



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-September-2016

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|--------------|-------------|-------------------|-------------------------|
| Future | | | | | | | | | | | |
| Dec 2016 | CAGZ | Future | 20,000 | 699.4916 | 608.3988 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>20,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>20,000.00</u> | <u>7,214,600.00</u> |
| | | Total | 20,000 | | | | | 0.00 | 0.00 | 20,000.00 | 7,214,600.00 |
| Future | | | | | | | | | | | |
| Oct 2016 | CAHA | Future | 30,000 | 46.0755 | 51.2721 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>30,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>30,000.00</u> | <u>1,490,700.00</u> |
| | | Total | 30,000 | | | | | 0.00 | 0.00 | 30,000.00 | 1,490,700.00 |
| Future | | | | | | | | | | | |
| Nov 2016 | DACR | Future | 435 | 2.0674 | 2.0858 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>435</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>435.00</u> | <u>9,090,195.00</u> |
| | | Total | 435 | | | | | 0.00 | 0.00 | 435.00 | 9,090,195.00 |
| Future | | | | | | | | | | | |
| Sep 2016 | DAEU | Future | 34 | 15.3059 | 15.5095 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAEU | Future | 500 | 15.5209 | 15.7284 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>534</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>104,860.00</u> | <u>1,329,981,645.20</u> |
| | | Total | 534 | | | | | 0.00 | 0.00 | 394,460.00 | 1,329,981,645.20 |
| Future | | | | | | | | | | | |
| Oct 2016 | DAGB | Future | 117 | 17.8172 | 17.9983 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAGB | Future | 41 | 17.9015 | 18.0840 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAGB | Future | 73 | 18.6053 | 18.7969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>231</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>50,486.00</u> | <u>826,163,831.80</u> |
| | | Total | 231 | | | | | 0.00 | 0.00 | 241,599.00 | 826,163,831.80 |
| Future | | | | | | | | | | | |
| Sep 2016 | DAUS | Future | 500 | 13.7252 | 13.8694 | 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 | DAUS | Future | 1,050 | 13.7280 | 13.8721 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | Future | 2,740 | 13.7307 | 13.8748 | 0.0000 | 0.0000 | 10,000 | 137,500,000.00 | | |
| Sep 2016 | DAUS | Future | 2,870 | 13.7334 | 13.8775 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | Future | 10,000 | 13.7439 | 13.8882 | 0.0000 | 0.0000 | 20,000 | 275,156,000.00 | | |
| Oct 2016 | DAUS | Future | 56 | 13.7466 | 13.8909 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | Future | 1,200 | 13.7518 | 13.8963 | 0.0000 | 0.0000 | 40,000 | 556,876,000.00 | | |
| Oct 2016 | DAUS | Future | 1,200 | 13.7598 | 13.9044 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | Future | 10,000 | 13.7677 | 13.9125 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | Future | 832 | 13.7703 | 13.9152 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | Future | 2,000 | 13.8048 | 13.9503 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | Future | 14 | 13.8343 | 13.9805 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 250 | 13.9306 | 14.0777 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 251 | 13.9332 | 14.0804 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>32,963</u> | | | | | <u>70,000.00</u> | <u>969,532,000.00</u> | <u>4,291,510.00</u> | <u>47,563,957,039.00</u> |

Option

| | | | | | | | | | |
|----------|------|------------|--------|----------|----------|--------|--------|--------|------|
| Sep 2016 | DAUS | 11.80 Put | 250 | 0.1322 | 0.1077 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 13.50 Put | 150 | 74.5796 | 45.4017 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.25 Call | 250 | 0.0762 | 0.0915 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.41 Call | 150 | 0.0497 | 0.0594 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 14.25 Call | 20,000 | 41.4314 | 73.6178 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 15.00 Call | 10,000 | 4.7857 | 9.0487 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 14.30 Call | 10,000 | 47.1820 | 80.3330 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 14.45 Call | 10,000 | 30.6888 | 54.7957 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 14.61 Put | 18,400 | 889.0929 | 760.5538 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 14.76 Call | 18,400 | 14.0035 | 25.0900 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 14.60 Put | 10,000 | 880.4789 | 753.7867 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 13.43 Put | 16,000 | 82.6256 | 0.0000 | 0.0000 | 0.0000 | 32,000 | 0.00 |
