



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-June-2016

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|---------------|---------------------|-------------------|------------------|
| Future | | | | | | | | | | | |
| Jun 2016 | DAEU | Future | 99 | 16.5795 | 16.4796 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAEU | Future | 136 | 16.6331 | 16.8828 | 0.0000 | 0.0000 | 136 | 2,296,060.80 | | |
| | | | 235 | | | | | 136.00 | 2,296,060.80 | 103,374.00 | 1,305,861,938.20 |
| | | Total | 235 | | | | | 136.00 | 2,296,060.80 | 392,974.00 | 1,305,861,938.20 |
| Future | | | | | | | | | | | |
| Apr 2017 | DAGB | Future | 73 | 21.7875 | 22.8293 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 73 | | | | | 0.00 | 0.00 | 37,662.00 | 588,000,883.20 |
| Option | | | | | | | | | | | |
| Sep 2016 | DAGB | 21.20 Put | 12,264 | 965.4119 | 439.1304 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAGB | 25.85 Call | 12,264 | 26.7885 | 35.5586 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 24,528 | | | | | 0.00 | 0.00 | 180,113.00 | 0.00 |
| | | Total | 24,601 | | | | | 0.00 | 0.00 | 217,775.00 | 588,000,883.20 |
| Future | | | | | | | | | | | |
| Jun 2016 | DAUS | Future | 0 | 14.9270 | 14.5091 | 0.0000 | 0.0000 | 7,900 | 117,923,300.00 | | |
| Jun 2016 | DAUS | Future | 396 | 14.9091 | 14.5032 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | Future | 339 | 14.9091 | 14.5062 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | Future | 711 | 14.9119 | 14.5092 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | Future | 370 | 14.9569 | 14.5529 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | Future | 2,110 | 14.9946 | 14.5876 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | Future | 265 | 14.9977 | 14.5905 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | Future | 1,841 | 15.0008 | 14.5934 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | Future | 1,900 | 15.0222 | 14.6137 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | Future | 143 | 15.0529 | 14.6428 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | Future | 3,367 | 15.0958 | 14.6835 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | Future | 259 | 15.1468 | 14.7328 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | Future | 1,500 | 15.1827 | 14.7677 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | Future | 900 | 15.1857 | 14.7706 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | Future | 830 | 15.2355 | 14.8181 | 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 | DAUS | Future | 251 | 15.4252 | 14.9993 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>15,182</u> | | | | | <u>7,900.00</u> | <u>117,923,300.00</u> |
| | | | | | | | | <u>3,884,423.00</u> | <u>41,805,661,848.50</u> |
| Option | | | | | | | | | |
| Jun 2016 | DAUS | 14.62 Put | 500 | 38.5122 | 229.3997 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 11.80 Put | 250 | 0.0000 | 0.0457 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 13.50 Put | 150 | 0.5425 | 4.4803 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 14.58 Put | 1,000 | 56.3995 | 221.6792 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 14.78 Put | 3,000 | 106.0758 | 355.9297 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.62 Call | 250 | 1.6165 | 0.4546 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 17.04 Call | 150 | 0.4576 | 0.1244 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 15.68 Put | 18,400 | 807.3089 | 1179.0174 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 15.85 Call | 18,400 | 27.5634 | 7.8742 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 14.50 Put | 22,600 | 95.3425 | 228.5375 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 14.60 Put | 1,000 | 126.8885 | 282.9342 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 14.80 Put | 3,000 | 208.2702 | 410.4777 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 14.24 Put | 6,000 | 66.4792 | 148.4268 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 15.00 Put | 4,000 | 355.4368 | 584.4893 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 15.54 Put | 6,000 | 725.0541 | 1040.9535 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 15.15 Put | 15,000 | 495.9130 | 734.2749 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 