | | | | | | | | | |
| Jan 2016 | DAGB | Future | 2 | 22.4004 | 22.3121 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Feb 2016 | DAGB | Future | 47 | 22.4122 | 22.3229 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>49</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>35251.00</u> |
| | | | | | | | | | | 534645958.60 |
| Option | | | | | | | | | | |
| Sep 2016 | DAGB | 21.20 Put | 12,264 | 651.0830 | 686.0012 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2016 | DAGB | 25.85 Call | 12,264 | 464.6082 | 457.9721 | 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> | | |
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|-----------|--------------|
| | | 24,528 | | | | | 0.00 | 0.00 | 156081.00 | 0.00 |
| | Total | 24,577 | | | | | 0.00 | 0.00 | 191332.00 | 534645958.60 |

Future

| | | | | | | | | | | | |
|----------|------|--------|-------|---------|---------|--------|--------|------|------|------------|----------------|
| Nov 2015 | DAUS | Future | 301 | 14.0269 | 13.9059 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | Future | 67 | 14.0281 | 13.9079 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 276 | 14.0544 | 13.9358 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | Future | 250 | 14.0884 | 13.9697 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAUS | Future | 4,390 | 14.1462 | 14.0268 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2016 | DAUS | Future | 1,650 | 14.1488 | 14.0294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAUS | Future | 38 | 14.2254 | 14.1053 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2016 | DAUS | Future | 125 | 14.2679 | 14.1477 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | DAUS | Future | 272 | 14.2957 | 14.1752 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | Future | 264 | 14.5236 | 14.4023 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | Future | 259 | 14.7798 | 14.6579 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 251 | 15.0246 | 14.9026 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 8,143 | | | | | 0.00 | 0.00 | 3463207.00 | 35272353382.70 |

Option

| | | | | | | | | | |
|----------|------|------------|--------|----------|----------|--------|--------|--------|------|
| Nov 2015 | DAUS | 13.68 Call | 9,000 | 347.7651 | 234.9023 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.99 Call | 5,000 | 68.2241 | 34.8095 | 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 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 12.63 Put | 5,000 | 0.0124 | 0.0288 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 12.85 Put | 15,000 | 0.0241 | 0.0853 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 12.93 Put | 201 | 0.0279 | 0.1299 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.03 Call | 5,000 | 996.9341 | 876.1245 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.03 Put | 5,000 | 0.0341 | 0.2245 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.24 Call | 5,000 | 786.9568 | 666.7057 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.25 Call | 11,500 | 776.9584 | 656.7659 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.25 Put | 15,000 | 0.0584 | 0.8659 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.33 Call | 201 | 696.9745 | 577.4434 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.33 Put | 201 | 0.0745 | 1.5434 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.43 Call | 5,000 | 597.0886 | 479.0837 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.65 Call | 15,000 | 378.8669 | 271.1371 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.73 Call | 201 | 301.3614 | 202.1471 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 13.85 Call | 250 | 191.1603 | 112.3996 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2015 | DAUS | 17.45 Call | 300 | 0.0000 | 0.0775 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 10.80 Put | 300 | 0.0117 | 0.0182 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 11.15 Put | 250 | 0.0211 | 0.0266 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 14.15 Call | 250 | 220.3096 | 183.9075 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 17.87 Call | 300 | 0.5201 | 0.7085 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 13.89 Call | 15,000 | 361.9897 | 0.0000 | 0.0000 | 0.0000 | 15,000 | 0.00 |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Dec 2015 | DAUS | 13.90 Call | 10,000 | 355.9564 | 0.0000 | 0.0000 | 0.0000 | 10,000 | 0.00 |
