



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-March-2016

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|--------------|------------|---------------|----------|----------|--------|--------|--------------|--------------|-------------------|-------------------------|
| Future | | | | | | | | | | | |
| Mar 2016 | DAEU | Future | 293 | 17.3945 | 17.8946 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2016 | DAEU | Future | 11 | 17.4692 | 17.9876 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2016 | DAEU | Future | 25 | 17.5173 | 18.0380 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2016 | DAEU | Future | 1 | 17.5251 | 18.0462 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAEU | Future | 74 | 17.6307 | 18.1578 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>404</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>102 632.00</i> | <i>1 293 108 455.40</i> |
| | Total | | 404 | | | | | 0.00 | 0.00 | 392 232.00 | 1 293 108 455.40 |
| Future | | | | | | | | | | | |
| Apr 2016 | DAGB | Future | 121 | 22.3264 | 22.8834 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2016 | DAGB | Future | 157 | 22.3868 | 22.9445 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>278</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>36 704.00</i> | <i>567 371 068.20</i> |
| Option | | | | | | | | | | | |
| Sep 2016 | DAGB | 21.20 Put | 12,264 | 506.7904 | 528.4399 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAGB | 25.85 Call | 12,264 | 479.7971 | 751.0295 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>24,528</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>156 081.00</i> | <i>0.00</i> |
| | Total | | 24,806 | | | | | 0.00 | 0.00 | 192 785.00 | 567 371 068.20 |
| Future | | | | | | | | | | | |
| Mar 2016 | DAUS | Future | 140 | 15.3761 | 16.1897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2016 | DAUS | Future | 485 | 15.3805 | 16.1958 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2016 | DAUS | Future | 120 | 15.3938 | 16.2094 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2016 | DAUS | Future | 100 | 15.4170 | 16.2332 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2016 | DAUS | Future | 2,967 | 15.4303 | 16.2469 | 0.0000 | 0.0000 | 357 | 5,557,954.50 | | |
| Apr 2016 | DAUS | Future | 700 | 15.4469 | 16.2635 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2016 | DAUS | Future | 180 | 15.4655 | 16.2829 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2016 | DAUS | Future | 106 | 15.4715 | 16.2893 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2016 | DAUS | Future | 1,100 | 15.4745 | 16.2925 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | Future | 370 | 15.4895 | 16.3087 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | Future | 550 | 15.5164 | 16.3377 | 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 | 100 | 15.5254 | 16.3473 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | Future | 100 | 15.5284 | 16.3506 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | Future | 4,700 | 15.5373 | 16.3603 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2016 | DAUS | Future | 1,338 | 15.5704 | 16.3960 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | Future | 264 | 15.5974 | 16.4252 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | Future | 105 | 15.8014 | 16.6401 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | Future | 259 | 15.8961 | 16.7392 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 251 | 16.1794 | 17.0400 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>13,935</u> | | | | | <u>357.00</u> | <u>5,557,954.50</u> | <u>3 664 351.00</u> | <u>38 476 436 090.20</u> |

Option

| | | | | | | | | | |
|----------|------|------------|--------|----------|-----------|--------|--------|--------|------|
| Mar 2016 | DAUS | 15.25 Call | 4,000 | 155.3148 | 920.4426 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.69 Call | 2,500 | 12.2056 | 511.0755 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.47 Call | 2,500 | 111.5035 | 724.7196 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.83 Call | 5,000 | 32.5174 | 425.6032 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.67 Put | 19,744 | 0.0523 | 0.2120 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 14.97 Call | 19,744 | 434.9950 | 1209.8252 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.51 Call | 5,000 | 108.4808 | 691.0341 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 11.80 Put | 250 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 13.50 Put | 150 | 0.4154 | 0.2947 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.25 Call | 250 | 290.9592 | 959.7071 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2016 | DAUS | 15.96 Call | 150 | 60.9545 | 396.2715 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.51 Put | 21,400 | 331.3062 | 60.1307 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.60 Call | 21,400 | 173.1896 | 677.2745 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.87 Call | 5,000 | 127.8723 | 514.3227 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.38 Call | 2,500 | 312.9661 | 0.0000 | 0.0000 | 0.0000 | 5,000 | 0.00 |
