



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-August-2016

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|------------|--------------|---------------|-----------|--------|--------|--------------|-------------------|
| Future | | | | | | | | | |
| Aug 2016 | DAEU | Future | 3 | 15.3720 | 15.6989 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAEU | Future | 39 | 15.4111 | 15.7422 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAEU | Future | 34 | 15.5436 | 15.8832 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | 76 | | | | | 0.00 | 0.00 |
| | | | Total | 76 | | | | 0.00 | 0.00 |
| | | | | | | | | | 103,818.00 |
| | | | | | | | | | 1,313,075,601.00 |
| Future | | | | | | | | | |
| Aug 2016 | DAGB | Future | 131 | 18.1124 | 18.6058 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAGB | Future | 3 | 18.1747 | 18.6758 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAGB | Future | 73 | 19.1220 | 19.6474 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | 207 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 37,930.00 |
| | | | | | | | | | 593,236,100.50 |
| Option | | | | | | | | | |
| Aug 2016 | DAGB | 19.00 Call | 11,000 | 16.0752 | 113.0042 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAGB | 21.20 Put | 12,264 | 2996.0411 | 2495.6787 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAGB | 25.85 Call | 12,264 | 0.0999 | 0.1883 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | 35,528 | | | | | 0.00 | 0.00 |
| | | | Total | 35,735 | | | | 0.00 | 0.00 |
| | | | | | | | | | 191,113.00 |
| | | | | | | | | | 0.00 |
| Future | | | | | | | | | |
| Aug 2016 | DAUS | Future | 1,713 | 13.7882 | 13.9737 | 0.0000 | 0.0000 | 676 | 9,302,571.20 |
| Aug 2016 | DAUS | Future | 2,056 | 13.7968 | 13.9850 | 0.0000 | 0.0000 | 23 | 317,331.00 |
| Aug 2016 | DAUS | Future | 3,367 | 13.8360 | 14.0289 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | Future | 104 | 13.8416 | 14.0352 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | Future | 259 | 13.8832 | 14.0787 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | Future | 500 | 13.9154 | 14.1116 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | Future | 900 | 13.9181 | 14.1143 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | Future | 830 | 13.9611 | 14.1580 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | Future | 2,000 | 13.9957 | 14.1935 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | DAUS | Future | 251 | 14.1256 | 14.3261 | 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> | |
|---------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|------|
| | | 11,980 | | | | | 699.00 | 9,619,902.20 | |
| | | | | | | | | 3,960,713.00 | |
| | | | | | | | | 42,902,988,392.00 | |
| Option | | | | | | | | | |
| Aug 2016 | DAUS | 12.70 Put | 2,000 | 0.6600 | 0.7095 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 14.43 Put | 6,600 | 652.3501 | 485.8551 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.52 Call | 2,000 | 0.3590 | 0.9756 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 14.21 Call | 10,000 | 31.3290 | 88.7457 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.81 Call | 10,000 | 0.4679 | 1.3640 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 14.22 Put | 6,600 | 475.7848 | 346.5411 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 14.43 Put | 6,600 | 657.7167 | 506.0652 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.84 Put | 5,000 | 2038.7075 | 1850.3648 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.39 Call | 5,000 | 0.1361 | 0.1335 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 16.01 Call | 5,000 | 0.5632 | 1.5003 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 14.08 Put | 6,600 | 391.0304 | 285.1733 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 14.24 Put | 6,600 | 510.6034 | 386.4711 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 11.80 Put | 250 | 0.5005 | 0.4186 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 13.50 Put | 150 | 104.4852 | 69.0275 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.70 Call | 250 | 0.3673 | 0.8941 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.93 Call | 150 | 0.3360 | 0.9018 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.15 Call | 40,000 | 14.1088 | 30.6103 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 16.00 Call | 40,000 | 2.4435 | 5.2140 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 13.83 Put | 6,600 | 257.8702 | 0.0000 | 0.0000 | 0.0000 | 13,200 | 0.00 |