| Dec 2015 | DAUS | 13.50 Put | 100 | 63.3864 | 92.7003 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | DAUS | 13.92 Call | 100 | 377.9657 | 317.6358 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 11.80 Put | 250 | 2.6350 | 2.9565 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 12.97 Call | 4,600 | 1241.8766 | 1131.7931 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 13.11 Call | 3,600 | 1114.6290 | 1008.2848 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 13.50 Put | 150 | 101.5185 | 132.4400 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 14.48 Call | 250 | 254.7562 | 221.7385 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 15.32 Call | 150 | 87.8492 | 77.4178 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 13.74 Put | 100 | 174.2734 | 217.8842 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2016 | DAUS | 14.26 Call | 100 | 342.2878 | 298.3451 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 11.60 Put | 1,000 | 3.2398 | 3.6237 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 15.40 Call | 1,000 | 117.7367 | 105.2644 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.93 Call | 3,600 | 590.9342 | 523.4369 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.30 Put | 100 | 463.7801 | 538.7923 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.91 Call | 100 | 220.1859 | 196.4195 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 11.80 Put | 250 | 6.3592 | 6.9957 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.50 Put | 150 | 138.6649 | 169.5093 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.84 Call | 250 | 255.4641 | 229.1106 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 15.64 Call | 150 | 119.8723 | 108.0556 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 13.92 Put | 100 | 286.8594 | 339.5871 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2016 | DAUS | 14.60 Call | 100 | 335.5914 | 301.2937 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.34 Put | 17,991 | 124.1650 | 148.5417 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.63 Call | 17,991 | 383.8017 | 348.7446 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.67 Put | 19,744 | 219.9649 | 262.0432 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.97 Call | 19,744 | 309.6129 | 283.5741 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 11.80 Put | 250 | 10.2576 | 12.0400 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.50 Put | 150 | 174.2358 | 205.7330 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.25 Call | 250 | 264.4205 | 244.0391 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.96 Call | 150 | 156.1375 | 144.0533 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.97 Put | 17,896 | 364.6203 | 420.4666 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.42 Call | 17,896 | 286.4391 | 267.1862 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 11.80 Put | 250 | 13.2413 | 14.5898 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.50 Put | 150 | 198.8960 | 231.9990 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.66 Call | 250 | 265.1986 | 249.0120 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.29 Call | 150 | 177.4947 | 166.9690 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.28 Put | 8,403 | 537.0795 | 605.9714 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 15.51 Call | 8,403 | 327.3786 | 308.3151 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 11.80 Put | 250 | 14.8863 | 17.3077 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 13.50 Put | 150 | 221.8078 | 256.2897 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 16.13 Call | 250 | 267.1746 | 253.0543 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 16.70 Call | 150 | 195.4998 | 186.3031 | 0.0000 | 0.0000 | 0 | 0.00 |

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|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|-------------------|-----------------------|
| Jun 2016 | DAUS | 12.20 Put | 1,000 | 32.1672 | 37.0965 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 15.45 Call | 1,000 | 411.9984 | 390.0382 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 11.80 Put | 250 | 15.6943 | 17.1647 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 13.50 Put | 150 | 245.8914 | 280.0123 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 16.62 Call | 250 | 269.0888 | 257.5831 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 17.04 Call | 150 | 221.5106 | 212.6660 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 11.80 Put | 250 | 15.4122 | 16.7927 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 13.50 Put | 150 | 265.9437 | 298.0315 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 17.13 Call | 250 | 267.5168 | 258.0543 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 17.45 Call | 150 | 235.3911 | 227.9310 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 12.70 Put | 2,000 | 91.4567 | 102.8773 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 15.52 Call | 