| Oct 2016 | DAUS | 13.81 Put | 5,000 | 251.4085 | 0.0000 | 0.0000 | 0.0000 | 10,000 | 0.00 |
| Oct 2016 | DAUS | 13.85 Put | 40,000 | 302.2899 | 231.9281 | 0.0000 | 0.0000 | 40,000 | 0.00 |
| Oct 2016 | DAUS | 13.87 Call | 5,000 | 209.9979 | 282.2199 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 13.90 Call | 5,000 | 198.7442 | 267.8968 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 14.25 Call | 10,000 | 101.0819 | 144.0984 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 14.44 Call | 10,000 | 81.7111 | 115.7379 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 14.44 Put | 10,000 | 754.0111 | 643.2379 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 14.58 Call | 12,000 | 82.7409 | 113.6310 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 13.87 Put | 10,000 | 353.8985 | 0.0000 | 0.0000 | 0.0000 | 20,000 | 0.00 |
| Oct 2016 | DAUS | 11.80 Put | 250 | 2.2316 | 1.7964 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 13.50 Put | 150 | 187.2996 | 141.8142 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 18.77 Call | 250 | 0.5657 | 0.8534 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 18.85 Call | 150 | 0.4880 | 0.7398 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 13.25 Put | 9,960 | 108.6561 | 77.9652 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 14.25 Put | 2,000 | 626.0098 | 529.6219 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|------------|----------------|-----------|-----------|---------|---------|-------------------|-----------------------|----------------------|--------------------------|
| Oct 2016 | DAUS | 14.96 Call | 2,000 | 64.1527 | 85.9991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 15.06 Put | 9,960 | 1310.4891 | 1184.2823 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 16.14 Call | 9,960 | 8.0662 | 12.2070 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 14.95 Put | 8,695 | 1225.6035 | 1107.0356 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 16.36 Call | 8,695 | 19.0387 | 25.7901 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 13.60 Call | 20,000 | 533.2770 | 622.1530 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 14.25 Call | 30,000 | 264.7541 | 317.6185 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 13.26 Put | 9,615 | 173.4195 | 133.1909 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 15.60 Put | 9,615 | 1808.4000 | 1679.3454 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 17.09 Call | 9,615 | 11.9241 | 16.6731 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 11.80 Put | 250 | 13.4338 | 10.8361 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 13.50 Put | 150 | 278.4406 | 225.1466 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 19.40 Call | 400 | 1.3613 | 2.2942 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | 14.75 Put | 15,000 | 1083.6201 | 978.9632 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | 13.95 Put | 2,000 | 584.2706 | 515.1300 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | 16.17 Call | 2,000 | 143.1063 | 165.3555 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | 14.10 Put | 1,000 | 683.4460 | 609.3938 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | 15.89 Call | 1,000 | 200.2629 | 229.0926 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | 13.95 Put | 1,000 | 670.9578 | 605.4652 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | 17.02 Call | 1,000 | 234.5736 | 260.1014 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | 14.10 Put | 1,000 | 762.6056 | 691.9047 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | 16.67 Call | 1,000 | 301.4072 | 332.0995 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 13.95 Put | 1,000 | 722.3354 | 654.4708 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 17.98 Call | 1,000 | 319.9253 | 341.1126 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>379,315</u> | | | | | <u>102,000.00</u> | <u>0.00</u> | <u>9,367,016.00</u> | <u>0.00</u> |
| Total | | | 412,278 | | | | | 172,000.00 | 969,532,000.00 | 13,658,526.00 | 47,563,957,039.00 |
| Future | | | | | | | | | | | |