| Sep 2016 | DAUS | 13.95 Put | 18,400 | 331.8927 | 263.9030 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 14.11 Call | 18,400 | 167.9293 | 236.8505 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 15.00 Call | 133 | 47.6245 | 79.3513 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 16.50 Call | 121 | 2.4915 | 5.2757 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 14.95 Put | 1,000 | 1134.6776 | 975.6578 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.71 Call | 1,000 | 0.5518 | 1.0953 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 11.80 Put | 250 | 5.0637 | 4.6899 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 13.50 Put | 150 | 196.3685 | 147.4220 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.25 Call | 250 | 1.6323 | 2.6453 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.41 Call | 150 | 1.2271 | 2.1368 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 14.58 Call | 12,000 | 253.3754 | 323.4254 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 11.80 Put | 250 | 13.6716 | 11.5212 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 13.50 Put | 150 | 251.5827 | 195.0395 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 18.77 Call | 250 | 3.1053 | 6.2001 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 18.85 Call | 150 | 2.7676 | 5.5858 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 13.25 Put | 9,960 | 170.7266 | 131.4497 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 15.06 Put | 9,960 | 1244.7557 | 1097.0056 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 16.14 Call | 9,960 | 64.4467 | 85.8548 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2016 | DAUS | 14.95 Put | 8,695 | 1159.6174 | 1018.5441 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2016 | DAUS | 16.36 Call | 8,695 | 68.8579 | 89.6893 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2016 | DAUS | 13.26 Put | 9,615 | 205.8926 | 161.2233 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|------------------|---------------------|--------------------------|
| Nov 2016 | DAUS | 15.60 Put | 9,615 | 1707.1250 | 1546.9440 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Nov 2016 | DAUS | 17.09 Call | 9,615 | 50.4881 | 62.5567 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Nov 2016 | DAUS | 11.80 Put | 250 | 20.8769 | 17.3370 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Nov 2016 | DAUS | 13.50 Put | 150 | 302.2380 | 241.2821 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Nov 2016 | DAUS | 19.40 Call | 400 | 12.9508 | 17.6030 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2017 | DAUS | 13.95 Put | 2,000 | 562.4134 | 471.6633 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2017 | DAUS | 16.17 Call | 2,000 | 221.5912 | 257.3935 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2017 | DAUS | 14.10 Put | 1,000 | 652.5865 | 553.9203 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jan 2017 | DAUS | 15.89 Call | 1,000 | 291.8673 | 334.6661 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2017 | DAUS | 13.95 Put | 1,000 | 629.1013 | 542.8778 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2017 | DAUS | 17.02 Call | 1,000 | 304.4137 | 339.3686 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2017 | DAUS | 14.10 Put | 1,000 | 713.1144 | 621.0714 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2017 | DAUS | 16.67 Call | 1,000 | 379.2630 | 421.8100 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 13.95 Put | 1,000 | 731.5684 | 595.5358 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 17.98 Call | 1,000 | 354.1948 | 411.5252 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>300,969</u> | | | | | <u>13,200.00</u> | <u>0.00</u> | <u>8,433,966.00</u> |
| | | Total | 312,949 | | | | | 13,899.00 | 9,619,902.20 | 12,394,679.00 |
| | | | | | | | | | | 42,902,988,392.00 |
| Future | | | | | | | | | | |
| Sep 2016 | EUUS | Future | 11,956 | 1.1158 | 1.1243 | 1.1155 | 1.1155 | 1 | 11,155.00 | |
| | | | <u>11,956</u> | | | | | <u>1.00</u> | <u>11,155.00</u> | <u>283,639.00</u> |
| | | Total | 11,956 | | | | | 1.00 | 11,155.00 | 283,639.00 |
| | | | | | | | | | | 3,217,881,273.00 |
| Future | | | | | | | | | | |
| Sep 2016 | GBUS | Future | 0 | 1.3136 | 1.3313 | 1.3311 | 1.3242 | 2 | 26,553.00 | |
| | | | <u>0</u> | | | | | <u>2.00</u> | <u>26,553.00</u> | <u>2.00</u> |
| | | Total | 0 | | | | | 2.00 | 26,553.00 | 2.00 |
| | | | | | | | | | | 26,553.00 |
| Future | | | | | | | | | | |
| Sep 2016 | ZAAD | Future | 8,685 | 10.5740 | 10.7093 | 10.6202 | 10.5684 | 326 | 3,458,470.00 | |