2,000 | 575.1722 | 547.3818 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 11.80 Put | 250 | 12.8669 | 15.8535 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 13.50 Put | 150 | 283.6727 | 314.1662 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 17.70 Call | 250 | 266.6968 | 265.0847 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 17.93 Call | 150 | 251.8747 | 251.5653 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 13.50 Put | 10,000 | 287.8743 | 318.8813 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 17.74 Call | 10,000 | 284.7852 | 279.2508 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 17.80 Call | 10,000 | 280.6827 | 275.4965 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 13.78 Put | 48,990 | 385.8252 | 425.3533 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 17.30 Call | 48,990 | 333.9650 | 322.8266 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 11.80 Put | 250 | 12.6696 | 12.3008 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 13.50 Put | 150 | 296.6989 | 328.3895 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 18.25 Call | 250 | 292.7048 | 286.3952 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 18.41 Call | 150 | 283.7603 | 278.1105 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 11.80 Put | 250 | 12.6407 | 12.1118 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 13.50 Put | 150 | 306.6812 | 337.9350 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 18.77 Call | 250 | 311.3026 | 307.6449 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 18.85 Call | 150 | 307.3955 | 304.0480 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 11.80 Put | 250 | 12.9918 | 12.5321 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 13.50 Put | 150 | 316.9112 | 347.4331 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 19.40 Call | 400 | 339.3701 | 333.7144 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>408,952</u> | | | | | <u>25,000.00</u> | <u>0.00</u> | <u>6170779.00</u> | <u>0.00</u> |
| | | Total | 417,095 | | | | | 25,000.00 | 0.00 | 9633986.00 | 35272353382.70 |
| Future | | | | | | | | | | | |
| Dec 2015 | EUUS | Future | 90 | 1.0652 | 1.0687 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | EUUS | Future | 50 | 1.0683 | 1.0717 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>140</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>214123.00</u> | <u>2436923159.00</u> |
| | | Total | 140 | | | | | 0.00 | 0.00 | 214123.00 | 2436923159.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|--------------|----------------|----------|----------|---------|---------|-----------------|-----------------------|
| Dec 2015 | ZAAD | Future | 14,347 | 10.1236 | 10.0984 | 10.0989 | 10.0928 | 1,000 | 10,095,975.00 |
| Mar 2016 | ZAAD | Future | 7,433 | 10.2461 | 10.2212 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAAD | Future | 250 | 10.3686 | 10.3445 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAAD | Future | 500 | 10.5100 | 10.4859 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>22,530</u> | | | | | <u>1,000.00</u> | <u>10,095,975.00</u> |
| | | | | | | | | | <u>2678367.00</u> |
| | | | | | | | | | <u>21499848507.30</u> |
| Option | | | | | | | | | |
| Dec 2015 | ZAAD | 9.30 Put | 201 | 2.5444 | 4.4486 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAAD | 9.60 Call | 201 | 531.2850 | 513.1409 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAAD | 10.20 Call | 201 | 101.2480 | 106.0427 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAAD | 9.80 Put | 200 | 99.2471 | 105.4678 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAAD | 10.40 Call | 200 | 210.1405 | 203.8814 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAAD | 11.40 Call | 200 | 39.4458 | 38.5747 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>1,203</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | | | | | | | | <u>31777.00</u> |
| | | | | | | | | | <u>0.00</u> |
| | | Total | 23,733 | | | | | 1,000.00 | 10,095,975.00 |
| | | | | | | | | | <u>2710144.00</u> |
| | | | | | | | | | <u>21499848507.30</u> |
| Future | | | | | | | | | |
| Mar 2016 | ZACA | Future | 2 | 10.7104 | 10.6809 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>2</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | | | | | | | | <u>42323.00</u> |
| | | | | | | | | | <u>357234627.70</u> |
| | | Total | 2 | | | | | 0.00 | 0.00 |
| | | | | | | | | | <u>42323.00</u> |
| | | | | | | | | | <u>357234627.70</u> |
| Future | | | | | | | | | |
| Dec 2015 | ZACR | Future | 25,268 | 2.1847 | 2.1699 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>25,268</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | | | | | | | | <u>31461.00</u> |