| Dec 2016 | EUUS | Future | 13,266 | 1.1183 | 1.1214 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>13,266</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>324,948.00</u> | <u>3,681,709,787.00</u> |
| Total | | | 13,266 | | | | | 0.00 | 0.00 | 324,948.00 | 3,681,709,787.00 |
| Future | | | | | | | | | | | |
| Dec 2016 | ZAAD | Future | 11,827 | 10.5369 | 10.6226 | 10.6015 | 10.5314 | 395 | 4,170,495.00 | | |
| Mar 2017 | ZAAD | Future | 3,292 | 10.6886 | 10.7755 | 10.7558 | 10.7558 | 100 | 1,075,580.00 | | |
| Jun 2017 | ZAAD | Future | 91 | 10.8671 | 10.9569 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>15,210</u> | | | | | <u>495.00</u> | <u>5,246,075.00</u> | <u>2,940,303.00</u> | <u>24,408,462,219.50</u> |
| Total | | | 15,210 | | | | | 495.00 | 5,246,075.00 | 2,972,680.00 | 24,408,462,219.50 |
| Future | | | | | | | | | | | |
| Dec 2016 | ZACA | Future | 4,333 | 10.5613 | 10.6670 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|--------------|----------------|---------|-----------|-----------|---------|--------------|-------------------|-----------------------|--------------------|
| | | | 4,333 | | | | | 0.00 | 0.00 | 64,878.00 | 602,420,397.70 |
| | | Total | 4,333 | | | | | 0.00 | 0.00 | 64,878.00 | 602,420,397.70 |
| Future | | | | | | | | | | | |
| | Dec 2016 | ZAEU | Future | 46,942 | 15.5963 | 15.8045 | 15.6961 | 15.5788 | 546 | 8,535,789.70 | |
| | Mar 2017 | ZAEU | Future | 8,750 | 15.9136 | 16.1258 | 16.0051 | 16.0051 | 100 | 1,600,510.00 | |
| | Jun 2017 | ZAEU | Future | 77,632 | 16.2874 | 16.5069 | 16.3869 | 16.3869 | 26,278 | 428,353,179.00 | |
| | | | | 133,324 | | | | | 26,924.00 | 438,489,478.70 | 9,468,040.00 |
| | | | | | | | | | | | 130,392,172,783.80 |
| Option | | | | | | | | | | | |
| | Dec 2016 | ZAEU | 16.50 Call | 450 | 285.8710 | 353.4212 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2016 | ZAEU | 16.90 Put | 2,961 | 1512.4437 | 1356.7837 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2016 | ZAEU | 21.90 Call | 2,961 | 3.0187 | 4.1354 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 6,372 | | | | | 0.00 | 0.00 | 4,783,691.00 |
| | | Total | 139,696 | | | | | | 26,924.00 | 438,489,478.70 | 14,251,731.00 |
| | | | | | | | | | | | 130,392,172,783.80 |
| Future | | | | | | | | | | | |
| | Dec 2016 | ZAFR | Future | 1,858 | 14.3425 | 14.4682 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 1,858 | | | | | 0.00 | 0.00 | 563,223.00 |
| | | Total | 1,858 | | | | | | 0.00 | 0.00 | 563,223.00 |
| | | | | | | | | | | | 5,877,580,739.30 |
| Future | | | | | | | | | | | |
| | Dec 2016 | ZAGB | Future | 58,961 | 18.1001 | 18.2847 | 18.2400 | 18.0852 | 1,631 | 29,669,270.30 | |
| | Mar 2017 | ZAGB | Future | 3,510 | 18.4324 | 18.6204 | 18.5737 | 18.5000 | 102 | 1,894,370.00 | |
| | Jun 2017 | ZAGB | Future | 12,625 | 18.8229 | 19.0173 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 75,096 | | | | | 1,733.00 | 31,563,640.30 | 6,553,699.00 |
| | | | | | | | | | | | 107,255,557,700.90 |
| Option | | | | | | | | | | | |
| | Dec 2016 | ZAGB | 17.13 Put | 4,885 | 231.5135 | 193.9120 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2016 | ZAGB | 21.41 Put | 4,885 | 3347.4139 | 3178.1147 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2016 | ZAGB | 24.46 Call | 4,885 | 25.2622 | 29.6597 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 14,655 | | | | | 0.00 | 0.00 | 1,738,008.00 |
| | | Total | 89,751 | | | | | | 1,733.00 | 31,563,640.30 | 8,291,707.00 |
| | | | | | | | | | | | 107,255,557,700.90 |
| Future | | | | | | | | | | | |
| | Dec 2016 | ZAHK | Future | 7,100 | 1.7999 | 1.8185 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 7,100 | | | | | 0.00 | 0.00 | 14,600.00 |
| | | Total | 7,100 | | | | | | 0.00 | 0.00 | 14,600.00 |
| | | | | | | | | | | | 286,432,633.00 |
| Future | | | | | | | | | | | |
| | Dec 2016 | ZAJY | Future | 21,495 | 0.1389 | 0.1391 | 0.0000 | 0.0000 | 10,146 | 140,100,026.40 | |
| | Mar 2017 | ZAJY | Future | 1,360 | 0.1418 | 0.1420 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 22,855 | | | | | 10,146.00 | 140,100,026.40 | 850,628.00 |
| | | | | | | | | | | | 9,338,274,473.80 |

| <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> | | |
|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|----------------|----------------------|
| Total | | | 22,855 | | | | | 10,146.00 | 140,100,026.40 | 850,628.00 | 9,338,274,473.80 |
