



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-November-2016

| DATE          | CONTRACT |              | OPEN INT      | MTM      | PREV MTM | HIGH   | LOW    | DAILY VOLUME |             | CUMULATIVE VOLUME |                         |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|--------------|-------------|-------------------|-------------------------|
| <b>Future</b> |          |              |               |          |          |        |        |              |             |                   |                         |
| Dec 2016      | CAGZ     | Future       | 20,000        | 269.8513 | 302.9619 | 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>     |
|               |          | <b>Total</b> | <b>20,000</b> |          |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>20 000.00</b>  | <b>7 214 600.00</b>     |
| <b>Future</b> |          |              |               |          |          |        |        |              |             |                   |                         |
| Nov 2016      | DACR     | Future       | 435           | 2.0827   | 2.0760   | 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>     |
|               |          | <b>Total</b> | <b>435</b>    |          |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>435.00</b>     | <b>9 090 195.00</b>     |
| <b>Future</b> |          |              |               |          |          |        |        |              |             |                   |                         |
| Nov 2016      | DAEU     | Future       | 34            | 15.2241  | 15.2841  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                         |
| Nov 2016      | DAEU     | Future       | 500           | 15.2330  | 15.2931  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                         |
| Jan 2017      | DAEU     | Future       | 12            | 15.2877  | 15.3485  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                         |
| Feb 2017      | DAEU     | Future       | 2,000         | 15.5758  | 15.6358  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                         |
|               |          |              | <u>2,546</u>  |          |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>107 125.00</u> | <u>1 365 572 680.80</u> |
|               |          | <b>Total</b> | <b>2,546</b>  |          |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>396 725.00</b> | <b>1 365 572 680.80</b> |
| <b>Future</b> |          |              |               |          |          |        |        |              |             |                   |                         |
| Dec 2016      | DAGB     | Future       | 35            | 17.7512  | 17.8224  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                         |
| Dec 2016      | DAGB     | Future       | 14            | 17.8015  | 17.8728  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                         |
| Jan 2017      | DAGB     | Future       | 12            | 17.9993  | 18.0699  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                         |
| Apr 2017      | DAGB     | Future       | 73            | 18.3332  | 18.4043  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                         |
|               |          |              | <u>134</u>    |          |          |        |        | <u>0.00</u>  | <u>0.00</u> | <u>50 945.00</u>  | <u>834 115 587.30</u>   |
|               |          | <b>Total</b> | <b>134</b>    |          |          |        |        | <b>0.00</b>  | <b>0.00</b> | <b>242 058.00</b> | <b>834 115 587.30</b>   |
| <b>Future</b> |          |              |               |          |          |        |        |              |             |                   |                         |
| Nov 2016      | DAUS     | Future       | 6,290         | 14.3670  | 14.3045  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                         |
| Nov 2016      | DAUS     | Future       | 78            | 14.3717  | 14.3099  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                         |
| Dec 2016      | DAUS     | Future       | 275           | 14.4104  | 14.3483  | 0.0000 | 0.0000 | 0            | 0.00        |                   |                         |
| Dec 2016      | DAUS     | Future       | 251           | 14.4134  | 14.3512  | 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     | 700             | 14.4164    | 14.3542         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016      | DAUS            | Future     | 720             | 14.4343    | 14.3719         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016      | DAUS            | Future     | 790             | 14.4577    | 14.3950         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | Future     | 2,000           | 14.4752    | 14.4123         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | Future     | 50              | 14.4956    | 14.4325         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | Future     | 2,600           | 14.5131    | 14.4498         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | Future     | 108             | 14.5219    | 14.4585         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | Future     | 70              | 14.5306    | 14.4671         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | Future     | 3,189           | 14.5546    | 14.4908         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2017      | DAUS            | Future     | 2,105           | 14.6349    | 14.5702         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017      | DAUS            | Future     | 1,176           | 14.7256    | 14.6605         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2017      | DAUS            | Future     | 40              | 14.7568    | 14.6916         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2017      | DAUS            | Future     | 70              | 14.7851    | 14.7199         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2017      | DAUS            | Future     | 70              | 15.0427    | 14.9782         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2017      | DAUS            | Future     | 334             | 15.3112    | 15.2467         | 0.0000      | 0.0000     | 0                   | 0.00                     |
