



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-March-2016

| DATE          | CONTRACT |            | OPEN INT      | MTM      | PREV MTM | HIGH   | LOW    | DAILY VOLUME | CUMULATIVE VOLUME |                   |                         |
|---------------|----------|------------|---------------|----------|----------|--------|--------|--------------|-------------------|-------------------|-------------------------|
| <b>Future</b> |          |            |               |          |          |        |        |              |                   |                   |                         |
| Apr 2016      | DAEU     | Future     | 11            | 17.2864  | 17.3851  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Apr 2016      | DAEU     | Future     | 25            | 17.3284  | 17.4266  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Apr 2016      | DAEU     | Future     | 1             | 17.3377  | 17.4366  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| May 2016      | DAEU     | Future     | 74            | 17.4469  | 17.5453  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
|               |          |            | <u>111</u>    |          |          |        |        | <u>0.00</u>  | <u>0.00</u>       | <u>102 925.00</u> | <u>1 298 147 674.50</u> |
| <b>Total</b>  |          |            | <b>111</b>    |          |          |        |        | <b>0.00</b>  | <b>0.00</b>       | <b>392 525.00</b> | <b>1 298 147 674.50</b> |
| <b>Future</b> |          |            |               |          |          |        |        |              |                   |                   |                         |
| Apr 2016      | DAGB     | Future     | 121           | 22.0372  | 22.0092  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Apr 2016      | DAGB     | Future     | 157           | 22.0949  | 22.0667  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Apr 2017      | DAGB     | Future     | 73            | 23.7896  | 23.7599  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
|               |          |            | <u>351</u>    |          |          |        |        | <u>0.00</u>  | <u>0.00</u>       | <u>36 801.00</u>  | <u>569 654 502.60</u>   |
| <b>Option</b> |          |            |               |          |          |        |        |              |                   |                   |                         |
| Sep 2016      | DAGB     | 21.20 Put  | 12,264        | 580.0050 | 618.6742 | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Sep 2016      | DAGB     | 25.85 Call | 12,264        | 411.5854 | 430.4455 | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
|               |          |            | <u>24,528</u> |          |          |        |        | <u>0.00</u>  | <u>0.00</u>       | <u>156 081.00</u> | <u>0.00</u>             |
| <b>Total</b>  |          |            | <b>24,879</b> |          |          |        |        | <b>0.00</b>  | <b>0.00</b>       | <b>192 882.00</b> | <b>569 654 502.60</b>   |
| <b>Future</b> |          |            |               |          |          |        |        |              |                   |                   |                         |
| Mar 2016      | DAUS     | Future     | 0             | 15.4579  | 15.5290  | 0.0000 | 0.0000 | 390          | 6,028,581.00      |                   |                         |
| Mar 2016      | DAUS     | Future     | 485           | 15.3988  | 15.5316  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Apr 2016      | DAUS     | Future     | 20            | 15.4081  | 15.5421  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Apr 2016      | DAUS     | Future     | 90            | 15.4203  | 15.5535  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Apr 2016      | DAUS     | Future     | 100           | 15.4295  | 15.5628  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Apr 2016      | DAUS     | Future     | 2,397         | 15.4418  | 15.5751  | 0.0000 | 0.0000 | 59           | 917,774.50        |                   |                         |
| Apr 2016      | DAUS     | Future     | 700           | 15.4571  | 15.5906  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Apr 2016      | DAUS     | Future     | 267           | 15.4756  | 15.6091  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Apr 2016      | DAUS     | Future     | 107           | 15.4817  | 15.6153  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Apr 2016      | DAUS     | Future     | 1,100         | 15.4848  | 15.6184  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| May 2016      | DAUS     | Future     | 733           | 15.5003  | 15.6340  | 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            | Future | 550             | 15.5281    | 15.6619         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| May 2016    | DAUS            | Future | 100             | 15.5374    | 15.6713         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| May 2016    | DAUS            | Future | 100             | 15.5405    | 15.6744         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| May 2016    | DAUS            | Future | 4,700           | 15.5498    | 15.6837         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| May 2016    | DAUS            | Future | 1,361           | 15.5839    | 15.7179         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| Jun 2016    | DAUS            | Future | 264             | 15.6119    | 15.7460         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| Jul 2016    | DAUS            | Future | 2,110           | 15.7613    | 15.8960         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| Aug 2016    | DAUS            | Future | 105             | 15.8206    | 15.9555         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| Sep 2016    | DAUS            | Future | 259             | 15.9174    | 16.0526         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| Dec 2016    | DAUS            | Future | 251             | 16.2053    | 16.3432         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