| | | | | | | | | | <u>635246514.00</u> |
| | | Total | 25,268 | | | | | 0.00 | 0.00 |
| | | | | | | | | | <u>31461.00</u> |
| | | | | | | | | | <u>635246514.00</u> |
| Future | | | | | | | | | |
| Dec 2015 | ZAEU | Future | 84,038 | 14.9787 | 14.9015 | 14.9868 | 14.9538 | 1,273 | 19,053,631.30 |
| Mar 2016 | ZAEU | Future | 32,211 | 15.2796 | 15.1991 | 15.3062 | 15.2191 | 442 | 6,746,595.60 |
| Jun 2016 | ZAEU | Future | 4,389 | 15.5713 | 15.4895 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAEU | Future | 500 | 15.9062 | 15.8231 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAEU | Future | 4,500 | 16.2305 | 16.1471 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>125,638</u> | | | | | <u>1,715.00</u> | <u>25,800,226.90</u> |
| | | | | | | | | | <u>7492210.00</u> |
| | | | | | | | | | <u>96362840534.90</u> |
| Option | | | | | | | | | |
| Dec 2015 | ZAEU | 13.05 Put | 6,877 | 0.4876 | 0.7329 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 13.85 Put | 12,000 | 5.0269 | 6.2919 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 13.90 Put | 6,076 | 5.7078 | 7.1121 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 14.03 Put | 12,000 | 8.0119 | 9.8822 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 14.30 Put | 100 | 18.6553 | 27.5442 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 14.80 Put | 65,000 | 125.1625 | 160.2271 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 15.78 Call | 6,000 | 20.3062 | 18.5417 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAEU | 16.31 Call | 25,000 | 4.8504 | 4.6418 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|------------|----------------|----------------|-----------|---------|---------|-----------------|----------------------|
| Dec 2015 | ZAEU | 16.50 Call | 6,877 | 2.9925 | 2.9176 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 13.05 Put | 18,000 | 21.4068 | 24.4966 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 13.20 Put | 18,000 | 25.8131 | 29.5684 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 13.85 Put | 12,000 | 62.6692 | 73.8178 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 14.03 Put | 17,534 | 87.5871 | 101.7493 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 14.60 Put | 15,000 | 218.1062 | 246.4203 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 14.90 Call | 24,000 | 710.3842 | 665.7801 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 14.96 Put | 15,000 | 356.8609 | 394.2604 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 15.37 Call | 25,000 | 477.3266 | 446.5233 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 15.37 Put | 25,000 | 567.7266 | 617.4233 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 15.95 Call | 26,000 | 289.4279 | 270.3702 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 16.00 Call | 650 | 277.0232 | 258.8555 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 16.15 Call | 24,000 | 242.9098 | 227.1470 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAEU | 16.30 Call | 36,640 | 212.9938 | 199.3424 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAEU | 14.20 Put | 6,000 | 170.7172 | 194.7892 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAEU | 15.96 Call | 6,000 | 582.8313 | 559.7566 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>408,754</u> | | | | | 0.00 | 0.00 |
| | | | Total | 534,392 | | | | 1,715.00 | 25,800,226.90 |
| | | | | | | | | | 11970117.00 |
| | | | | | | | | | 96362840534.90 |
| Future | | | | | | | | | |
| Dec 2015 | ZAFR | Future | 6,549 | 13.8159 | 13.7378 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAFR | Future | 1,197 | 14.1273 | 14.0474 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>7,746</u> | | | | | 0.00 | 0.00 |
| | | | Total | 7,746 | | | | 0.00 | 0.00 |
| | | | | | | | | | 468961.00 |
| | | | | | | | | | 4423772840.30 |
| Future | | | | | | | | | |
| Dec 2015 | ZAGB | Future | 40,456 | 21.3462 | 21.2576 | 21.3841 | 21.3504 | 1,531 | 32,691,872.00 |
| Mar 2016 | ZAGB | Future | 9,412 | 21.7170 | 21.6272 | 21.7200 | 21.6301 | 205 | 4,449,900.50 |
| Jun 2016 | ZAGB | Future | 25 | 22.0742 | 21.9833 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAGB | Future | 200 | 22.4782 | 22.3867 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>50,093</u> | | | | | 1,736.00 | 37,141,772.50 |
| | | | | | | | | | 5212046.00 |
| | | | | | | | | | 79400669934.00 |
| Option | | | | | | | | | |