|               |                 |            | <u>20,916</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              |
|               |                 |            |                 |            |                 |             |            |                     | <u>4 553 336.00</u>      |
|               |                 |            |                 |            |                 |             |            |                     | <u>51 190 198 194.20</u> |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                          |
| Nov 2016      | DAUS            | 11.80 Put  | 250             | 0.1248     | 0.1456          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2016      | DAUS            | 13.50 Put  | 150             | 13.2730    | 14.0285         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2016      | DAUS            | 19.40 Call | 400             | 0.0250     | 0.0443          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016      | DAUS            | 13.75 Call | 15,000          | 680.6936   | 644.4974        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016      | DAUS            | 14.00 Put  | 15,000          | 112.0399   | 145.2184        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016      | DAUS            | 14.35 Call | 7,000           | 297.0505   | 281.0978        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016      | DAUS            | 14.11 Put  | 30,000          | 168.6529   | 0.0000          | 0.0000      | 0.0000     | 30,000              | 0.00                     |
| Dec 2016      | DAUS            | 14.75 Put  | 5,000           | 536.0899   | 584.8135        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | 13.95 Put  | 2,000           | 228.7026   | 232.6747        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | 16.17 Call | 2,000           | 101.6153   | 87.3543         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | 14.28 Call | 5,000           | 611.4798   | 556.5520        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | 14.10 Put  | 1,000           | 312.1060   | 316.7621        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | 15.89 Call | 1,000           | 170.1265   | 149.3757        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | 13.80 Put  | 1,000           | 207.2985   | 208.2748        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | 14.41 Call | 1,000           | 594.7975   | 541.1317        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | 14.15 Put  | 210             | 345.8934   | 351.2949        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jan 2017      | DAUS            | 15.07 Call | 210             | 363.8120   | 326.3366        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2017      | DAUS            | 14.32 Put  | 1,500           | 458.9731   | 467.7708        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2017      | DAUS            | 15.03 Call | 1,500           | 452.7166   | 411.4720        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2017      | DAUS            | 13.95 Put  | 1,000           | 373.5237   | 380.5550        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2017      | DAUS            | 17.02 Call | 1,000           | 230.3629   | 210.8379        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2017      | DAUS            | 13.80 Put  | 1,000           | 334.8964   | 341.1441        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2017      | DAUS            | 14.10 Put  | 1,000           | 447.2251   | 457.8925        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2017      | DAUS            | 15.06 Call | 1,000           | 699.5609   | 658.2091        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2017      | DAUS            | 16.67 Call | 1,000           | 309.4149   | 286.5600        | 0.0000      | 0.0000     | 0                   | 0.00                     |

| DATE          | CONTRACT |              | OPEN INT       | MTM       | PREV MTM  | HIGH    | LOW     | DAILY VOLUME     | CUMULATIVE VOLUME   |                                 |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|------------------|---------------------|---------------------------------|
| Jul 2017      | DAUS     | 13.95 Put    | 1,000          | 462.9048  | 471.0392  | 0.0000  | 0.0000  | 0                | 0.00                |                                 |
| Jul 2017      | DAUS     | 17.98 Call   | 1,000          | 315.9057  | 295.8736  | 0.0000  | 0.0000  | 0                | 0.00                |                                 |
|               |          |              | 97,220         |           |           |         |         | 30,000.00        | 0.00                | 10 246 007.00                   |