|             |                 |        | <u>15,799</u>   |            |                 |             |            | <u>449.00</u>       | <u>6,946,355.50</u>      | <u>3 692 765.00</u> | <u>38 912 901 244.90</u> |

Option

|          |      |            |        |          |          |        |        |   |      |
|----------|------|------------|--------|----------|----------|--------|--------|---|------|
| Apr 2016 | DAUS | 15.51 Put  | 21,400 | 190.7179 | 172.0310 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.60 Call | 21,400 | 55.8937  | 154.4782 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.35 Call | 2,500  | 200.8457 | 326.8862 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.87 Call | 5,000  | 37.0881  | 106.8077 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.38 Call | 2,500  | 213.6861 | 333.7473 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.23 Call | 5,000  | 19.5370  | 57.3098  | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.50 Call | 5,000  | 233.2383 | 335.9426 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.10 Put  | 15,000 | 737.1642 | 660.8756 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.97 Put  | 17,896 | 7.6338   | 6.4179   | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.42 Call | 17,896 | 302.1215 | 410.0453 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 17.09 Call | 5,000  | 12.7879  | 29.7000  | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.81 Call | 10,000 | 45.9069  | 76.5340  | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 11.80 Put  | 250    | 0.0896   | 0.1624   | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.50 Put  | 150    | 2.8907   | 3.5111   | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.66 Call | 250    | 268.1596 | 356.2490 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.29 Call | 150    | 109.8744 | 162.5285 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.69 Call | 10,000 | 59.9348  | 95.5875  | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.28 Put  | 8,403  | 41.9659  | 41.3117  | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 15.51 Call | 8,403  | 424.6459 | 522.3840 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 11.80 Put  | 250    | 1.2427   | 1.5031   | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 13.50 Put  | 150    | 19.7356  | 21.2790  | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 16.13 Call | 250    | 309.4590 | 379.4649 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 16.70 Call | 150    | 185.1194 | 235.1687 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 12.20 Put  | 1,000  | 3.7421   | 3.7994   | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.45 Call | 1,000  | 619.1179 | 716.6006 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 14.60 Put  | 8,219  | 155.7614 | 145.0222 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.78 Call | 8,219  | 488.9584 | 572.2647 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.09 Call | 10,000 | 413.7987 | 486.2860 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.17 Put  | 7,900  | 382.8188 | 351.9501 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.64 Call | 7,900  | 318.5521 | 374.7777 | 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> |                     |                         |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|---------------------|-------------------------|
| Jun 2016      | DAUS            | 11.80 Put    | 250             | 4.1944     | 4.2329          | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Jun 2016      | DAUS            | 13.50 Put    | 150             | 40.7806    | 37.8084         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Jun 2016      | DAUS            | 16.62 Call   | 250             | 339.2781   | 396.4205        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Jun 2016      | DAUS            | 17.04 Call   | 150             | 257.5094   | 304.2804        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Jul 2016      | DAUS            | 16.60 Put    | 7,229           | 1300.4741  | 1227.3936       | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Jul 2016      | DAUS            | 18.19 Call   | 7,229           | 190.4402   | 222.8719        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Jul 2016      | DAUS            | 11.80 Put    | 250             | 6.6205     | 6.6531          | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Jul 2016      | DAUS            | 13.50 Put    | 150             | 56.7276    | 51.5463         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Jul 2016      | DAUS            | 17.13 Call   | 250             | 346.3560   | 395.9553        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Jul 2016      | DAUS            | 17.45 Call   | 150             | 290.9040   | 335.3593        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Aug 2016      | DAUS            | 12.70 Put    | 2,000           | 14.6603    | 13.1823         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Aug 2016      | DAUS            | 15.52 Call   | 2,000           | 923.0875   | 1014.9769       | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Aug 2016      | DAUS            | 15.84 Put    | 5,000           | 819.4323   | 768.4176        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Aug 2016      | DAUS            | 17.39 Call   | 5,000           | 370.8516   | 417.8308        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Aug 2016      | DAUS            | 11.80 Put    | 250             | 8.7029     | 8.8181          | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Aug 2016      | DAUS            | 13.50 Put    | 150             | 68.3380    | 60.2308         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Aug 2016      | DAUS            | 17.70 Call   | 250             | 345.7471   | 390.0432        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Aug 2016      | DAUS            | 17.93 Call   | 150             | 309.7965   | 350.4252        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Sep 2016      | DAUS            | 13.78 Put    | 48,990          | 112.4861   | 103.4855        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Sep 2016      | DAUS            | 17.30 Call   | 48,990          | 460.5120   | 511.7244        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Sep 2016      | DAUS            | 14.95 Put    | 1,000           | 422.7618   | 396.4869        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Sep 2016      | DAUS            | 18.71 Call   | 1,000           | 258.3782   | 290.9283        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Sep 2016      | DAUS            | 11.80 Put    | 250             | 12.4622    | 13.5713         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Sep 2016      | DAUS            | 13.50 Put    | 150             | 84.8587    | 79.4075         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Sep 2016      | DAUS            | 18.25 Call   | 250             | 356.6959   | 396.6017        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Sep 2016      | DAUS            | 18.41 Call   | 150             | 334.3207   | 372.1327        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Oct 2016      | DAUS            | 11.80 Put    | 250             | 16.5943    | 16.2888         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Oct 2016      | DAUS            | 13.50 Put    | 150             | 102.8724   | 94.5061         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Oct 2016      | DAUS            | 18.77 Call   | 250             | 360.5014   | 397.2311        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Oct 2016      | DAUS            | 18.85 Call   | 150             | 350.4097   | 386.2409        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Nov 2016      | DAUS            | 11.80 Put    | 250             | 19.6481    | 19.0971         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Nov 2016      | DAUS            | 13.50 Put    | 150             | 118.6377   | 109.8629        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
| Nov 2016      | DAUS            | 19.40 Call   | 400             | 365.9195   | 399.8415        | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
|               |                 |              | <u>334,474</u>  |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>7 223 961.00</u> | <u>0.00</u>             |
|               |                 | <b>Total</b> | <b>350,273</b>  |            |                 |             |            | <b>449.00</b>       | <b>6,946,355.50</b>      | 10 916 726.00       | 38 912 901 244.90       |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                     |                         |
| Jun 2016      | EUUS            | Future       | 4,694           | 1.1215     | 1.1183          | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                         |
|               |                 |              | <u>4,694</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>241 741.00</u>   | <u>2 741 567 812.00</u> |
|               |                 | <b>Total</b> | <b>4,694</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | 241 741.00          | 2 741 567 812.00        |

| DATE          | CONTRACT |              | OPEN INT       | MTM       | PREV MTM  | HIGH    | LOW     | DAILY VOLUME    | CUMULATIVE VOLUME         |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-----------------|---------------------------|
| Jun 2016      | ZAAD     | Future       | 6,951          | 11.7827   | 11.8074   | 11.7600 | 11.7600 | 10              | 117,600.00                |
| Sep 2016      | ZAAD     | Future       | 1,170          | 11.9624   | 11.9871   | 12.0079 | 12.0079 | 250             | 3,001,975.00              |
| Dec 2016      | ZAAD     | Future       | 330            | 12.1374   | 12.1631   | 0.0000  | 0.0000  | 0               | 0.00                      |
| Mar 2017      | ZAAD     | Future       | 3,996          | 12.3052   | 12.3310   | 0.0000  | 0.0000  | 0               | 0.00                      |
|               |          |              | <u>12,447</u>  |           |           |         |         | <u>260.00</u>   | <u>3,119,575.00</u>       |
|               |          | <b>Total</b> | <b>12,447</b>  |           |           |         |         | <b>260.00</b>   | <b>3,119,575.00</b>       |
|               |          |              |                |           |           |         |         |                 | <b>2 844 148.00</b>       |
|               |          |              |                |           |           |         |         |                 | <b>22 996 565 937.90</b>  |
| <b>Future</b> |          |              |                |           |           |         |         |                 |                           |