| Dec 2015 | ZAGB | 17.87 Put | 830 | 0.1914 | 0.0031 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 19.40 Call | 700 | 1950.5821 | 1863.2731 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.00 Call | 500 | 1356.8611 | 1270.7333 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.12 Put | 12,000 | 13.0145 | 15.9042 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.23 Put | 20,000 | 15.7412 | 20.1568 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.33 Call | 8,250 | 1035.9384 | 955.8130 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.75 Put | 6,000 | 69.6234 | 94.8208 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.77 Call | 18,900 | 649.6319 | 587.3032 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 20.81 Put | 4,500 | 81.5401 | 110.0282 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAGB | 21.20 Put | 3,000 | 200.9031 | 253.8906 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|--------------|------------|----------------|----------|----------|---------|---------|-----------------|-----------------------|------------------------|
| Dec 2015 | ZAGB | 21.35 Call | 4,500 | 265.3535 | 241.1130 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 21.50 Call | 500 | 201.4229 | 183.9065 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 21.50 Put | 500 | 355.2229 | 426.3065 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 21.82 Call | 10,000 | 104.8894 | 97.4834 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2015 | ZAGB | 23.20 Call | 10,000 | 7.0994 | 8.3437 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>100,180</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1450950.00</u> |
| | Total | | 150,273 | | | | | 1,736.00 | 37,141,772.50 | 6662996.00 |
| | | | | | | | | | | 79400669934.00 |
| Future | | | | | | | | | | |
| Dec 2015 | ZAJY | Future | 7,990 | 0.1145 | 0.1136 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2016 | ZAJY | Future | 1,373 | 0.1168 | 0.1158 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>9,363</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>675064.00</u> |
| | Total | | 9,363 | | | | | 0.00 | 0.00 | 675064.00 |
| | | | | | | | | | | 6910701535.70 |
| Future | | | | | | | | | | |
| Dec 2015 | ZAKS | Future | 1,960 | 0.1374 | 0.1361 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,960</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>8361.00</u> |
| | Total | | 1,960 | | | | | 0.00 | 0.00 | 8361.00 |
| | | | | | | | | | | 102959970.00 |
| Future | | | | | | | | | | |
| Dec 2015 | ZANN | Future | 28,268 | 0.0706 | 0.0700 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>28,268</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>981344.00</u> |
| | Total | | 28,268 | | | | | 0.00 | 0.00 | 981344.00 |
| | | | | | | | | | | 5534415960.00 |
| Future | | | | | | | | | | |
| Mar 2016 | ZASD | Future | 3,191 | 10.0546 | 10.0163 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>3,191</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3845.00</u> |
| | Total | | 3,191 | | | | | 0.00 | 0.00 | 3845.00 |
| | | | | | | | | | | 38701027.70 |
| Future | | | | | | | | | | |
| Dec 2015 | ZAUM | Future | 1,078 | 14.0623 | 13.9436 | 14.1096 | 14.0390 | 53 | 74,614,220.00 | |
| Mar 2016 | ZAUM | Future | 334 | 14.3032 | 14.1828 | 14.3289 | 14.3248 | 25 | 35,818,460.00 | |
| Jun 2016 | ZAUM | Future | 184 | 14.5339 | 14.4127 | 14.5343 | 14.5343 | 5 | 7,267,150.00 | |
| Sep 2016 | ZAUM | Future | 55 | 14.7906 | 14.6686 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,651</u> | | | | | <u>83.00</u> | <u>117,699,830.00</u> | <u>110435.00</u> |
| | Total | | 1,651 | | | | | 83.00 | 117,699,830.00 | 114958.00 |
| | | | | | | | | | | 116155315720.00 |
| Future | | | | | | | | | | |
| Dec 2015 | ZAUS | Future | 594,510 | 14.0623 | 13.9436 | 14.1216 | 14.0300 | 17,658 | 248,626,311.60 | |
| Mar 2016 | ZAUS | Future | 90,437 | 14.3032 | 14.1828 | 14.3587 | 14.2946 | 6,510 | 93,243,456.80 | |
| Jun 2016 | ZAUS | Future | 31,576 | 14.5339 | 14.4127 | 14.5500 | 14.5237 | 1,501 | 21,811,050.00 | |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> | | |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|--------------------|------------------------|
| Sep 2016 | ZAUS | Future | 13,149 | 14.7906 | 14.6686 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | Future | 1,060 | 15.0390 | 14.9171 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>730,732</u> | | | | | <u>25,669.00</u> | <u>363,680,818.40</u> | <u>97369914.00</u> | <u>989853810926.10</u> |

Option

| | | | | | | | | | |
|----------|------|------------|---------|-----------|-----------|--------|--------|---|------|