16.60 Put | 7,229 | 1664.8717 | 2034.6609 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 18.19 Call | 7,229 | 8.8177 | 3.7368 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 11.80 Put | 250 | 1.7775 | 1.1040 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 13.50 Put | 150 | 16.1803 | 34.4104 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 17.13 Call | 250 | 30.2135 | 9.1031 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 17.45 Call | 150 | 20.1800 | 5.5436 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.00 Put | 5,000 | 443.9886 | 651.8359 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 12.70 Put | 2,000 | 10.6161 | 12.9078 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.52 Call | 2,000 | 305.8500 | 165.5726 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.81 Call | 10,000 | 251.5838 | 134.9638 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.84 Put | 5,000 | 1030.4953 | 1325.8224 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.39 Call | 5,000 | 54.4259 | 23.2501 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 16.01 Call | 5,000 | 216.9979 | 115.2373 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 11.80 Put | 250 | 3.3998 | 5.0020 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 13.50 Put | 150 | 53.3055 | 85.3601 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.70 Call | 250 | 56.2438 | 25.7147 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.93 Call | 150 | 45.9427 | 19.4301 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 15.00 Call | 133 | 655.1612 | 430.1423 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 16.50 Call | 121 | 212.0969 | 120.7797 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 14.95 Put | 1,000 | 507.1845 | 687.4911 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.71 Call | 1,000 | 44.3621 | 17.0727 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 11.80 Put | 250 | 9.1040 | 10.0899 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 13.50 Put | 150 | 90.5145 | 124.9491 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|--------------|------------|----------------|----------|-----------|---------|---------|-----------------|-----------------------|---------------------|---------------------------|
| Sep 2016 | DAUS | 18.25 Call | 250 | 86.9623 | 49.3752 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 18.41 Call | 150 | 79.4327 | 44.3642 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 11.80 Put | 250 | 11.5829 | 12.7754 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 13.50 Put | 150 | 118.8205 | 162.5338 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 18.77 Call | 250 | 112.4579 | 75.0595 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 18.85 Call | 150 | 108.8979 | 72.6834 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 14.95 Put | 8,695 | 598.7232 | 768.4419 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 16.36 Call | 8,695 | 451.9380 | 315.1593 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 13.26 Put | 9,615 | 97.5688 | 139.5104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 15.60 Put | 9,615 | 980.2683 | 1204.3390 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 17.09 Call | 9,615 | 337.5197 | 231.5573 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 11.80 Put | 250 | 14.0034 | 14.7595 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 13.50 Put | 150 | 143.5859 | 199.3770 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 19.40 Call | 400 | 138.3988 | 101.3217 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>200,647</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>8,047,286.00</u> | <u>0.00</u> |
| | Total | | 215,829 | | | | | 7,900.00 | 117,923,300.00 | 11,931,709.00 | 41,805,661,848.50 |
| Future | | | | | | | | | | | |
| Sep 2016 | EUUS | Future | 12,920 | 1.1153 | 1.1390 | 1.1120 | 1.1120 | 2,580 | 28,635,390.00 | | |
| Dec 2016 | EUUS | Future | 0 | 1.1189 | 1.1429 | 0.0000 | 0.0000 | 755 | 8,443,165.00 | | |
| | | | <u>12,920</u> | | | | | <u>3,335.00</u> | <u>37,078,555.00</u> | <u>281,173.00</u> | <u>3,190,347,268.00</u> |
| | Total | | 12,920 | | | | | 3,335.00 | 37,078,555.00 | 281,173.00 | 3,190,347,268.00 |
| Future | | | | | | | | | | | |