| Apr 2016 | DAUS | 16.23 Call | 5,000 | 76.8598 | 334.7384 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.10 Put | 15,000 | 814.7295 | 314.6195 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.97 Put | 17,896 | 10.1426 | 3.8187 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.42 Call | 17,896 | 378.6095 | 931.3442 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 17.09 Call | 5,000 | 39.5951 | 151.4451 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.81 Call | 10,000 | 84.7439 | 253.8135 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 11.80 Put | 250 | 0.4183 | 0.1349 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.50 Put | 150 | 8.1963 | 4.1272 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.66 Call | 250 | 336.5477 | 804.5367 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.29 Call | 150 | 164.9824 | 443.4836 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.69 Call | 10,000 | 102.6223 | 295.2912 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.28 Put | 8,403 | 69.1024 | 22.1252 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 15.51 Call | 8,403 | 480.9684 | 991.9450 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 15.70 Call | 0 | 456.6959 | 915.4634 | 0.0000 | 0.0000 | 10,000 | 0.00 |
| May 2016 | DAUS | 15.36 Call | 0 | 627.1918 | 1177.5793 | 0.0000 | 0.0000 | 5,000 | 0.00 |
| May 2016 | DAUS | 11.80 Put | 250 | 2.2303 | 1.5446 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 13.50 Put | 150 | 28.8762 | 12.8187 | 0.0000 | 0.0000 | 0 | 0.00 |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| May 2016 | DAUS | 16.13 Call | 250 | 358.2135 | 714.6291 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 16.70 Call | 150 | 228.1555 | 469.5628 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 12.20 Put | 1,000 | 4.6349 | 3.5328 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.45 Call | 1,000 | 659.5420 | 1188.3686 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 14.60 Put | 8,219 | 190.1138 | 71.0690 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.78 Call | 8,219 | 531.2964 | 980.5601 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.09 Call | 10,000 | 784.4206 | 747.7449 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.17 Put | 7,900 | 424.5711 | 187.6808 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.64 Call | 7,900 | 352.5104 | 638.7491 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 11.80 Put | 250 | 4.7847 | 3.9588 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 13.50 Put | 150 | 48.0162 | 20.0440 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.62 Call | 250 | 371.8564 | 664.9050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 17.04 Call | 150 | 287.2407 | 517.3806 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 16.60 Put | 7,229 | 1345.5731 | 829.2998 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 18.19 Call | 7,229 | 211.1355 | 360.3027 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 11.80 Put | 250 | 7.0013 | 6.3194 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 13.50 Put | 150 | 62.3122 | 23.9508 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 17.13 Call | 250 | 371.9497 | 617.6876 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 17.45 Call | 150 | 315.5963 | 524.2554 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 12.70 Put | 2,000 | 14.6857 | 12.1540 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.52 Call | 2,000 | 942.3303 | 1463.5323 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.84 Put | 5,000 | 859.4880 | 479.8037 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.39 Call | 5,000 | 393.5998 | 625.1596 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 11.80 Put | 250 | 10.0070 | 8.4822 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 13.50 Put | 150 | 78.3859 | 26.8644 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.70 Call | 250 | 366.5326 | 576.8654 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.93 Call | 150 | 329.8036 | 522.1954 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 13.78 Put | 48,990 | 128.5196 | 44.2983 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 17.30 Call | 48,990 | 