| Dec 2016 | ZAAD | Future | 125 | 10.7342 | 10.8724 | 10.6870 | 10.6870 | 1 | 10,687.00 | |
| Mar 2017 | ZAAD | Future | 3,305 | 10.8865 | 11.0276 | 10.9029 | 10.9029 | 1 | 10,902.90 | |
| | | | <u>12,115</u> | | | | | <u>328.00</u> | <u>3,480,059.90</u> | <u>2,878,022.00</u> |
| | | Total | 12,115 | | | | | 328.00 | 3,480,059.90 | 2,910,399.00 |
| | | | | | | | | | | 23,744,038,331.90 |
| Future | | | | | | | | | | |
| Sep 2016 | ZACA | Future | 10 | 10.6587 | 10.7944 | 10.5800 | 10.5800 | 10 | 105,800.00 | |
| | | | <u>10</u> | | | | | <u>10.00</u> | <u>105,800.00</u> | <u>43,243.00</u> |
| | | Total | 10 | | | | | 10.00 | 105,800.00 | 43,243.00 |
| | | | | | | | | | | 367,811,755.50 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|------------------|----------------------|---------------------------|
| Sep 2016 | ZADK | Future | 306 | 2.0877 | 2.1327 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 306 | | | | | 0.00 | 0.00 | 2,132.00 |
| | | Total | 306 | | | | | 0.00 | 0.00 | 2,132.00 |
| | | | | | | | | | | 47,977,137.00 |
| Future | | | | | | | | | | |
| Sep 2016 | ZAEU | Future | 35,824 | 15.5027 | 15.8410 | 15.6851 | 15.4419 | 4,596 | 71,193,446.40 | |
| Dec 2016 | ZAEU | Future | 17,940 | 15.8393 | 16.1885 | 15.7947 | 15.7947 | 105 | 1,643,998.00 | |
| Mar 2017 | ZAEU | Future | 4,921 | 16.1596 | 16.5164 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAEU | Future | 77,291 | 16.4228 | 16.9061 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 135,976 | | | | | 4,701.00 | 72,837,444.40 | 9,192,345.00 |
| | | | | | | | | | | 125,954,561,025.20 |
| Option | | | | | | | | | | |
| Sep 2016 | ZAEU | 14.87 Put | 10,000 | 118.0187 | 67.4854 | 0.0000 | 0.0000 | 9,300 | 0.00 | |
| Sep 2016 | ZAEU | 15.81 Call | 10,000 | 246.6289 | 402.3884 | 0.0000 | 0.0000 | 18,600 | 0.00 | |
| Sep 2016 | ZAEU | 16.68 Call | 20,000 | 72.0550 | 134.7578 | 0.0000 | 0.0000 | 18,600 | 0.00 | |
| Dec 2016 | ZAEU | 16.50 Call | 450 | 452.7177 | 583.0503 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAEU | 16.90 Put | 2,961 | 1411.5091 | 1167.5156 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAEU | 21.90 Call | 2,961 | 9.4520 | 21.4313 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 46,372 | | | | | 46,500.00 | 0.00 | 4,783,691.00 |
| | | Total | 182,348 | | | | | 51,201.00 | 72,837,444.40 | 13,976,036.00 |
| | | | | | | | | | | 125,954,561,025.20 |
| Future | | | | | | | | | | |
| Sep 2016 | ZAFR | Future | 1,858 | 14.3093 | 14.6463 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 1,858 | | | | | 0.00 | 0.00 | 555,318.00 |
| | | Total | 1,858 | | | | | 0.00 | 0.00 | 555,318.00 |
| | | | | | | | | | | 5,760,951,477.40 |
| Future | | | | | | | | | | |
| Sep 2016 | ZAGB | Future | 51,990 | 18.2514 | 18.7573 | 18.7094 | 18.2050 | 10,219 | 187,798,457.10 | |
| Dec 2016 | ZAGB | Future | 1,302 | 18.6072 | 19.1240 | 18.6078 | 18.6000 | 5 | 93,023.40 | |
| Mar 2017 | ZAGB | Future | 1,970 | 18.9462 | 19.4698 | 19.0000 | 18.9600 | 75 | 1,423,000.00 | |
| Jun 2017 | ZAGB | Future | 37,392 | 19.2117 | 19.8802 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAGB | Future | 520 | 19.4981 | 20.2237 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 93,174 | | | | | 10,299.00 | 189,314,480.50 | 6,105,018.00 |
| | | | | | | | | | | 98,840,579,599.20 |
| Option | | | | | | | | | | |
| Sep 2016 | ZAGB | 18.90 Put | 1,050 | 825.1962 | 504.2249 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2016 | ZAGB | 22.50 Call | 500 | 5.4468 | 6.1431 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2016 | ZAGB | 23.60 Call | 700 | 5.5273 | 5.9686 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2016 | ZAGB | 25.30 Call | 800 | 0.8435 | 2.2221 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 17.13 Put | 4,885 | 186.5278 | 121.8492 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 18.41 Put | 783 | 649.1594 | 446.4367 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 21.41 Put | 4,885 | 2936.5218 | 2468.0506 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 23.01 Put | 783 | 4465.5095 | 3943.1741 | 0.0000 | 0.0000 | 0 | 0.00 | |

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|---------------|----------|--------------|----------------|----------|----------|---------|---------|------------------|-----------------------------|