|               |          | <b>Total</b> | <b>118,136</b> |           |           |         |         | <b>30,000.00</b> | <b>0.00</b>         | 14 799 343.00 51 190 198 194.20 |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                     |                                 |
| Dec 2016      | EUUS     | Future       | 67             | 1.0608    | 1.0697    | 1.0629  | 1.0625  | 100              | 1,062,700.00        |                                 |
|               |          |              | 67             |           |           |         |         | 100.00           | 1,062,700.00        | 352 757.00 3 988 590 176.00     |
|               |          | <b>Total</b> | <b>67</b>      |           |           |         |         | <b>100.00</b>    | <b>1,062,700.00</b> | 352 757.00 3 988 590 176.00     |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                     |                                 |
| Dec 2016      | GBUS     | Future       | 50             | 1.2349    | 1.2452    | 0.0000  | 0.0000  | 0                | 0.00                |                                 |
|               |          |              | 50             |           |           |         |         | 0.00             | 0.00                | 152.00 1 872 003.00             |
|               |          | <b>Total</b> | <b>50</b>      |           |           |         |         | <b>0.00</b>      | <b>0.00</b>         | 152.00 1 872 003.00             |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                     |                                 |
| Dec 2016      | ZAAD     | Future       | 11,271         | 10.6274   | 10.7234   | 0.0000  | 0.0000  | 400              | 4,313,400.00        |                                 |
| Mar 2017      | ZAAD     | Future       | 8,560          | 10.7865   | 10.8824   | 0.0000  | 0.0000  | 0                | 0.00                |                                 |
| Jun 2017      | ZAAD     | Future       | 91             | 10.9670   | 11.0654   | 0.0000  | 0.0000  | 0                | 0.00                |                                 |
|               |          |              | 19,922         |           |           |         |         | 400.00           | 4,313,400.00        | 3 004 373.00 25 098 305 367.40  |
|               |          | <b>Total</b> | <b>19,922</b>  |           |           |         |         | <b>400.00</b>    | <b>4,313,400.00</b> | 3 036 750.00 25 098 305 367.40  |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                     |                                 |
| Dec 2016      | ZACA     | Future       | 12             | 10.6779   | 10.7047   | 0.0000  | 0.0000  | 0                | 0.00                |                                 |
|               |          |              | 12             |           |           |         |         | 0.00             | 0.00                | 73 738.00 694 437 653.50        |
|               |          | <b>Total</b> | <b>12</b>      |           |           |         |         | <b>0.00</b>      | <b>0.00</b>         | 73 738.00 694 437 653.50        |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                     |                                 |
| Dec 2016      | ZACR     | Future       | 10             | 2.0876    | 2.0809    | 0.0000  | 0.0000  | 0                | 0.00                |                                 |
|               |          |              | 10             |           |           |         |         | 0.00             | 0.00                | 109 754.00 2 502 692 756.00     |
|               |          | <b>Total</b> | <b>10</b>      |           |           |         |         | <b>0.00</b>      | <b>0.00</b>         | 109 754.00 2 502 692 756.00     |
| <b>Future</b> |          |              |                |           |           |         |         |                  |                     |                                 |
| Dec 2016      | ZAEU     | Future       | 58,721         | 15.3061   | 15.3667   | 15.6000 | 15.3699 | 2,569            | 39,818,791.60       |                                 |
| Mar 2017      | ZAEU     | Future       | 30,187         | 15.6393   | 15.6994   | 0.0000  | 0.0000  | 0                | 0.00                |                                 |
| Jun 2017      | ZAEU     | Future       | 77,442         | 16.0118   | 16.0728   | 16.0500 | 16.0500 | 37               | 595,770.00          |                                 |
| Sep 2017      | ZAEU     | Future       | 19             | 16.3642   | 16.4283   | 0.0000  | 0.0000  | 0                | 0.00                |                                 |
|               |          |              | 166,369        |           |           |         |         | 2,606.00         | 40,414,561.60       | 9 703 671.00 134 099 089 481.60 |
| <b>Option</b> |          |              |                |           |           |         |         |                  |                     |                                 |
| Dec 2016      | ZAEU     | 16.50 Call   | 450            | 80.0453   | 85.0217   | 0.0000  | 0.0000  | 0                | 0.00                |                                 |
| Dec 2016      | ZAEU     | 16.90 Put    | 2,961          | 1640.1939 | 1582.3892 | 0.0000  | 0.0000  | 0                | 0.00                |                                 |

| DATE          | CONTRACT |              | OPEN INT       | MTM       | PREV MTM  | HIGH    | LOW     | DAILY VOLUME    | CUMULATIVE VOLUME    |                                  |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-----------------|----------------------|----------------------------------|