480.7996 | 739.3245 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 14.95 Put | 1,000 | 451.2973 | 230.2881 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.71 Call | 1,000 | 274.8862 | 428.3865 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 11.80 Put | 250 | 14.8236 | 11.7282 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 13.50 Put | 150 | 99.3087 | 28.9681 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.25 Call | 250 | 373.7601 | 567.8736 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.41 Call | 150 | 350.8998 | 534.9514 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 11.80 Put | 250 | 17.6326 | 13.6472 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 13.50 Put | 150 | 114.9979 | 41.1035 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 18.77 Call | 250 | 375.6221 | 556.6102 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 18.85 Call | 150 | 365.4087 | 541.4491 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2016 | DAUS | 11.80 Put | 250 | 20.5257 | 14.0484 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2016 | DAUS | 13.50 Put | 150 | 130.5350 | 55.0614 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2016 | DAUS | 19.40 Call | 400 | 379.0029 | 544.7247 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|---------------|--------------|----------------|-----------|-----------|---------|---------|------------------|----------------------|---------------|--------------------|
| | | | 386,262 | | | | | 20,000.00 | 0.00 | 7 208 961.00 | 0.00 |
| | | Total | 400,197 | | | | | 20,357.00 | 5,557,954.50 | 10 873 312.00 | 38 476 436 090.20 |
| Future | | | | | | | | | | | |
| | Jun 2016 EUUS | Future | 1,584 | 1.1343 | 1.1094 | 1.1283 | 1.1283 | 1,719 | 19,367,954.00 | | |
| | | | 1,584 | | | | | 1,719.00 | 19,367,954.00 | 238 631.00 | 2 706 331 512.00 |
| | | Total | 1,584 | | | | | 1,719.00 | 19,367,954.00 | 238 631.00 | 2 706 331 512.00 |
| Future | | | | | | | | | | | |
| | Jun 2016 ZAAD | Future | 10,153 | 11.8624 | 12.1642 | 12.1390 | 11.8255 | 1,633 | 19,693,423.10 | | |
| | Sep 2016 ZAAD | Future | 555 | 12.0395 | 12.3456 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 ZAAD | Future | 130 | 12.2131 | 12.5267 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 ZAAD | Future | 4,156 | 12.3802 | 12.7015 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 14,994 | | | | | 1,633.00 | 19,693,423.10 | 2 805 933.00 | 22 927 573 903.00 |
| | | Total | 14,994 | | | | | 1,633.00 | 19,693,423.10 | 2 838 310.00 | 22 927 573 903.00 |
| Future | | | | | | | | | | | |
| | Jun 2016 ZACR | Future | 22,550 | 2.4044 | 2.5053 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 22,550 | | | | | 0.00 | 0.00 | 86 204.00 | 1 952 214 746.00 |
| | | Total | 22,550 | | | | | 0.00 | 0.00 | 86 204.00 | 1 952 214 746.00 |
| Future | | | | | | | | | | | |
| | Jun 2016 ZAEU | Future | 84,598 | 17.7054 | 18.2373 | 17.9300 | 17.8914 | 521 | 9,330,348.00 | | |
| | Sep 2016 ZAEU | Future | 6,028 | 18.1050 | 18.6525 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 ZAEU | Future | 11,367 | 18.4975 | 19.0641 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 ZAEU | Future | 500 | 18.8767 | 19.4635 | 18.8985 | 18.8985 | 750 | 14,184,625.00 | | |
| | | | 102,493 | | | | | 1,271.00 | 23,514,973.00 | 8 276 482.00 | 109 938 044 758.70 |
| Option | | | | | | | | | | | |
| | Jun 2016 ZAEU | 14.20 Put | 6,000 | 14.2382 | 11.7140 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 ZAEU | 15.96 Call | 6,000 | 1868.1336 | 2360.1981 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 ZAEU | 16.63 Put | 7,000 | 270.9238 | 172.6940 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 ZAEU | 17.00 Put | 564 | 396.7291 | 258.4224 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 ZAEU | 17.79 Put | 3,500 | 781.8682 | 543.6786 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 ZAEU | 19.85 Call | 3,500 | 197.9732 | 302.9321 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 ZAEU | 16.40 Put | 2,912 | 436.4178 | 337.0045 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 ZAEU | 16.90 Put | 2,961 | 591.3956 | 457.0991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 ZAEU | 20.80 Call | 2,912 | 702.9070 | 872.1540 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 ZAEU | 21.90 Call | 2,961 | 526.3684 | 655.2242 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 38,310 | | | | | 0.00 | 0.00 | 4 667 391.00 | 0.00 |
| | | Total | 140,803 | | | | | 1,271.00 | 23,514,973.00 | 12 943 873.00 | 109 938 044 758.70 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|------|--------------|---------------|-----------|-----------|---------|--------------|-------------------|----------------------|---------------------|