| Sep 2016 | ZAAD | Future | 8,554 | 11.3195 | 11.1393 | 11.3661 | 11.3500 | 1,183 | 13,313,030.80 | | |
| Dec 2016 | ZAAD | Future | 506 | 11.4931 | 11.3074 | 11.5800 | 11.5800 | 7 | 81,060.00 | | |
| Mar 2017 | ZAAD | Future | 4,235 | 11.6578 | 11.4640 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>13,295</u> | | | | | <u>1,190.00</u> | <u>13,394,090.80</u> | <u>2,866,184.00</u> | <u>23,613,344,933.60</u> |
| | Total | | 13,295 | | | | | 1,190.00 | 13,394,090.80 | 2,898,561.00 | 23,613,344,933.60 |
| Future | | | | | | | | | | | |
| Sep 2016 | ZADK | Future | 132 | 2.2796 | 2.2620 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>132</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1,652.00</u> | <u>37,549,469.00</u> |
| | Total | | 132 | | | | | 0.00 | 0.00 | 1,652.00 | 37,549,469.00 |
| Future | | | | | | | | | | | |
| Sep 2016 | ZAEU | Future | 49,107 | 16.9065 | 16.7940 | 17.1199 | 16.7872 | 2,475 | 41,831,309.20 | | |
| Dec 2016 | ZAEU | Future | 17,867 | 17.2771 | 17.1590 | 0.0000 | 0.0000 | 2,700 | 46,882,800.00 | | |
| Mar 2017 | ZAEU | Future | 5,000 | 17.6355 | 17.5040 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAEU | Future | 77,291 | 18.0620 | 17.9158 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>149,265</u> | | | | | <u>5,175.00</u> | <u>88,714,109.20</u> | <u>9,141,225.00</u> | <u>125,126,115,781.70</u> |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-----------------|----------------------|--------------------|
| Option | | | | | | | | | | |
| Sep 2016 | ZAEU | 17.00 Call | 700 | 669.4071 | 576.4981 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAEU | 16.90 Put | 2,961 | 831.0318 | 829.7432 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAEU | 21.90 Call | 2,961 | 177.0422 | 141.6144 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 6,622 | | | | | 0.00 | 0.00 | 4,687,391.00 |
| | | | | | | | | | | 0.00 |
| | | Total | 155,887 | | | | | 5,175.00 | 88,714,109.20 | 13,828,616.00 |
| | | | | | | | | | | 125,126,115,781.70 |
| Future | | | | | | | | | | |
| Sep 2016 | ZAFR | Future | 6,340 | 15.7394 | 15.4886 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 6,340 | | | | | 0.00 | 0.00 | 549,830.00 |
| | | Total | 6,340 | | | | | 0.00 | 0.00 | 549,830.00 |
| | | | | | | | | | | 5,679,642,251.40 |
| Future | | | | | | | | | | |
| Sep 2016 | ZAGB | Future | 62,797 | 20.7893 | 21.8317 | 21.3606 | 20.8434 | 2,484 | 52,446,009.00 | |
| Dec 2016 | ZAGB | Future | 50 | 21.1956 | 22.2442 | 21.7029 | 21.2500 | 13 | 279,393.00 | |
| Mar 2017 | ZAGB | Future | 100 | 21.5833 | 22.6293 | 22.0000 | 21.7517 | 5 | 109,006.80 | |
| Jun 2017 | ZAGB | Future | 9,534 | 22.0455 | 23.0846 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAGB | Future | 520 | 22.2552 | 23.2615 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 73,001 | | | | | 2,502.00 | 52,834,408.80 | 5,922,951.00 |
| | | | | | | | | | | 95,292,437,856.50 |
| Option | | | | | | | | | | |
| Sep 2016 | ZAGB | 19.83 Put | 7,500 | 343.0230 | 114.8616 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2016 | ZAGB | 21.90 Call | 5,000 | 351.4861 | 714.2529 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2016 | ZAGB | 22.50 Call | 500 | 224.1612 | 491.4897 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2016 | ZAGB | 23.60 Call | 10,000 | 94.0253 | 238.1533 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2016 | ZAGB | 25.30 Call | 800 | 32.6695 | 66.8905 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 17.13 Put | 4,885 | 53.3971 | 33.7871 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 18.41 Put | 783 | 177.9796 | 73.7280 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 21.41 Put | 4,885 | 1249.1949 | 668.1917 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 23.01 Put | 783 | 2354.7795 | 1560.0716 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 24.46 Call | 4,885 | 290.0470 | 444.1862 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 26.94 Call | 783 | 69.8792 | 152.4353 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 40,804 | | | | | 0.00 | 0.00 | 1,679,389.00 |
| | | Total | 113,805 | | | | | 2,502.00 | 52,834,408.80 | 7,602,340.00 |
| | | | | | | | | | | 95,292,437,856.50 |
| Future | | | | | | | | | | |