| Dec 2016      | ZAEU     | 21.90 Call   | 2,961          | 0.2285    | 0.2333    | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Mar 2017      | ZAEU     | 14.30 Put    | 1,000          | 172.5264  | 155.6784  | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Mar 2017      | ZAEU     | 14.80 Call   | 500            | 1147.3978 | 1181.1407 | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Mar 2017      | ZAEU     | 16.00 Call   | 680            | 550.9731  | 562.7502  | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Mar 2017      | ZAEU     | 17.17 Call   | 1,000          | 265.0644  | 268.2252  | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
|               |          |              | 9,552          |           |           |         |         | 0.00            | 0.00                 | 4 789 001.00                     |
|               |          | <b>Total</b> | <b>175,921</b> |           |           |         |         | <b>2,606.00</b> | <b>40,414,561.60</b> | 14 492 672.00 134 099 089 481.60 |
| <b>Future</b> |          |              |                |           |           |         |         |                 |                      |                                  |
| Dec 2016      | ZAFR     | Future       | 1,945          | 14.3047   | 14.3356   | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
|               |          |              | 1,945          |           |           |         |         | 0.00            | 0.00                 | 564 502.00 5 895 831 281.10      |
|               |          | <b>Total</b> | <b>1,945</b>   |           |           |         |         | <b>0.00</b>     | <b>0.00</b>          | 564 502.00 5 895 831 281.10      |
| <b>Future</b> |          |              |                |           |           |         |         |                 |                      |                                  |
| Dec 2016      | ZAGB     | Future       | 45,199         | 17.8169   | 17.8881   | 18.2611 | 17.7961 | 1,821           | 33,015,406.40        |                                  |
| Mar 2017      | ZAGB     | Future       | 8,144          | 18.1633   | 18.2338   | 18.4350 | 18.4350 | 5               | 92,175.00            |                                  |
| Jun 2017      | ZAGB     | Future       | 19,992         | 18.5463   | 18.6189   | 0.0000  | 0.0000  | 38              | 706,781.00           |                                  |
| Sep 2017      | ZAGB     | Future       | 17             | 18.9067   | 18.9820   | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
|               |          |              | 73,352         |           |           |         |         | 1,864.00        | 33,814,362.40        | 6 974 146.00 114 749 643 732.30  |
| <b>Option</b> |          |              |                |           |           |         |         |                 |                      |                                  |
| Dec 2016      | ZAGB     | 15.89 Put    | 525            | 14.1419   | 12.3925   | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Dec 2016      | ZAGB     | 16.76 Call   | 525            | 1130.8307 | 1196.5523 | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Dec 2016      | ZAGB     | 16.76 Put    | 1,050          | 73.9307   | 68.4523   | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Dec 2016      | ZAGB     | 17.13 Put    | 4,885          | 149.3453  | 137.7529  | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Dec 2016      | ZAGB     | 17.30 Call   | 656            | 718.6180  | 775.1296  | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Dec 2016      | ZAGB     | 17.30 Put    | 525            | 201.7180  | 187.0296  | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Dec 2016      | ZAGB     | 17.80 Put    | 800            | 419.3941  | 393.8880  | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Dec 2016      | ZAGB     | 18.00 Call   | 1,000          | 353.7844  | 392.6163  | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Dec 2016      | ZAGB     | 18.00 Put    | 1,000          | 536.8844  | 504.5163  | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Dec 2016      | ZAGB     | 19.39 Call   | 525            | 70.2424   | 82.6256   | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Dec 2016      | ZAGB     | 21.41 Put    | 4,885          | 3600.8172 | 3531.0673 | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Dec 2016      | ZAGB     | 24.46 Call   | 4,885          | 1.0330    | 1.2954    | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
|               |          |              | 21,261         |           |           |         |         | 0.00            | 0.00                 | 1 750 813.00 0.00                |
|               |          | <b>Total</b> | <b>94,613</b>  |           |           |         |         | <b>1,864.00</b> | <b>33,814,362.40</b> | 8 724 959.00 114 749 643 732.30  |
| <b>Future</b> |          |              |                |           |           |         |         |                 |                      |                                  |
| Dec 2016      | ZAHK     | Future       | 16,430         | 1.8603    | 1.8523    | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
| Mar 2017      | ZAHK     | Future       | 3,500          | 1.8931    | 1.8848    | 0.0000  | 0.0000  | 0               | 0.00                 |                                  |
|               |          |              | 19,930         |           |           |         |         | 0.00            | 0.00                 | 56 677.00 1 060 468 026.00       |