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 3112.3003 | 2993.6015 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 0.0003 | 0.0015 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.00 Call | 1,177 | 3062.3006 | 2943.6027 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.20 Call | 39,222 | 2862.3067 | 2743.6156 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.40 Call | 1,197 | 2662.3196 | 2543.6328 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.60 Put | 800 | 0.0408 | 0.0689 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.61 Put | 580 | 0.0423 | 0.0715 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.75 Put | 20,000 | 0.0704 | 0.1197 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.80 Put | 1,100 | 0.0844 | 0.1439 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 11.90 Put | 8,210 | 0.1213 | 0.2076 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.00 Put | 121,600 | 0.1743 | 0.2991 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.15 Call | 1,650 | 1912.6000 | 1794.1159 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.18 Put | 150 | 0.3344 | 0.5752 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.20 Call | 1,000 | 1862.6594 | 1744.2183 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.50 Call | 500 | 1563.3574 | 1445.4143 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.56 Put | 2,000 | 1.3106 | 2.2294 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.57 Call | 10,000 | 1493.6583 | 1375.8950 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.58 Call | 150 | 1483.7076 | 1365.9624 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.60 Call | 20,000 | 1463.8117 | 1346.1039 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.70 Put | 5,000 | 2.0600 | 3.3559 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.76 Put | 402 | 2.4149 | 4.0078 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.77 Put | 12,000 | 2.4802 | 4.1286 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.80 Call | 17,883 | 1264.9883 | 1148.1146 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.80 Put | 50,000 | 2.6883 | 4.5146 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.85 Put | 8,000 | 3.0786 | 5.2436 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.90 Call | 10,000 | 1165.8316 | 1049.6956 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 12.90 Put | 100 | 3.5316 | 6.0956 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.00 Call | 1,197 | 1066.9716 | 951.8586 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.00 Put | 54,500 | 4.6716 | 8.2586 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.05 Put | 20,000 | 5.3871 | 9.6242 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.10 Call | 13,241 | 968.5236 | 854.8243 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.20 Call | 677 | 870.6520 | 758.8970 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.20 Put | 60 | 8.3520 | 15.2970 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.25 Call | 201 | 822.0017 | 711.4818 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.28 Call | 150 | 792.9236 | 684.2207 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.31 Call | 5,000 | 763.9401 | 657.2883 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.36 Put | 1,260 | 13.8548 | 29.6043 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.38 Call | 12,000 | 697.6514 | 595.8738 | 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 | 13.40 Call | 1,300 | 679.2789 | 578.7286 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.40 Put | 1,000 | 16.9789 | 35.1286 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.44 Call | 39,222 | 642.9572 | 545.0262 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.50 Call | 2,150 | 589.6582 | 496.0571 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.50 Put | 200 | 27.3582 | 52.4571 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.52 Call | 5,200 | 572.2414 | 480.1859 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.59 Call | 12,000 | 512.8297 | 426.5599 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.60 Call | 1,300 | 504.5532 | 419.1537 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.62 Put | 4,000 | 45.8682 | 80.9404 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.63 Put | 250 | 47.7625 | 83.7357 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.64 Put | 10,000 | 49.7150 | 86.5982 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.65 Put | 15,000 | 51.7282 | 89.5296 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.66 Call | 2,000 | 456.1025 | 376.1305 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.72 Call | 500 | 409.8816 | 335.6313 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.72 Put | 500 | 67.5816 | 112.0313 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.80 Put | 11,200 | 89.7664 | 142.1500 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.83 Call | 660 | 331.5833 | 268.2911 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.84 Put | 13,360 | 102.6056 | 159.0246 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.91 