| Sep 2016 | ZAJY | Future | 990 | 0.1486 | 0.1398 | 0.1502 | 0.1474 | 74 | 1,092,860.00 | |
| Dec 2016 | ZAJY | Future | 9,180 | 0.1519 | 0.1429 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAJY | Future | 104 | 0.1551 | 0.1458 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 10,274 | | | | | 74.00 | 1,092,860.00 | 751,136.00 |
| | | Total | 10,274 | | | | | 74.00 | 1,092,860.00 | 751,136.00 |
| | | | | | | | | | | 7,942,699,961.80 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-------------------|-------------------------|-----------------------|-----------------------------|
| Future | | | | | | | | | | | |
| Sep 2016 | ZAKS | Future | 1,266 | 0.1471 | 0.1438 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,266</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>20,449.00</u> | <u>283,026,470.00</u> |
| | | Total | 1,266 | | | | | 0.00 | 0.00 | 20,449.00 | 283,026,470.00 |
| Future | | | | | | | | | | | |
| Sep 2016 | ZAUM | Future | 623 | 15.1588 | 14.7444 | 15.1476 | 15.1476 | 21 | 32,227,260.00 | | |
| Dec 2016 | ZAUM | Future | 60 | 15.4407 | 15.0141 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUM | Future | 54 | 15.7071 | 15.2628 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>737</u> | | | | | <u>21.00</u> | <u>32,227,260.00</u> | <u>126,530.00</u> | <u>141,122,648,390.00</u> |
| | | Total | 737 | | | | | 21.00 | 32,227,260.00 | 131,053.00 | 141,122,648,390.00 |
| Future | | | | | | | | | | | |
| Sep 2016 | ZAUS | Future | 667,337 | 15.1588 | 14.7444 | 15.5440 | 15.0960 | 149,464 | 2,313,455,705.00 | | |
| Dec 2016 | ZAUS | Future | 99,089 | 15.4407 | 15.0141 | 15.7600 | 15.4300 | 27,206 | 422,825,780.70 | | |
| Mar 2017 | ZAUS | Future | 25,295 | 15.7071 | 15.2628 | 16.0400 | 15.6501 | 291 | 4,605,068.60 | | |
| Jun 2017 | ZAUS | Future | 155,386 | 16.0216 | 15.5573 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | Future | 1,670 | 16.0891 | 15.6159 | 0.0000 | 0.0000 | 500 | 7,362,500.00 | | |
| Dec 2017 | ZAUS | Future | 70 | 16.1319 | 15.6537 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | Future | 70 | 16.1747 | 15.6916 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | Future | 70 | 16.2175 | 15.7294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>948,987</u> | | | | | <u>177,461.00</u> | <u>2,748,249,054.30</u> | <u>114,743,787.00</u> | <u>1,259,799,701,418.20</u> |
| Option | | | | | | | | | | | |
| Sep 2016 | ZAUS | 13.24 Put | 405 | 55.8870 | 73.2143 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 13.56 Put | 20,000 | 85.6436 | 0.0000 | 0.0000 | 0.0000 | 40,000 | 0.00 | | |
| Sep 2016 | ZAUS | 13.68 Put | 7,500 | 101.0578 | 150.2259 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 13.70 Put | 2,240 | 104.4262 | 154.9069 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 13.78 Put | 7,500 | 118.7268 | 174.6652 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 14.00 Call | 1,000 | 1324.1117 | 982.2971 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 14.20 Put | 2,000 | 217.6426 | 311.3764 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 14.50 Put | 47,500 | 317.2070 | 444.5402 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 14.60 Call | 1,000 | 915.8610 | 639.3425 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 14.60 Put | 65 | 357.0610 | 494.9425 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 14.62 Call | 5,000 | 904.1708 | 629.7740 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 14.70 Put | 2,240 | 399.7349 | 548.2612 | 0.0000 | 0.0000 | 1,620 | 0.00 | | |
| Sep 2016 | ZAUS | 14.72 Call | 5,000 | 847.4063 | 583.6669 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 14.76 Put | 20,000 | 426.6811 | 0.0000 | 0.0000 | 0.0000 | 20,000 | 0.00 | | |
| Sep 2016 | ZAUS | 15.00 Call | 1,300 | 703.1887 | 472.0254 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 15.00 Put | 65 | 544.3887 | 727.6254 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 15.30 Call | 2,000 | 572.5677 | 374.6049 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 15.60 Put | 1,000 | 905.7982 | 1152.2467 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAUS | 15.70 Put | 325 | 974.2086 | 1230.0540 | 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> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Sep 2016 | ZAUS | 15.86 Call | 7,500 | 386.6418 | 242.3646 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.00 Call | 201 | 350.2726 | 217.4270 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.03 Call | 7,500 | 342.9492 | 212.4355 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.39 Call | 20,000 | 266.1432 | 0.0000 | 0.0000 | 0.0000 | 40,000 | 0.00 |