|               |          | <b>Total</b> | <b>19,930</b>  |           |           |         |         | <b>0.00</b>     | <b>0.00</b>          | 56 677.00 1 060 468 026.00       |

| DATE          | CONTRACT |      | OPEN INT     | MTM            | PREV MTM | HIGH    | LOW     | DAILY VOLUME | CUMULATIVE VOLUME |                         |                       |                             |
|---------------|----------|------|--------------|----------------|----------|---------|---------|--------------|-------------------|-------------------------|-----------------------|-----------------------------|
| <b>Future</b> |          |      |              |                |          |         |         |              |                   |                         |                       |                             |
|               | Dec 2016 | ZAJY | Future       | 11,027         | 0.1308   | 0.1313  | 0.0000  | 0.0000       | 223               | 2,944,715.00            |                       |                             |
|               |          |      |              | <u>11,027</u>  |          |         |         |              | <u>223.00</u>     | <u>2,944,715.00</u>     | <u>888 094.00</u>     | <u>9 848 079 679.30</u>     |
|               |          |      | <b>Total</b> | <b>11,027</b>  |          |         |         |              | <b>223.00</b>     | <b>2,944,715.00</b>     | 888 094.00            | 9 848 079 679.30            |
| <b>Future</b> |          |      |              |                |          |         |         |              |                   |                         |                       |                             |
|               | Dec 2016 | ZAKS | Future       | 1,382          | 0.1410   | 0.1406  | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               |          |      |              | <u>1,382</u>   |          |         |         |              | <u>0.00</u>       | <u>0.00</u>             | <u>24 363.00</u>      | <u>336 346 550.00</u>       |
|               |          |      | <b>Total</b> | <b>1,382</b>   |          |         |         |              | <b>0.00</b>       | <b>0.00</b>             | 24 363.00             | 336 346 550.00              |
| <b>Future</b> |          |      |              |                |          |         |         |              |                   |                         |                       |                             |
|               | Dec 2016 | ZASD | Future       | 153            | 10.1378  | 10.1377 | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               |          |      |              | <u>153</u>     |          |         |         |              | <u>0.00</u>       | <u>0.00</u>             | <u>8 583.00</u>       | <u>87 643 864.10</u>        |
|               |          |      | <b>Total</b> | <b>153</b>     |          |         |         |              | <b>0.00</b>       | <b>0.00</b>             | 8 583.00              | 87 643 864.10               |
| <b>Future</b> |          |      |              |                |          |         |         |              |                   |                         |                       |                             |
|               | Dec 2016 | ZATR | Future       | 83             | 4.2520   | 4.2633  | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               |          |      |              | <u>83</u>      |          |         |         |              | <u>0.00</u>       | <u>0.00</u>             | <u>194.00</u>         | <u>936 367.90</u>           |
|               |          |      | <b>Total</b> | <b>83</b>      |          |         |         |              | <b>0.00</b>       | <b>0.00</b>             | 194.00                | 936 367.90                  |
| <b>Future</b> |          |      |              |                |          |         |         |              |                   |                         |                       |                             |
|               | Dec 2016 | ZAUM | Future       | 447            | 14.4283  | 14.3660 | 14.6943 | 14.4640      | 16                | 23,430,930.00           |                       |                             |
|               | Mar 2017 | ZAUM | Future       | 91             | 14.6746  | 14.6097 | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               | Jun 2017 | ZAUM | Future       | 55             | 14.9522  | 14.8871 | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               |          |      |              | <u>593</u>     |          |         |         |              | <u>16.00</u>      | <u>23,430,930.00</u>    | <u>133 254.00</u>     | <u>150 713 215 040.00</u>   |
|               |          |      | <b>Total</b> | <b>593</b>     |          |         |         |              | <b>16.00</b>      | <b>23,430,930.00</b>    | 137 777.00            | 150 713 215 040.00          |
| <b>Future</b> |          |      |              |                |          |         |         |              |                   |                         |                       |                             |
|               | Dec 2016 | ZAUS | Future       | 405,045        | 14.4283  | 14.3660 | 14.7209 | 14.4218      | 89,765            | 1,305,018,376.80        |                       |                             |
|               | Mar 2017 | ZAUS | Future       | 102,792        | 14.6746  | 14.6097 | 14.9550 | 14.6647      | 9,605             | 142,927,157.30          |                       |                             |