| Jun 2016      | ZACR     | Future       | 22,550         | 2.3910    | 2.4064    | 0.0000  | 0.0000  | 0               | 0.00                      |
|               |          |              | <u>22,550</u>  |           |           |         |         | <u>0.00</u>     | <u>0.00</u>               |
|               |          | <b>Total</b> | <b>22,550</b>  |           |           |         |         | <b>0.00</b>     | <b>0.00</b>               |
|               |          |              |                |           |           |         |         |                 | <b>86 204.00</b>          |
|               |          |              |                |           |           |         |         |                 | <b>1 952 214 746.00</b>   |
| <b>Future</b> |          |              |                |           |           |         |         |                 |                           |
| Jun 2016      | ZAEU     | Future       | 82,739         | 17.5234   | 17.6219   | 17.6800 | 17.6582 | 1,226           | 21,665,145.00             |
| Sep 2016      | ZAEU     | Future       | 6,028          | 17.9263   | 18.0262   | 0.0000  | 0.0000  | 0               | 0.00                      |
| Dec 2016      | ZAEU     | Future       | 11,367         | 18.3196   | 18.4237   | 0.0000  | 0.0000  | 0               | 0.00                      |
| Mar 2017      | ZAEU     | Future       | 2,100          | 18.6989   | 18.8057   | 0.0000  | 0.0000  | 0               | 0.00                      |
|               |          |              | <u>102,234</u> |           |           |         |         | <u>1,226.00</u> | <u>21,665,145.00</u>      |
|               |          |              |                |           |           |         |         |                 | <b>8 285 489.00</b>       |
|               |          |              |                |           |           |         |         |                 | <b>110 098 946 714.10</b> |
| <b>Option</b> |          |              |                |           |           |         |         |                 |                           |
| Jun 2016      | ZAEU     | 14.20 Put    | 6,000          | 14.8139   | 15.0293   | 0.0000  | 0.0000  | 0               | 0.00                      |
| Jun 2016      | ZAEU     | 15.96 Call   | 6,000          | 1685.2280 | 1790.2419 | 0.0000  | 0.0000  | 0               | 0.00                      |
| Jun 2016      | ZAEU     | 16.63 Put    | 7,000          | 277.5699  | 281.6653  | 0.0000  | 0.0000  | 0               | 0.00                      |
| Jun 2016      | ZAEU     | 17.00 Put    | 564            | 414.3781  | 413.1648  | 0.0000  | 0.0000  | 0               | 0.00                      |
| Jun 2016      | ZAEU     | 17.79 Put    | 3,500          | 826.5028  | 808.3700  | 0.0000  | 0.0000  | 0               | 0.00                      |
| Jun 2016      | ZAEU     | 19.85 Call   | 3,500          | 133.9505  | 168.8315  | 0.0000  | 0.0000  | 0               | 0.00                      |
| Dec 2016      | ZAEU     | 16.40 Put    | 2,912          | 454.3096  | 447.7611  | 0.0000  | 0.0000  | 0               | 0.00                      |
| Dec 2016      | ZAEU     | 16.90 Put    | 2,961          | 619.4802  | 607.9725  | 0.0000  | 0.0000  | 0               | 0.00                      |
| Dec 2016      | ZAEU     | 20.80 Call   | 2,912          | 621.2942  | 673.4870  | 0.0000  | 0.0000  | 0               | 0.00                      |
| Dec 2016      | ZAEU     | 21.90 Call   | 2,961          | 459.8587  | 502.6624  | 0.0000  | 0.0000  | 0               | 0.00                      |
|               |          |              | <u>38,310</u>  |           |           |         |         | <u>0.00</u>     | <u>0.00</u>               |
|               |          | <b>Total</b> | <b>140,544</b> |           |           |         |         | <b>1,226.00</b> | <b>21,665,145.00</b>      |
|               |          |              |                |           |           |         |         |                 | <b>12 952 880.00</b>      |
|               |          |              |                |           |           |         |         |                 | <b>110 098 946 714.10</b> |
| <b>Future</b> |          |              |                |           |           |         |         |                 |                           |
| Jun 2016      | ZAFR     | Future       | 4,723          | 16.0751   | 16.1859   | 16.1820 | 16.1820 | 1,638           | 26,522,496.00             |
|               |          |              | <u>4,723</u>   |           |           |         |         | <u>1,638.00</u> | <u>26,522,496.00</u>      |
|               |          | <b>Total</b> | <b>4,723</b>   |           |           |         |         | <b>1,638.00</b> | <b>26,522,496.00</b>      |
|               |          |              |                |           |           |         |         |                 | <b>516 337.00</b>         |
|               |          |              |                |           |           |         |         |                 | <b>5 157 178 485.60</b>   |
| <b>Future</b> |          |              |                |           |           |         |         |                 |                           |
| Jun 2016      | ZAGB     | Future       | 57,352         | 22.3017   | 22.2720   | 22.4929 | 22.3400 | 1,306           | 29,346,219.30             |
| Sep 2016      | ZAGB     | Future       | 1,417          | 22.7534   | 22.7221   | 0.0000  | 0.0000  | 0               | 0.00                      |