| Future | | | | | | | | | | | |
| | Jun 2016 | ZAFR | Future | 6,592 | 16.2276 | 16.6446 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>6,592</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>513 022.00</u> |
| | | | Total | 6,592 | | | | | 0.00 | 0.00 | 513 022.00 |
| Future | | | | | | | | | | | |
| | Jun 2016 | ZAGB | Future | 56,136 | 22.5885 | 23.1579 | 22.7899 | 22.5263 | 1,120 | 25,321,258.50 | |
| | Sep 2016 | ZAGB | Future | 1,417 | 23.0365 | 23.6202 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>57,553</u> | | | | | <u>1,120.00</u> | <u>25,321,258.50</u> | <u>5 615 965.00</u> |
| | | | Total | | | | | | 1,120.00 | 25,321,258.50 | 5 615 965.00 |
| Option | | | | | | | | | | | |
| | Jun 2016 | ZAGB | 24.30 Call | 1,300 | 337.7427 | 632.1318 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2016 | ZAGB | 26.50 Call | 2,600 | 84.7167 | 218.5742 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2016 | ZAGB | 18.41 Put | 783 | 141.1778 | 151.1631 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2016 | ZAGB | 23.01 Put | 783 | 1430.5319 | 1253.7847 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2016 | ZAGB | 26.94 Call | 783 | 725.1787 | 932.8950 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>6,249</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1 623 745.00</u> |
| | | | Total | 63,802 | | | | | 1,120.00 | 25,321,258.50 | 7 239 710.00 |
| Future | | | | | | | | | | | |
| | Jun 2016 | ZAJY | Future | 5,827 | 0.1405 | 0.1449 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Sep 2016 | ZAJY | Future | 1,148 | 0.1437 | 0.1482 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2016 | ZAJY | Future | 4,521 | 0.1468 | 0.1515 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>11,496</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>725 966.00</u> |
| | | | Total | 11,496 | | | | | 0.00 | 0.00 | 725 966.00 |
| Future | | | | | | | | | | | |
| | Jun 2016 | ZAKS | Future | 1,266 | 0.1509 | 0.1592 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>1,266</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>17 917.00</u> |
| | | | Total | 1,266 | | | | | 0.00 | 0.00 | 17 917.00 |
| Future | | | | | | | | | | | |
| | Jun 2016 | ZANN | Future | 5,575 | 0.0699 | 0.0736 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>5,575</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1 015 187.00</u> |
| | | | Total | 5,575 | | | | | 0.00 | 0.00 | 1 015 187.00 |
| Future | | | | | | | | | | | |
| | Jun 2016 | ZAUM | Future | 973 | 15.6094 | 16.4382 | 15.9311 | 15.5739 | 30 | 47,219,770.00 | |
| | Sep 2016 | ZAUM | Future | 134 | 15.9083 | 16.7520 | 16.1536 | 15.8461 | 17 | 27,171,920.00 | |
| | Dec 2016 | ZAUM | Future | 15 | 16.1952 | 17.0567 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>1,122</u> | | | | | <u>47.00</u> | <u>74,391,690.00</u> | <u>120 422.00</u> |
| | | | Total | 1,122 | | | | | 47.00 | 74,391,690.00 | 124 945.00 |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> | | |
|---------------|-----------------|------------|------------------|------------|-----------------|-------------|------------|---------------------|--------------------------|-----------------------|-----------------------------|
| Future | | | | | | | | | | | |
| Jun 2016 | ZAUS | Future | 878,593 | 15.6094 | 16.4382 | 16.0069 | 15.5190 | 111,900 | 1,785,522,487.20 | | |
| Sep 2016 | ZAUS | Future | 162,283 | 15.9083 | 16.7520 | 16.1520 | 15.8790 | 3,987 | 64,682,006.50 | | |
| Dec 2016 | ZAUS | Future | 40,284 | 16.1952 | 17.0567 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | Future | 2,826 | 16.4670 | 17.3448 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,083,986</u> | | | | | <u>115,887.00</u> | <u>1,850,204,493.70</u> | <u>107 660 911.00</u> | <u>1 151 346 393 501.10</u> |
| Option | | | | | | | | | | | |
| Jun 2016 | ZAUS | 12.16 Put | 330 | 5.0875 | 3.9557 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 12.91 Put | 6,600 | 14.8606 | 7.6387 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.00 Put | 750 | 17.3691 | 8.2737 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.20 Put | 700 | 24.3264 | 10.2553 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.50 Call | 53,633 | 2148.7317 | 2954.6568 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.50 Put | 545 | 39.3317 | 16.4568 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 13.53 Put | 36,230 | 41.2004 | 17.2325 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.00 Put | 2,000 | 82.1336 | 0.0000 | 0.0000 | 0.0000 | 2,000 | 0.00 | | |