|               | Jun 2017 | ZAUS | Future       | 157,573        | 14.9522  | 14.8871 | 15.2354 | 14.9694      | 87                | 1,309,759.30            |                       |                             |
|               | Sep 2017 | ZAUS | Future       | 4,400          | 15.2108  | 15.1465 | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               | Dec 2017 | ZAUS | Future       | 670            | 15.4732  | 15.4083 | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               | Mar 2018 | ZAUS | Future       | 70             | 15.7386  | 15.6734 | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               | Jun 2018 | ZAUS | Future       | 70             | 16.0040  | 15.9384 | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               |          |      |              | <u>670,620</u> |          |         |         |              | <u>99,457.00</u>  | <u>1,449,255,293.40</u> | <u>125 442 093.00</u> | <u>1 412 327 628 425.00</u> |
|               |          |      | <b>Total</b> |                |          |         |         |              |                   |                         |                       |                             |
| <b>Option</b> |          |      |              |                |          |         |         |              |                   |                         |                       |                             |
|               | Dec 2016 | ZAUS | 11.80 Put    | 250            | 2.6058   | 2.6309  | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               | Dec 2016 | ZAUS | 12.59 Put    | 2,800          | 6.7597   | 6.9830  | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               | Dec 2016 | ZAUS | 12.75 Put    | 25,850         | 8.3684   | 8.6968  | 0.0000  | 0.0000       | 0                 | 0.00                    |                       |                             |
|               | Dec 2016 | ZAUS | 13.00 Put    | 166,585        | 11.9052  | 15.1858 | 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            | 13.22 Put  | 725             | 25.5850    | 30.3304         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.34 Call | 2,800           | 1125.4468  | 1068.7008       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.34 Put  | 7,800           | 37.1468    | 42.7008         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.35 Put  | 4,500           | 38.2680    | 43.8892         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.40 Put  | 3,000           | 44.2715    | 50.2249         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.48 Put  | 9,347           | 55.3432    | 61.8183         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.50 Put  | 27,386          | 58.4111    | 65.0143         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.70 Call | 500             | 824.7414   | 771.0090        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.70 Put  | 2,000           | 96.4414    | 105.0090        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.75 Put  | 12,000          | 108.2139   | 117.8783        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.77 Put  | 19,800          | 113.2537   | 123.3157        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.90 Put  | 250             | 150.0223   | 162.8515        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.00 Call | 23,025          | 611.4904   | 564.3529        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.00 Put  | 88,710          | 183.1904   | 198.3529        | 0.0000      | 0.0000     | 250                 | 0.00                     |
| Dec 2016    | ZAUS            | 14.05 Call | 300             | 579.7152   | 533.8026        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.08 Call | 5,000           | 561.1818   | 516.0197        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.09 Call | 1,200           | 555.0930   | 510.1845        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.10 Put  | 2,800           | 220.7503   | 238.3935        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.12 Put  | 800             | 228.7956   | 246.9502        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.18 Call | 4,200           | 502.3034   | 459.7149        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.20 Call | 500             | 491.0650   | 449.0015        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.20 Put  | 2,000           | 262.7650   | 283.0015        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.25 Call | 2,000           | 463.7452   | 423.0085        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.25 Put  | 7,000           | 285.4452   | 307.0085        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.30 Put  | 3,800           | 309.2371   | 332.1419        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.33 Put  | 5,000           | 324.0407   | 347.7563        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.34 Call | 1,400           | 417.3630   | 379.0506        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.40 Call | 26,120          | 388.4126   | 352.8326        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.45 Put  | 20,000          | 387.1675   | 416.3486        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.50 Call | 1,200           | 344.6076   | 312.9070        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.50 Put  | 32,849          | 416.3076   | 446.9070        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.51 Put  | 1,000           | 422.2601   | 453.1404        