|               |          |              | <u>58,769</u>  |           |           |         |         | <u>1,306.00</u> | <u>29,346,219.30</u>      |
|               |          |              |                |           |           |         |         |                 | <b>5 623 413.00</b>       |
|               |          |              |                |           |           |         |         |                 | <b>88 661 617 665.50</b>  |

| <u>DATE</u>   | <u>CONTRACT</u> |            | <u>OPEN INT</u> | <u>MTM</u>    | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> |                             |
|---------------|-----------------|------------|-----------------|---------------|-----------------|-------------|------------|---------------------|--------------------------|-----------------------------|
| <b>Option</b> |                 |            |                 |               |                 |             |            |                     |                          |                             |
| Jun 2016      | ZAGB            | 24.30 Call | 1,300           | 254.8406      | 278.1020        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2016      | ZAGB            | 26.50 Call | 2,600           | 53.3078       | 67.2573         | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2016      | ZAGB            | 18.41 Put  | 783             | 152.9637      | 165.2744        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2016      | ZAGB            | 23.01 Put  | 783             | 1557.1496     | 1603.2847       | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2016      | ZAGB            | 26.94 Call | 783             | 649.7386      | 667.1755        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
|               |                 |            | <u>6,249</u>    |               |                 |             |            | <i>0.00</i>         | <i>0.00</i>              | <i>1 623 745.00</i>         |
|               |                 |            | <b>Total</b>    | <b>65,018</b> |                 |             |            | <b>1,306.00</b>     | <b>29,346,219.30</b>     | <b>7 247 158.00</b>         |
|               |                 |            |                 |               |                 |             |            |                     |                          | <b>88 661 617 665.50</b>    |
| <b>Future</b> |                 |            |                 |               |                 |             |            |                     |                          |                             |
| Jun 2016      | ZAJY            | Future     | 5,827           | 0.1381        | 0.1403          | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Sep 2016      | ZAJY            | Future     | 1,148           | 0.1413        | 0.1436          | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2016      | ZAJY            | Future     | 6,341           | 0.1444        | 0.1468          | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
|               |                 |            | <u>13,316</u>   |               |                 |             |            | <i>0.00</i>         | <i>0.00</i>              | <i>727 936.00</i>           |
|               |                 |            | <b>Total</b>    | <b>13,316</b> |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>727 936.00</b>           |
|               |                 |            |                 |               |                 |             |            |                     |                          | <b>7 611 066 848.00</b>     |
| <b>Future</b> |                 |            |                 |               |                 |             |            |                     |                          |                             |
| Jun 2016      | ZAKS            | Future     | 1,266           | 0.1517        | 0.1532          | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
|               |                 |            | <u>1,266</u>    |               |                 |             |            | <i>0.00</i>         | <i>0.00</i>              | <i>17 917.00</i>            |
|               |                 |            | <b>Total</b>    | <b>1,266</b>  |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>17 917.00</b>            |
|               |                 |            |                 |               |                 |             |            |                     |                          | <b>245 097 110.00</b>       |
| <b>Future</b> |                 |            |                 |               |                 |             |            |                     |                          |                             |
| Jun 2016      | ZANN            | Future     | 11,085          | 0.0714        | 0.0728          | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
|               |                 |            | <u>11,085</u>   |               |                 |             |            | <i>0.00</i>         | <i>0.00</i>              | <i>1 020 697.00</i>         |
|               |                 |            | <b>Total</b>    | <b>11,085</b> |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>1 020 697.00</b>         |
|               |                 |            |                 |               |                 |             |            |                     |                          | <b>5 840 828 390.00</b>     |
| <b>Future</b> |                 |            |                 |               |                 |             |            |                     |                          |                             |