| Sep 2016 | ZAUS | 16.51 Call | 15,000 | 244.6315 | 145.5670 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.64 Call | 635 | 223.3429 | 131.2133 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.66 Call | 5,000 | 220.1777 | 129.1388 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.70 Call | 1,600 | 213.8567 | 125.0893 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.00 Call | 1,000 | 171.9256 | 98.6364 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.50 Call | 405 | 119.8302 | 66.8564 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.70 Call | 10,000 | 103.8910 | 57.4054 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 19.55 Call | 17,500 | 32.8407 | 9.4006 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 11.80 Put | 250 | 15.3831 | 16.3541 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.22 Put | 725 | 115.3758 | 158.3870 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.35 Put | 6,600 | 136.6538 | 185.2120 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.50 Put | 150 | 164.5308 | 220.0554 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.70 Put | 3,200 | 207.3196 | 273.1551 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.00 Put | 54,190 | 283.4381 | 367.7456 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.20 Put | 2,125 | 343.3818 | 445.6346 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.45 Put | 20,000 | 430.1284 | 0.0000 | 0.0000 | 0.0000 | 20,000 | 0.00 |
| Dec 2016 | ZAUS | 14.50 Put | 23,489 | 449.7973 | 578.8737 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.63 Put | 5,700 | 503.3455 | 642.5940 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.70 Put | 3,200 | 533.6146 | 678.3628 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.80 Put | 56,000 | 578.5817 | 731.2026 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.91 Put | 100 | 630.3651 | 791.6449 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.98 Put | 1,700 | 664.5701 | 831.3418 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.00 Put | 29,368 | 674.5203 | 842.8545 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.20 Put | 6,985 | 778.2571 | 963.0982 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.21 Put | 3,500 | 783.6464 | 969.2988 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.40 Call | 26,053 | 930.2021 | 704.6110 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.40 Put | 31,590 | 889.5021 | 1090.5110 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.50 Call | 750 | 888.6364 | 670.8594 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.50 Put | 69,895 | 947.9364 | 1156.7594 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.57 Put | 1,400 | 989.9511 | 1204.4705 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.68 Put | 63,513 | 1057.6615 | 1280.9790 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.80 Put | 10,000 | 1133.8091 | 1366.4923 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.85 Call | 2,000 | 756.9138 | 566.8312 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.00 Put | 32,800 | 1266.2491 | 1513.4922 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.20 Put | 500 | 1405.0900 | 1665.6636 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.47 Put | 1,365 | 1601.1316 | 1877.1495 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.53 Put | 725 | 1645.9460 | 1925.1569 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.55 Call | 500 | 551.6776 | 405.3380 | 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 | 16.69 Put | 6,600 | 1767.3677 | 2054.9398 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.77 Call | 16,000 | 499.6323 | 364.8507 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.91 Call | 20,000 | 469.0293 | 341.4031 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.95 Call | 100 | 460.6589 | 335.0154 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.96 Call | 5,000 | 458.5914 | 333.4376 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.50 Call | 63,513 | 360.6540 | 259.5006 | 0.0000 | 0.0000 | 40,000 | 0.00 |