| Jun 2016 | ZAUS | 14.20 Put | 5,150 | 111.9583 | 45.5825 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.25 Put | 3,000 | 120.9166 | 48.8053 | 0.0000 | 0.0000 | 6,000 | 0.00 | | |
| Jun 2016 | ZAUS | 14.50 Put | 17,500 | 173.7863 | 68.0790 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.75 Put | 47,500 | 241.3334 | 93.5958 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.85 Put | 8,000 | 274.0500 | 107.2986 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.93 Call | 330 | 982.6270 | 1628.7901 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.96 Put | 5,250 | 314.6377 | 125.8800 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 14.97 Put | 35,000 | 318.5001 | 127.6798 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 15.00 Call | 53,633 | 939.6530 | 1571.3959 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 15.00 Put | 16,340 | 330.2530 | 133.1959 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 15.90 Call | 900 | 511.4759 | 935.4034 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 15.93 Put | 750 | 821.6349 | 410.0020 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.00 Call | 2,650 | 477.4507 | 878.9915 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.00 Put | 44,505 | 868.0507 | 440.7915 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.10 Call | 3,000 | 445.6041 | 825.2099 | 0.0000 | 0.0000 | 3,000 | 0.00 | | |
| Jun 2016 | ZAUS | 16.23 Call | 750 | 407.2825 | 759.1774 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.26 Put | 15,300 | 1049.5089 | 566.3527 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.34 Call | 5,000 | 377.4105 | 706.6653 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.50 Put | 300 | 1228.6132 | 698.1163 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.53 Call | 36,230 | 331.1263 | 624.0962 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.65 Put | 14 | 1345.6002 | 789.1174 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.93 Call | 700 | 252.0883 | 480.4968 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 16.95 Call | 8,000 | 248.7001 | 474.2029 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 17.00 Call | 1,300 | 240.4459 | 458.8095 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 17.00 Put | 201 | 1631.0459 | 1020.6095 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAUS | 17.05 Call | 750 | 232.4857 | 443.8968 | 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 | 17.06 Call | 550 | 230.9271 | 440.9728 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 17.09 Call | 10,000 | 226.3209 | 432.3060 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.00 Call | 14 | 121.6137 | 239.1869 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.07 Call | 17,500 | 116.0750 | 228.7375 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.15 Call | 5,250 | 110.0830 | 217.0982 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.17 Call | 6,600 | 108.6395 | 214.2434 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.60 Call | 25,000 | 82.1902 | 161.5230 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 19.00 Call | 2,700 | 67.3773 | 124.8031 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 13.24 Put | 405 | 61.2089 | 19.0112 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 13.70 Put | 2,800 | 122.0720 | 0.0000 | 0.0000 | 0.0000 | 2,800 | 0.00 |
| Sep 2016 | ZAUS | 14.50 Put | 73,000 | 308.0059 | 135.6462 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.70 Put | 2,800 | 369.8992 | 0.0000 | 0.0000 | 0.0000 | 2,800 | 0.00 |
| Sep 2016 | ZAUS | 16.27 Call | 21,500 | 797.6535 | 1198.7543 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.51 Call | 15,000 | 718.8289 | 1085.5020 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.66 Call | 5,000 | 673.7520 | 1019.8931 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.50 Call | 405 | 475.9827 | 720.7080 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.70 Call | 10,000 | 437.3710 | 664.6380 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 19.55 Call | 17,500 | 219.2363 | 323.2873 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 11.80 Put | 250 | 20.9600 | 16.9551 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.22 Put | 725 | 94.7152 | 38.4072 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.35 Put | 6,600 | 113.4111 | 41.3849 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.50 Put | 150 | 138.0258 | 50.5792 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.70 Put | 4,000 | 176.2267 | 0.0000 | 0.0000 | 0.0000 | 4,000 | 0.00 |
| Dec 2016 | ZAUS | 14.50 Put | 8,000 | 388.0417 | 199.4433 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.63 Put | 5,700 | 428.5127 | 229.7529 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.70 Put | 4,000 | 451.3805 | 0.0000 | 0.0000 | 0.0000 | 4,000 | 0.00 |