| Jun 2016      | ZAUM            | Future     | 990             | 15.6243       | 15.7584         | 15.7730     | 15.6530    | 6                   | 9,451,800.00             |                             |
| Sep 2016      | ZAUM            | Future     | 154             | 15.9299       | 16.0652         | 16.0863     | 16.0863    | 5                   | 8,043,150.00             |                             |
| Dec 2016      | ZAUM            | Future     | 6               | 16.2214       | 16.3595         | 16.3822     | 16.3822    | 5                   | 8,191,100.00             |                             |
|               |                 |            | <u>1,150</u>    |               |                 |             |            | <i>16.00</i>        | <i>25,686,050.00</i>     | <i>120 664.00</i>           |
|               |                 |            | <b>Total</b>    | <b>1,150</b>  |                 |             |            | <b>16.00</b>        | <b>25,686,050.00</b>     | <b>125 187.00</b>           |
|               |                 |            |                 |               |                 |             |            |                     |                          | <b>132 138 012 870.00</b>   |
| <b>Future</b> |                 |            |                 |               |                 |             |            |                     |                          |                             |
| Jun 2016      | ZAUS            | Future     | 712,510         | 15.6243       | 15.7584         | 15.7871     | 15.6300    | 16,879              | 265,142,846.90           |                             |
| Sep 2016      | ZAUS            | Future     | 162,486         | 15.9299       | 16.0652         | 16.0530     | 16.0200    | 128                 | 2,053,588.00             |                             |
| Dec 2016      | ZAUS            | Future     | 43,929          | 16.2214       | 16.3595         | 0.0000      | 0.0000     | 2,000               | 32,725,000.00            |                             |
| Mar 2017      | ZAUS            | Future     | 3,786           | 16.4959       | 16.6358         | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
|               |                 |            | <u>922,711</u>  |               |                 |             |            | <i>19,007.00</i>    | <i>299,921,434.90</i>    | <i>108 037 888.00</i>       |
|               |                 |            |                 |               |                 |             |            |                     |                          | <b>1 157 226 094 526.20</b> |
| <b>Option</b> |                 |            |                 |               |                 |             |            |                     |                          |                             |
| Jun 2016      | ZAUS            | 12.16 Put  | 330             | 4.2529        | 4.3999          | 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> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Jun 2016    | ZAUS            | 12.91 Put  | 6,600           | 12.4572    | 11.7018         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.00 Put  | 750             | 14.3559    | 13.5926         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.20 Put  | 700             | 19.5728    | 18.8213         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.50 Call | 53,633          | 2155.0375  | 2288.4897       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.50 Put  | 545             | 30.7375    | 30.0897         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.53 Put  | 36,230          | 32.1279    | 31.4961         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.00 Put  | 2,000           | 62.8463    | 62.5455         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.20 Put  | 5,150           | 87.8255    | 82.3539         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.25 Put  | 3,000           | 95.6081    | 89.5369         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.50 Put  | 17,500          | 142.5312   | 132.8207        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.75 Put  | 47,500          | 204.3147   | 189.7853        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.80 Put  | 26,500          | 218.6195   | 202.9758        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.85 Put  | 8,000           | 234.6695   | 216.7940        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.93 Call | 330             | 956.1878   | 1068.6330       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.96 Put  | 5,250           | 272.5845   | 249.6837        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.97 Put  | 35,000          | 276.2106   | 253.0400        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.00 Call | 53,633          | 911.5690   | 1021.6800       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.00 Put  | 16,340          | 287.2690   | 263.2800        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.25 Put  | 1,900           | 389.9286   | 358.6739        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.90 Call | 900             | 471.1023   | 550.0520        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.93 Put  | 750             | 766.2819   | 710.0917        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.00 Call | 2,650           | 436.8762   | 512.3755        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.00 Put  | 44,505          | 812.5762   | 753.9755        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.10 Call | 3,000           | 404.9969   | 477.0997        