| Dec 2016 | ZAGB | 24.46 Call | 4,885 | 43.9629 | 60.0160 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAGB | 26.94 Call | 783 | 7.6915 | 16.0542 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>20,054</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 113,228 | | | | | 10,299.00 | 189,314,480.50 |
| | | | | | | | | | 7,834,707.00 |
| | | | | | | | | | 98,840,579,599.20 |
| Future | | | | | | | | | |
| Sep 2016 | ZAJY | Future | 14,242 | 0.1376 | 0.1397 | 0.1378 | 0.1378 | 8,870 | 122,188,449.00 |
| Dec 2016 | ZAJY | Future | 3,592 | 0.1406 | 0.1428 | 0.0000 | 0.0000 | 390 | 5,480,280.00 |
| Mar 2017 | ZAJY | Future | 1,368 | 0.1434 | 0.1456 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>19,202</u> | | | | | <u>9,260.00</u> | <u>127,668,729.00</u> |
| | | Total | 19,202 | | | | | 9,260.00 | 127,668,729.00 |
| | | | | | | | | | 775,385.00 |
| | | | | | | | | | 8,284,844,853.40 |
| Future | | | | | | | | | |
| Sep 2016 | ZAKS | Future | 1,266 | 0.1358 | 0.1378 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>1,266</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 1,266 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 20,449.00 |
| | | | | | | | | | 283,026,470.00 |
| Future | | | | | | | | | |
| Sep 2016 | ZAUM | Future | 776 | 13.8939 | 14.0896 | 14.0357 | 13.8203 | 52 | 72,361,660.00 |
| Dec 2016 | ZAUM | Future | 111 | 14.1391 | 14.3400 | 14.2830 | 14.0666 | 12 | 17,008,120.00 |
| Mar 2017 | ZAUM | Future | 52 | 14.3689 | 14.5742 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUM | Future | 3 | 14.5368 | 14.8516 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>942</u> | | | | | <u>64.00</u> | <u>89,369,780.00</u> |
| | | Total | 942 | | | | | 64.00 | 89,369,780.00 |
| | | | | | | | | | 128,161.00 |
| | | | | | | | | | 143,520,106,670.00 |
| Future | | | | | | | | | |
| Sep 2016 | ZAUS | Future | 509,108 | 13.8939 | 14.0896 | 14.0725 | 13.8052 | 37,375 | 520,361,423.30 |
| Dec 2016 | ZAUS | Future | 111,434 | 14.1391 | 14.3400 | 14.2830 | 14.0672 | 8,276 | 116,870,452.50 |
| Mar 2017 | ZAUS | Future | 29,076 | 14.3689 | 14.5742 | 14.5137 | 14.3050 | 1,047 | 14,995,716.60 |
| Jun 2017 | ZAUS | Future | 157,705 | 14.5368 | 14.8516 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | Future | 2,700 | 14.5954 | 15.0093 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | Future | 70 | 14.6904 | 15.0476 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | Future | 70 | 14.7855 | 15.0859 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | Future | 70 | 14.8805 | 15.1242 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>870,233</u> | | | | | <u>46,698.00</u> | <u>652,227,592.40</u> |
| | | Total | 870,233 | | | | | 46,698.00 | 652,227,592.40 |
| | | | | | | | | | 116,249,966.00 |
| | | | | | | | | | 1,281,913,834,245.70 |
| Option | | | | | | | | | |
| Sep 2016 | ZAUS | 13.24 Put | 405 | 96.9706 | 69.2736 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 13.50 Put | 12,750 | 173.0456 | 126.7046 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 13.56 Put | 20,000 | 194.9583 | 144.0340 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 13.68 Put | 525 | 243.8838 | 183.3392 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 13.70 Put | 1,400 | 252.7038 | 190.5059 | 0.0000 | 0.0000 | 0 | 0.00 |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Sep 2016 | ZAUS | 13.78 Put | 525 | 289.8826 | 220.9648 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.00 Call | 1,000 | 303.3592 | 409.2379 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.20 Call | 700 | 232.4470 | 319.5956 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.20 Put | 500 | 538.5470 | 429.9956 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.30 Call | 11,000 | 202.7810 | 282.0576 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.50 Put | 47,300 | 759.5871 | 628.7315 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.60 Call | 1,000 | 133.2425 | 191.5873 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.60 Put | 65 | 839.3425 | 701.9873 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.62 Call | 350 | 129.4585 | 186.6116 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.70 Put | 1,400 | 921.4072 | 778.2758 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.72 Call | 350 | 112.0038 | 163.4734 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.76 Put | 20,000 | 971.7641 | 825.3904 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.85 Call | 1,000 | 92.6257 | 137.2691 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 15.00 Call | 2,200 | 74.2623 | 111.7720 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 