| Dec 2016 | ZAUS | 14.91 Put | 100 | 524.5482 | 304.6531 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.98 Put | 1,700 | 550.4713 | 325.4670 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.00 Put | 27,368 | 558.0197 | 331.5724 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.20 Put | 6,985 | 640.8223 | 391.5404 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.21 Put | 3,500 | 645.3246 | 394.4625 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.40 Call | 86,321 | 1529.3549 | 2109.4183 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.50 Put | 69,895 | 783.3227 | 485.4797 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.57 Put | 1,400 | 818.7088 | 509.2796 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.80 Put | 10,000 | 940.4854 | 592.5771 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.00 Put | 32,800 | 1053.0053 | 675.2731 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.20 Put | 500 | 1171.3893 | 768.2338 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.47 Put | 1,365 | 1339.7185 | 903.6686 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.53 Put | 725 | 1378.4358 | 935.2749 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.69 Put | 6,600 | 1483.8892 | 1022.1440 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.83 Call | 4,000 | 944.6781 | 1327.8894 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.96 Call | 5,000 | 905.5303 | 1273.7312 | 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 | 17.69 Call | 3,500 | 717.5517 | 1009.7516 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 18.06 Call | 1,400 | 639.6522 | 901.3683 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 18.45 Call | 1,700 | 568.5665 | 801.6532 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 18.89 Call | 17,000 | 500.0152 | 704.1879 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 18.98 Call | 10,000 | 487.3424 | 686.0875 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.00 Call | 2,310 | 484.5824 | 682.1456 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.15 Call | 83,003 | 465.8567 | 653.4600 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.25 Call | 10,303 | 455.6734 | 635.1820 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.70 Call | 1,365 | 414.5764 | 560.5978 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.75 Call | 150 | 410.4416 | 553.0273 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.81 Call | 250 | 405.5898 | 544.1207 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.95 Call | 725 | 394.7038 | 524.0718 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.08 Call | 600 | 385.1086 | 506.3239 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.16 Call | 6,600 | 379.4379 | 497.3927 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.30 Call | 10,000 | 369.9287 | 483.3190 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.36 Call | 368 | 366.0055 | 477.5114 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.90 Call | 32,200 | 317.7023 | 430.7780 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 21.00 Call | 500 | 306.1797 | 423.1113 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 21.24 Call | 5,700 | 280.0701 | 405.8221 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 21.30 Call | 69,895 | 273.8704 | 401.7354 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 15.23 Put | 90 | 704.4479 | 442.4765 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 15.36 Put | 7,160 | 761.0956 | 487.0296 | 0.0000 | 0.0000 | 7,160 | 0.00 | | |
| Mar 2017 | ZAUS | 15.70 Put | 6,370 | 922.1155 | 613.0883 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 15.74 Put | 3,200 | 943.1840 | 628.3518 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 16.75 Put | 1,800 | 1543.1472 | 1094.1790 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 18.43 Call | 90 | 810.0694 | 1092.3346 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 18.44 Call | 7,160 | 808.0526 | 0.0000 | 0.0000 | 0.0000 | 14,320 | 0.00 | | |
| Mar 2017 | ZAUS | 19.00 Call | 6,370 | 704.9749 | 950.9104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 19.38 Call | 3,200 | 645.0337 | 869.1542 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 21.42 Call | 1,800 | 456.0112 | 576.3692 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,211,358</u> | | | | | <u>46,080.00</u> | <u>0.00</u> | <u>23 381 556.00</u> | <u>0.00</u> |
| | Total | | 2,295,344 | | | | | 161,967.00 | 1,850,204,493.70 | 131 042 467.00 | 1 151 346 393 501.10 |
| Grand Total | | | 2,990,535 | | | | | 188,114.00 | 2 018 051 746.80 | 175,149,661 | 1,599,686,094,001.90 |