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.23 Call | 750             | 366.8579   | 434.6490        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.26 Put  | 15,300          | 994.2605   | 926.9742        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.34 Call | 5,000           | 337.3224   | 401.5673        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.50 Put  | 300             | 1174.4263  | 1099.3722       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.53 Call | 36,230          | 292.0251   | 350.1005        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.65 Put  | 14              | 1292.4176  | 1212.8491       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.93 Call | 700             | 216.0886   | 263.0910        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.95 Call | 8,000           | 212.8792   | 259.3790        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 17.00 Call | 1,300           | 205.0772   | 250.3334        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 17.00 Put  | 201             | 1580.7772  | 1491.9334       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 17.05 Call | 750             | 197.5753   | 241.6205        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 17.06 Call | 550             | 196.1110   | 239.9157        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 17.09 Call | 10,000          | 191.7852   | 234.8792        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.00 Call | 14              | 96.3161    | 122.7253        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.07 Call | 17,500          | 91.4536    | 116.8129        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.15 Call | 5,250           | 86.2231    | 110.4305        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.17 Call | 6,600           | 84.9672    | 108.8952        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.60 Call | 25,000          | 62.3053    | 80.9491         | 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> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Jun 2016    | ZAUS            | 19.00 Call | 2,700           | 49.4540    | 63.0240         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 13.24 Put  | 405             | 51.1396    | 47.4184         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 13.70 Put  | 2,800           | 106.9054   | 98.8433         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 14.50 Put  | 73,000          | 285.0469   | 266.4412        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 14.70 Put  | 2,800           | 344.8579   | 322.7009        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 16.27 Call | 21,500          | 780.3499   | 854.9309        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 16.51 Call | 15,000          | 700.7206   | 769.8540        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 16.66 Call | 5,000           | 655.2742   | 721.1266        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 17.50 Call | 405             | 456.8794   | 505.7582        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 17.70 Call | 10,000          | 419.0599   | 465.6286        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 19.55 Call | 17,500          | 204.1361   | 227.4237        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 11.80 Put  | 250             | 20.4787    | 19.9651         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.22 Put  | 725             | 85.8758    | 77.9971         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.35 Put  | 6,600           | 103.3849   | 94.1813         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.50 Put  | 150             | 126.5626   | 115.6794        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.70 Put  | 4,000           | 162.7489   | 149.3831        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.50 Put  | 8,000           | 368.3892   | 346.7932        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.63 Put  | 5,700           | 407.8018   | 384.2534        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.70 Put  | 4,000           | 430.1100   | 405.4725        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.80 Put  | 40,000          | 463.3046   | 437.0767        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.91 Put  | 100             | 501.6365   | 473.6134        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.98 Put  | 1,700           | 527.0270   | 497.8329        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.00 Put  | 27,368          | 534.4255   | 504.8941        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.20 Put  | 6,985           | 613.7558   | 578.9113        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.21 Put  | 3,500           | 618.1758   | 582.7739        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.40 Call | 86,321          | 1526.8132  | 1624.3350       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.50 Put  | 69,895          | 753.7860   | 711.2238        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.57 Put  | 1,400           | 788.6313   | 744.6838        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.80 Put  | 10,000          | 908.7446   | 860.2307        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.00 Put  | 32,800          | 1019.9449  | 967.4879        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.20 Put  | 500             | 1137.1409  | 1080.8009       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.47 Put  | 1,365           | 1303.9713  | 1242.7184       