15.00 Put | 1,565 | 1180.3623 | 1022.1720 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 15.20 Call | 11,000 | 55.2121 | 84.7414 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 15.30 Call | 2,000 | 47.5874 | 73.7253 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 15.60 Put | 1,000 | 1734.3369 | 1558.2283 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 15.70 Put | 325 | 1829.7218 | 1651.3721 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 15.86 Call | 525 | 17.6808 | 31.9113 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.03 Call | 525 | 12.9301 | 24.4033 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.39 Call | 20,000 | 6.5677 | 13.7388 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.51 Call | 15,000 | 5.2207 | 11.3300 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.64 Call | 635 | 4.0641 | 9.1912 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.66 Call | 5,000 | 3.9100 | 8.8998 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.70 Call | 1,600 | 3.6213 | 8.3446 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.70 Call | 10,000 | 2.6075 | 3.3822 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 19.55 Call | 17,500 | 0.1599 | 0.2843 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 11.80 Put | 250 | 28.0655 | 22.2834 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.00 Put | 147,650 | 174.7778 | 136.2486 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.22 Put | 725 | 234.4092 | 186.2018 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.35 Put | 6,600 | 277.5752 | 221.0627 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.50 Put | 150 | 333.1707 | 268.2501 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.70 Put | 2,000 | 417.0013 | 341.7573 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.75 Put | 12,000 | 439.6808 | 361.8445 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.00 Call | 500 | 702.3224 | 812.5039 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.00 Put | 54,190 | 563.2224 | 472.5039 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.18 Put | 2,000 | 662.7328 | 0.0000 | 0.0000 | 0.0000 | 2,000 | 0.00 |
| Dec 2016 | ZAUS | 14.20 Put | 2,125 | 674.5326 | 573.0679 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.30 Put | 3,100 | 734.9831 | 627.2331 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.45 Put | 20,000 | 830.0790 | 714.5153 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.50 Put | 77,649 | 862.9066 | 745.0447 | 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 | 14.63 Put | 5,700 | 950.9516 | 827.1244 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.70 Put | 2,000 | 1000.1361 | 872.8840 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.80 Put | 56,000 | 1072.0390 | 940.0631 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.98 Put | 1,700 | 1206.0245 | 1067.2409 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.00 Call | 600 | 360.3531 | 421.7509 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.00 Put | 29,368 | 1221.2531 | 1081.7509 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.20 Put | 6,985 | 1376.9926 | 1230.7001 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.21 Put | 3,500 | 1384.9370 | 1238.3222 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.40 Call | 26,053 | 276.7619 | 326.1050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.40 Put | 31,590 | 1537.6619 | 1386.1050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.50 Call | 750 | 258.6633 | 305.9851 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.50 Put | 69,895 | 1619.5633 | 1465.9851 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.57 Put | 1,400 | 1677.6291 | 1522.1213 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.68 Put | 63,513 | 1770.0258 | 1611.6269 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.80 Put | 10,000 | 1872.3183 | 1710.9709 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.85 Call | 2,000 | 204.4752 | 242.8574 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.00 Put | 32,950 | 2045.9636 | 1880.1393 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.31 Call | 66,000 | 150.9685 | 180.0808 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.47 Put | 1,365 | 2467.0127 | 2292.5654 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.53 Put | 725 | 2521.8654 | 2346.4866 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.55 Call | 500 | 129.2974 | 154.5157 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.69 Put | 6,600 | 2669.1654 | 2491.4715 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.77 Call | 16,000 | 113.6301 | 134.5699 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.91 Call | 20,000 | 106.3920 | 123.5537 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.96 Call | 5,000 | 103.9736 | 120.6515 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.00 Call | 1,200 | 102.0968 | 118.4002 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.50 Call | 63,513 | 82.4374 | 94.8383 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.66 Call | 15,100 | 77.3910 | 88.7977 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.69 Call | 3,500 | 76.4999 | 87.7320 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.00 Call | 1,500 | 68.2211 | 77.8306 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.06 Call | 1,400 | 66.4988 | 76.1259 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.10 Call | 23,489 | 64.4469 | 75.0234 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.12 Call | 4,000 | 63.4428 | 74.4829 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.89 Call | 17,000 | 34.1359 | 45.2094 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.98 Call | 10,000 | 31.6913 | 42.1090 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.00 Call | 2,310 | 31.1707 | 41.4474 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.15 Call | 26,053 | 27.5133 | 36.7844 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.25 Call | 10,303 | 25.3024 | 33.9521 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.70 Call | 1,365 | 17.2625 | 23.5491 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.75 Call | 150 | 16.5358 | 22.5992 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.81 Call | 250 | 15.7018 | 21.5068 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.95 Call | 725 | 13.9077 | 19.1482 | 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 | 20.08 Call | 750 | 12.4172 | 17.1784 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.16 Call | 6,600 | 11.5766 | 16.0631 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.30 Call | 10,000 | 10.2342 | 14.2742 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.36 Call | 368 | 9.7053 | 13.5668 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.90 Call | 32,200 | 5.9849 | 8.5361 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 21.24 Call | 5,700 | 4.3912 | 6.3432 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 21.30 Call | 69,895 | 4.1560 | 6.0170 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 15.23 Put | 90 | 1416.8817 | 1278.1249 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 15.36 Put | 7,160 | 1514.3233 | 1371.2962 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 15.70 Put | 6,370 | 1778.9777 | 1626.7542 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 15.74 Put | 3,200 | 1810.9717 | 1657.7490 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 16.75 Put | 1,800 | 2657.2586 | 2486.2280 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 18.43 Call | 90 | 156.4125 | 169.5027 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 18.44 Call | 7,160 | 156.0015 | 169.0341 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 19.00 Call | 6,370 | 122.0448 | 141.9899 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 19.38 Call | 3,200 | 98.7832 | 115.4534 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 21.42 Call | 1,800 | 30.1489 | 36.0731 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 14.23 Put | 2,000 | 850.2131 | 712.0802 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 14.89 Put | 1,297 | 1252.0607 | 1082.4666 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 15.50 Put | 150 | 1678.6743 | 1482.0167 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 15.78 Put | 3,155 | 1890.2404 | 1682.5935 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 16.73 Call | 2,000 | 464.2914 | 543.6415 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 18.15 Call | 1,297 | 309.9622 | 352.1781 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 18.65 Call | 150 | 278.5556 | 314.2344 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 19.71 Call | 3,155 | 188.4774 | 232.9458 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,356,093</u> | | | | | <u>2,000.00</u> | <u>0.00</u> | <u>26,918,988.00</u> | <u>0.00</u> |
| | Total | | 2,166,326 | | | | | 48,698.00 | 652,227,592.40 | 143,168,954.00 | 1,281,913,834,245.70 |
| | Grand Total | | 2,858,317 | | | | | 133,762.00 | 1,144,661,496.40 | 190,722,524 | 1,776,269,575,330.60 |