| Future | | | | | | | | | | | |
| Dec 2016 | ZAKS | Future | 1,382 | 0.1350 | 0.1373 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,382</u> | | | | | <u>0.00</u> | <u>0.00</u> | 24,363.00 | 336,346,550.00 |
| Total | | | 1,382 | | | | | 0.00 | 0.00 | 24,363.00 | 336,346,550.00 |
| Future | | | | | | | | | | | |
| Dec 2016 | ZAUM | Future | 365 | 13.9466 | 14.0938 | 14.0194 | 13.9124 | 22 | 30,739,830.00 | | |
| Mar 2017 | ZAUM | Future | 57 | 14.1738 | 14.3238 | 14.2487 | 14.1648 | 16 | 22,730,970.00 | | |
| Jun 2017 | ZAUM | Future | 1 | 14.4400 | 14.5958 | 14.5216 | 14.5216 | 1 | 1,452,160.00 | | |
| | | | <u>423</u> | | | | | <u>39.00</u> | <u>54,922,960.00</u> | 131,625.00 | 148,428,784,250.00 |
| Total | | | 423 | | | | | 39.00 | 54,922,960.00 | 136,148.00 | 148,428,784,250.00 |
| Future | | | | | | | | | | | |
| Dec 2016 | ZAUS | Future | 477,372 | 13.9466 | 14.0938 | 14.0483 | 13.9131 | 106,601 | 1,495,868,161.60 | | |
| Mar 2017 | ZAUS | Future | 91,484 | 14.1738 | 14.3238 | 14.2758 | 14.1401 | 10,263 | 145,780,222.50 | | |
| Jun 2017 | ZAUS | Future | 151,045 | 14.4400 | 14.5958 | 14.5173 | 14.4000 | 46,423 | 670,646,344.00 | | |
| Sep 2017 | ZAUS | Future | 2,700 | 14.6893 | 14.8499 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | Future | 670 | 15.0257 | 15.1850 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | Future | 70 | 15.3705 | 15.5239 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | Future | 70 | 15.7154 | 15.8627 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>723,411</u> | | | | | <u>163,287.00</u> | <u>2,312,294,728.10</u> | 121,316,322.00 | 1,354,255,100,826.90 |
| Option | | | | | | | | | | | |
| Dec 2016 | ZAUS | 11.80 Put | 250 | 22.0596 | 17.8716 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 12.59 Put | 2,800 | 79.2087 | 65.0421 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.00 Put | 151,550 | 160.2493 | 130.4651 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.22 Put | 725 | 222.0949 | 184.2295 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.34 Call | 2,800 | 870.5131 | 973.0218 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.34 Put | 7,800 | 263.9131 | 219.2218 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.35 Put | 4,500 | 267.6619 | 222.3275 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.50 Put | 25,686 | 327.7766 | 274.8308 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.70 Call | 1,230 | 665.7772 | 751.3600 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.70 Put | 3,000 | 419.1772 | 357.5600 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.75 Put | 12,000 | 444.0027 | 380.2333 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.77 Put | 19,800 | 454.1503 | 389.5258 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 14.00 Call | 3,450 | 526.7227 | 599.0812 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 14.00 Put | 88,460 | 580.1227 | 505.2812 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 14.08 Call | 5,000 | 494.8796 | 563.0841 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 14.09 Call | 1,200 | 491.0276 | 558.7137 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 14.10 Put | 2,800 | 640.6004 | 560.5749 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 14.12 Put | 5,550 | 653.0282 | 572.2010 | 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 | 14.18 Call | 4,200 | 457.5619 | 521.5615 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.20 Put | 2,000 | 703.8205 | 619.8366 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.25 Put | 6,040 | 736.4172 | 650.5129 | 0.0000 | 0.0000 | 2,080 | 0.00 |
| Dec 2016 | ZAUS | 14.30 Put | 3,100 | 769.6487 | 681.8644 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.33 Put | 5,000 | 789.8836 | 700.9925 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.34 Call | 1,400 | 403.2773 | 461.2206 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.45 Put | 20,000 | 872.9772 | 779.8013 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.50 Call | 1,600 | 355.1754 | 407.4868 | 0.0000 | 0.0000 | 1,000 | 0.00 |