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.53 Put  | 725             | 1342.3831  | 1280.0128       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.69 Put  | 6,600           | 1447.0789  | 1381.7815       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.83 Call | 4,000           | 933.2144   | 1002.9929       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.91 Call | 20,000          | 908.6275   | 976.8407        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.96 Call | 5,000           | 893.6317   | 960.9568        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 17.69 Call | 3,500           | 704.1967   | 759.7997        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.06 Call | 1,400           | 626.0041   | 676.6522        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.45 Call | 1,700           | 554.8210   | 600.7428        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.89 Call | 17,000          | 486.3529   | 527.5122        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.98 Call | 10,000          | 473.7175   | 513.9708        | 0.0000      | 0.0000     | 0                   | 0.00                     |

| <u>DATE</u> | <u>CONTRACT</u>    |            | <u>OPEN INT</u>  | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> |                       |                             |
|-------------|--------------------|------------|------------------|------------|-----------------|-------------|------------|---------------------|--------------------------|-----------------------|-----------------------------|
| Dec 2016    | ZAUS               | 19.00 Call | 2,310            | 470.9652   | 511.0269        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 19.15 Call | 83,003           | 450.9996   | 489.6120        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 19.25 Call | 10,303           | 440.9055   | 475.9871        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 19.70 Call | 1,365            | 400.2404   | 431.9946        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 19.75 Call | 150              | 396.1599   | 427.5762        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 19.81 Call | 250              | 391.3702   | 422.3845        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 19.95 Call | 725              | 380.6248   | 410.7421        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 20.08 Call | 600              | 371.1636   | 400.4897        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 20.16 Call | 6,600            | 365.5759   | 394.4297        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 20.30 Call | 10,000           | 356.2089   | 384.2668        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 20.36 Call | 368              | 352.3488   | 380.0771        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 20.90 Call | 32,200           | 311.4262   | 342.8711        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 21.00 Call | 500              | 299.9777   | 330.5738        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 21.24 Call | 5,700            | 274.0554   | 302.6846        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2016    | ZAUS               | 21.30 Call | 69,895           | 267.9044   | 296.0573        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2017    | ZAUS               | 15.23 Put  | 90               | 681.4555   | 645.2770        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2017    | ZAUS               | 15.36 Put  | 7,160            | 736.8678   | 698.6973        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2017    | ZAUS               | 15.70 Put  | 6,370            | 893.2168   | 849.7827        | 0.0000      | 0.0000     | 3,390               | 0.00                     |                       |                             |
| Mar 2017    | ZAUS               | 15.74 Put  | 3,200            | 914.0159   | 868.6203        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2017    | ZAUS               | 16.75 Put  | 1,800            | 1508.8114  | 1445.5315       | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2017    | ZAUS               | 18.43 Call | 90               | 799.4662   | 852.5005        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2017    | ZAUS               | 18.44 Call | 7,160            | 797.4314   | 850.3535        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2017    | ZAUS               | 19.00 Call | 6,370            | 693.8879   | 740.5959        | 0.0000      | 0.0000     | 1,695               | 0.00                     |                       |                             |
| Mar 2017    | ZAUS               | 19.38 Call | 3,200            | 633.7750   | 676.7162        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2017    | ZAUS               | 21.42 Call | 1,800            | 446.0104   | 470.1533        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
|             |                    |            | <u>1,299,758</u> |            |                 |             |            | <u>5,085.00</u>     | <u>0.00</u>              | <u>23 495 041.00</u>  | <u>0.00</u>                 |
|             | <b>Total</b>       |            | <b>2,222,469</b> |            |                 |             |            | <b>24,092.00</b>    | <b>299,921,434.90</b>    | <b>131 532 929.00</b> | <b>1 157 226 094 526.20</b> |
|             | <b>Grand Total</b> |            | <b>2,874,525</b> |            |                 |             |            | <b>28,987.00</b>    | <b>413 207 275.70</b>    | <b>175,720,367</b>    | <b>1,606,942,886,446.60</b> |