| Dec 2016 | ZAUS | 17.66 Call | 15,100 | 336.2646 | 241.3229 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.69 Call | 3,500 | 331.9009 | 238.0834 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.00 Call | 1,500 | 290.3778 | 213.2184 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.06 Call | 1,400 | 283.0450 | 208.8951 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.10 Call | 23,489 | 278.2749 | 206.0874 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.12 Call | 4,000 | 275.9247 | 204.7053 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.45 Call | 1,700 | 245.3182 | 183.8530 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.89 Call | 17,000 | 213.4695 | 160.9584 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.98 Call | 10,000 | 207.7514 | 156.8608 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.00 Call | 2,310 | 206.5136 | 155.9742 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.15 Call | 26,053 | 197.5977 | 149.5935 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.25 Call | 10,303 | 191.9976 | 143.5116 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.70 Call | 1,365 | 169.7845 | 111.3291 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.75 Call | 150 | 165.4278 | 108.1960 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.81 Call | 250 | 160.3191 | 104.5436 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.95 Call | 725 | 148.9531 | 96.4588 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.08 Call | 600 | 139.0632 | 89.4727 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.16 Call | 6,600 | 133.2799 | 85.4096 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.30 Call | 10,000 | 123.6874 | 78.7084 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.36 Call | 368 | 119.7741 | 75.9889 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.90 Call | 32,200 | 89.3584 | 55.1656 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 21.00 Call | 500 | 84.5813 | 51.9515 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 21.24 Call | 5,700 | 74.0699 | 44.9413 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 21.30 Call | 69,895 | 71.6397 | 43.3336 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.23 Put | 90 | 855.6118 | 1034.6080 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.36 Put | 7,160 | 925.9755 | 1112.9132 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.70 Put | 6,370 | 1122.4124 | 1329.2250 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.74 Put | 3,200 | 1146.3693 | 1355.7364 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.75 Put | 1,800 | 1822.0056 | 2092.5292 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 18.43 Call | 90 | 443.8331 | 337.9608 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 18.44 Call | 7,160 | 442.4129 | 337.0529 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 19.00 Call | 6,370 | 374.2919 | 291.9358 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 19.38 Call | 3,200 | 341.4998 | 266.8147 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 21.42 Call | 1,800 | 182.3195 | 121.6887 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.89 Put | 1,297 | 740.4890 | 886.2060 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.78 Put | 3,155 | 1205.8142 | 1405.8217 | 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 2017 | ZAUS | 18.15 Call | 1,297 | 755.4692 | 597.7276 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 19.71 Call | 3,155 | 530.5824 | 425.9275 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,072,919</u> | | | | | <u>161,620.00</u> | <u>0.00</u> | <u>26,085,087.00</u> |
| | | Total | 2,021,906 | | | | | 339,081.00 | 2,748,249,054.30 | 140,828,874.00 |
| | | | | | | | | | | 1,259,799,701,418.20 |

| | | | | | | | | | | |
|--------------------|------------------|--|--|--|--|--|-------------------|-------------------------|--------------------|-----------------------------|
| Grand Total | 2,577,227 | | | | | | 359,414.00 | 3,093,809,698.90 | 187,481,803 | 1,745,679,292,301.40 |
|--------------------|------------------|--|--|--|--|--|-------------------|-------------------------|--------------------|-----------------------------|