| Dec 2016 | ZAUS | 14.50 Put | 77,649 | 908.5754 | 813.6868 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.63 Put | 5,700 | 1003.6554 | 904.5110 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.66 Put | 20,000 | 1026.1052 | 926.0071 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.69 Call | 7,150 | 305.3677 | 351.4965 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.70 Put | 2,000 | 1056.3589 | 954.9687 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.80 Put | 56,000 | 1133.3159 | 1028.8176 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.86 Call | 5,550 | 266.9557 | 307.9601 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.00 Call | 2,400 | 239.0639 | 276.3399 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.00 Put | 29,368 | 1292.4639 | 1182.5399 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.10 Call | 1,000 | 221.0107 | 255.8155 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.20 Call | 5,000 | 204.3865 | 236.8775 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.20 Put | 6,985 | 1457.7865 | 1343.0775 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.21 Put | 3,500 | 1466.1995 | 1351.2657 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.28 Call | 5,000 | 192.0436 | 222.7902 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.40 Call | 26,053 | 174.7130 | 203.3050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.40 Put | 31,590 | 1628.1130 | 1509.5050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.48 Call | 3,000 | 163.8209 | 191.3328 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.50 Put | 69,895 | 1714.6083 | 1594.6590 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.57 Put | 1,400 | 1775.8059 | 1654.5423 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.68 Put | 63,513 | 1872.9747 | 1749.7712 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.80 Put | 10,000 | 1980.2682 | 1855.1080 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.85 Call | 1,500 | 121.9421 | 143.2145 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.00 Call | 26,436 | 108.3528 | 127.4783 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.00 Put | 32,950 | 2161.7528 | 2033.6783 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.11 Call | 7,150 | 99.4254 | 117.1182 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.31 Call | 44,000 | 85.1742 | 100.5393 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.47 Put | 1,365 | 2598.7832 | 2465.3165 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.53 Put | 725 | 2655.4370 | 2521.4080 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.55 Call | 500 | 70.9592 | 83.9463 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.69 Put | 3,300 | 2807.2961 | 2671.8814 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.77 Call | 16,000 | 60.3756 | 71.3671 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.91 Call | 20,000 | 55.5218 | 64.5493 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.96 Call | 5,000 | 53.9139 | 62.6897 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.00 Call | 52,533 | 52.6733 | 61.2530 | 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 | 17.39 Call | 2,800 | 42.3848 | 49.3368 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.50 Call | 63,513 | 39.9913 | 46.5633 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.66 Call | 15,100 | 36.8383 | 42.9084 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.69 Call | 3,500 | 36.2870 | 42.2696 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.00 Call | 1,500 | 31.2323 | 36.4080 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.06 Call | 1,400 | 30.3750 | 35.4141 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.10 Call | 23,489 | 29.8227 | 34.7738 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.12 Call | 4,000 | 29.5525 | 34.4599 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.89 Call | 17,000 | 14.1280 | 18.6884 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.98 Call | 10,000 | 12.9061 | 17.1344 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.00 Call | 2,310 | 12.6484 | 16.8059 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.15 Call | 26,053 | 10.8645 | 14.5242 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.25 Call | 10,303 | 9.8102 | 13.1684 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.70 Call | 1,365 | 6.1537 | 8.4148 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.75 Call | 150 | 5.8389 | 8.0010 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.81 Call | 250 | 5.4814 | 7.5298 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.95 Call | 725 | 4.7266 | 6.5309 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.08 Call | 750 | 4.1153 | 5.7172 