Call | 200 | 280.3335 | 225.1159 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.91 Put | 200 | 128.0335 | 191.5159 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.92 Put | 1,500 | 131.9814 | 196.4652 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 13.95 Put | 6,000 | 144.3044 | 211.7741 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.00 Call | 51,500 | 228.7587 | 183.6330 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.00 Put | 1,000 | 166.4587 | 240.0330 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.01 Put | 50,000 | 171.1322 | 245.9088 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.04 Call | 13,360 | 207.9432 | 167.5712 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.09 Call | 1,500 | 184.7161 | 149.0899 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.12 Put | 200 | 229.5821 | 315.2197 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.20 Call | 1,000 | 141.0302 | 114.2568 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.24 Call | 250 | 127.3571 | 103.4184 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.27 Put | 10,000 | 325.5274 | 422.2791 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.28 Call | 12,000 | 114.7844 | 93.4740 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.30 Put | 12,000 | 346.5934 | 445.2194 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.37 Call | 580 | 90.2288 | 74.0868 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.37 Put | 8,000 | 397.9288 | 500.4868 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.50 Call | 55,000 | 62.7545 | 52.3820 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.50 Put | 201 | 500.4545 | 608.7820 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.70 Call | 500 | 34.8116 | 29.9368 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.75 Call | 200 | 29.8943 | 25.8273 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.83 Call | 6,000 | 23.3197 | 20.3227 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.84 Call | 5,752 | 22.6005 | 19.7174 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 14.97 Call | 8,210 | 14.9561 | 13.2405 | 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 | 15.00 Call | 130,600 | 13.5795 | 12.0632 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.30 Call | 1,000 | 5.0687 | 4.6565 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.42 Call | 11,000 | 3.3934 | 3.3598 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.57 Call | 39,000 | 2.2982 | 2.3899 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2015 | ZAUS | 15.80 Call | 53,000 | 1.3632 | 1.4620 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.05 Put | 1,500 | 2.7832 | 2.7700 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.55 Put | 42,370 | 6.1579 | 6.5501 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.60 Put | 30,000 | 6.6666 | 7.1260 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.80 Put | 1,000 | 9.1406 | 9.9539 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.83 Put | 1,204 | 9.5814 | 10.4616 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.91 Put | 788 | 10.8597 | 11.9403 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 11.95 Put | 1,000 | 11.5599 | 12.7530 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.00 Put | 30,000 | 12.4960 | 13.8433 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.11 Put | 786 | 14.8234 | 16.5658 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.26 Put | 10,000 | 18.6838 | 21.1153 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.55 Call | 12,000 | 1782.2940 | 1666.3073 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.74 Put | 10,000 | 38.7514 | 45.0940 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.80 Call | 20,000 | 1545.5975 | 1432.2837 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 12.95 Put | 38,000 | 56.8582 | 68.8948 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.10 Put | 35,000 | 77.4608 | 93.5770 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.20 Call | 1,000 | 1197.2607 | 1096.1062 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.26 Put | 10,000 | 105.2178 | 126.4964 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.50 Call | 1,000 | 962.9196 | 872.9857 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.55 Call | 12,000 | 926.4020 | 839.7941 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.63 Put | 250 | 197.1043 | 235.7509 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.75 Put | 4,350 | 238.7540 | 283.2219 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.76 Call | 10,000 | 785.6517 | 710.2118 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 13.94 Call | 788 | 678.2550 | 611.7445 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.00 