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.16 Call | 3,300 | 3.7775 | 5.2655 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.30 Call | 10,000 | 3.2492 | 4.5557 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.36 Call | 368 | 3.0451 | 4.2804 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.90 Call | 32,200 | 1.6855 | 2.4239 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 21.24 Call | 5,700 | 1.1536 | 1.6832 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 21.30 Call | 69,895 | 1.0783 | 1.5775 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 12.20 Put | 250 | 84.1303 | 68.6942 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.00 Put | 91,132 | 252.6203 | 221.2344 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.10 Put | 46,000 | 726.2975 | 656.6955 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.40 Put | 45,132 | 907.5247 | 828.1997 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.65 Put | 100 | 1072.1278 | 985.6303 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.23 Put | 90 | 1496.1754 | 1394.3598 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.36 Put | 7,160 | 1597.9849 | 1493.3829 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.70 Put | 6,370 | 1871.9047 | 1762.3550 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.74 Put | 3,200 | 1904.7123 | 1794.8630 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.80 Call | 180 | 328.0231 | 367.1983 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.22 Call | 45,132 | 263.9043 | 296.2251 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.75 Put | 1,800 | 2778.4544 | 2653.8235 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 17.31 Call | 46,000 | 160.3485 | 177.4965 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 18.43 Call | 90 | 113.0132 | 125.7677 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 18.44 Call | 7,160 | 112.3307 | 125.4316 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 19.00 Call | 6,370 | 79.6354 | 94.7598 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 19.38 Call | 3,200 | 62.7371 | 75.2492 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 21.42 Call | 1,800 | 16.4072 | 20.5598 | 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 | 13.83 Put | 2,280 | 646.3319 | 583.9335 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 13.87 Put | 30,000 | 666.2791 | 602.0566 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 14.11 Put | 2,850 | 792.3435 | 721.4419 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 14.18 Put | 1,400 | 831.1261 | 758.3166 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 14.23 Put | 2,000 | 859.3620 | 785.2139 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 14.89 Put | 1,297 | 1269.6602 | 1179.6873 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 15.50 Put | 150 | 1705.6152 | 1602.1442 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 15.78 Call | 2,280 | 580.8927 | 628.3679 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 15.78 Put | 3,155 | 1920.8927 | 1812.5679 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 15.86 Call | 30,000 | 563.8616 | 610.0376 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 16.10 Call | 1,400 | 514.5820 | 558.3934 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 16.26 Call | 2,850 | 484.3319 | 525.8446 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 16.73 Call | 2,000 | 406.9963 | 442.5055 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 18.15 Call | 1,297 | 266.3865 | 286.7746 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 18.65 Call | 150 | 238.1813 | 256.1227 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAUS | 19.71 Call | 3,155 | 153.2123 | 174.3777 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2017 | ZAUS | 12.75 Put | 2,000 | 296.4050 | 256.0233 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2017 | ZAUS | 13.75 Put | 2,000 | 664.6356 | 603.1589 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2018 | ZAUS | 13.64 Put | 70,530 | 673.7548 | 623.9261 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,803,784</u> | | | | | <u>3,080.00</u> | <u>0.00</u> | <u>28,720,717.00</u> |
| | | Total | 2,527,195 | | | | | 166,367.00 | 2,312,294,728.10 | 150,037,039.00 |
| | | | | | | | | | | 1,354,255,100,826.90 |
| | | Grand Total | 3,286,547 | | | | | 377,704.00 | 3,952,148,908.50 | 199,875,911 |
| | | | | | | | | | | 1,874,051,175,015.70 |