Call | 1,750 | 644.9893 | 581.4592 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.10 Call | 9,370 | 592.3296 | 533.7251 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.20 Put | 800 | 439.8962 | 506.5261 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.21 Call | 10,000 | 538.3573 | 485.2581 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.31 Call | 43,156 | 493.0413 | 446.3171 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.50 Call | 1,300 | 419.9178 | 380.5315 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.59 Call | 1,204 | 389.0285 | 352.8358 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.70 Call | 2,000 | 354.2922 | 321.7502 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 14.75 Call | 29,370 | 339.5453 | 308.5674 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 15.03 Call | 250 | 267.8013 | 244.3718 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 15.25 Call | 4,350 | 222.8786 | 203.8823 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 15.27 Call | 38,000 | 219.2150 | 200.5821 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 15.60 Call | 1,400 | 167.4198 | 153.8745 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | ZAUS | 15.75 Call | 1,000 | 148.5224 | 135.6786 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|--------------------|----------|------------|------------------|-----------|-----------|--------|--------|------------------|-----------------------|---------------------|-----------------------------|
| Mar 2016 | ZAUS | 16.11 Call | 500 | 110.0632 | 100.8363 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 16.50 Call | 1,000 | 80.3452 | 73.8652 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 16.75 Call | 35,000 | 66.0894 | 60.8995 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAUS | 20.23 Call | 1,500 | 4.5580 | 3.4926 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 12.16 Put | 330 | 30.1284 | 35.8682 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 12.91 Put | 6,600 | 102.6254 | 115.1927 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.00 Put | 750 | 116.6253 | 131.9648 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.20 Put | 700 | 155.5185 | 178.9252 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.50 Call | 53,633 | 1268.5394 | 1180.9284 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.50 Put | 545 | 234.6394 | 268.2284 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.53 Put | 36,230 | 243.7684 | 278.4476 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.85 Put | 8,000 | 910.6862 | 995.7729 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.93 Call | 330 | 569.1244 | 534.9955 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 15.00 Call | 53,633 | 547.8456 | 515.3813 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.23 Call | 750 | 290.5989 | 275.9804 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.53 Call | 36,230 | 249.0228 | 237.3301 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.81 Call | 2,310 | 216.4479 | 207.0104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.93 Call | 700 | 204.0758 | 195.4823 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 17.06 Call | 545 | 191.6351 | 183.8811 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 18.17 Call | 6,600 | 128.0936 | 127.3990 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 13.24 Put | 405 | 215.9726 | 241.3325 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 17.50 Call | 405 | 333.3660 | 323.2648 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 17.70 Call | 10,000 | 312.3849 | 306.3461 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 11.80 Put | 250 | 14.1320 | 18.0836 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.50 Put | 150 | 323.9414 | 353.4442 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.75 Call | 150 | 335.1116 | 319.5948 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.81 Call | 250 | 328.0551 | 312.8396 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,728,332</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>20515816.00</u> | <u>0.00</u> |
| Total | | | 2,459,064 | | | | | 25,669.00 | 363,680,818.40 | 117885730.00 | 989853810926.10 |
| Future | | | | | | | | | | | |
| Dec 2015 | ZAZW | Future | 7,688 | 1.1818 | 1.1639 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | ZAZW | Future | 1 | 1.1339 | 1.1126 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>7,689</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>15711.00</u> | <u>111116291.00</u> |
| Total | | | 7,689 | | | | | 0.00 | 0.00 | 15711.00 | 111116291.00 |
| Grand Total | | | 3,707,015 | | | | | 85,203.00 | 756246623.80 | 158,862,087 | 1,391,614,591,999.70 |