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.60 Call | 20,000          | 305.9457   | 277.0087        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.63 Put  | 5,700           | 496.8128   | 530.9835        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.66 Put  | 20,000          | 516.3208   | 551.2881        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.69 Call | 7,150           | 274.4624   | 247.9164        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.70 Put  | 2,000           | 542.8491   | 578.8621        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.80 Put  | 56,000          | 611.6502   | 650.1753        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.82 Call | 8,756           | 234.1179   | 210.8276        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.86 Call | 800             | 222.8430   | 200.5035        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.00 Call | 88,249          | 187.2409   | 168.0279        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.00 Put  | 29,368          | 758.9409   | 802.0279        | 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            | 15.10 Call | 1,500           | 165.1834   | 147.7926        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.20 Call | 5,000           | 145.4779   | 129.7253        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.20 Put  | 6,985           | 917.1779   | 963.7253        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.21 Put  | 3,500           | 925.3221   | 972.0408        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.28 Call | 5,000           | 131.2505   | 116.8286        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.40 Call | 26,053          | 112.4046   | 99.8055         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.40 Put  | 31,590          | 1084.1046  | 1133.8055       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.48 Call | 3,000           | 101.3396   | 89.8438         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.50 Put  | 69,895          | 1170.4464  | 1221.5118       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.57 Put  | 1,400           | 1231.8748  | 1283.8190       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.68 Put  | 63,513          | 1329.8809  | 1383.0822       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.80 Put  | 10,000          | 1438.6192  | 1493.0252       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.85 Call | 2,000           | 62.7261    | 54.8366         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.00 Call | 52,443          | 50.6458    | 43.8944         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.00 Put  | 32,950          | 1622.3458  | 1677.8944       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.11 Call | 7,150           | 42.9072    | 37.2305         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.31 Call | 11,000          | 31.6082    | 27.5278         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.47 Put  | 0               | 2066.3692  | 2125.5802       | 0.0000      | 0.0000     | 2,730               | 0.00                     |
| Dec 2016    | ZAUS            | 16.53 Put  | 725             | 2124.1646  | 2183.6912       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.55 Call | 500             | 21.7727    | 19.0983         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.69 Put  | 3,300           | 2279.1742  | 2339.4133       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.77 Call | 16,000          | 15.3995    | 13.6332         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.91 Call | 20,000          | 12.3313    | 10.9957         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.96 Call | 5,000           | 11.3872    | 10.1826         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 17.00 Call | 51,333          | 10.6833    | 9.5758          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 17.39 Call | 2,800           | 5.9797     | 6.4544          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 17.50 Call | 63,513          | 5.6880     | 6.1649          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 17.66 Call | 15,100          | 5.3211     | 5.7999          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 17.69 Call | 1,000           | 5.2589     | 5.7382          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.00 Call | 1,500           | 4.7195     | 5.2002          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.06 Call | 1,400           | 4.6336     | 5.1144          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.10 Call | 23,489          | 4.5791     | 5.0601          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.12 Call | 4,000           | 4.5527     | 5.0338          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.89 Call | 17,000          | 3.4157     | 3.1468          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.98 Call | 10,000          | 2.9807     | 2.7451          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.00 Call | 2,310           | 2.8914     | 2.6627          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.15 Call | 26,053          | 2.2979     | 2.1152          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.25 Call | 10,303          | 1.9686     | 1.8115          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.70 Call | 0               | 0.9668     | 0.8886          | 0.0000      | 0.0000     | 1,365               | 0.00                     |
| Dec 2016    | ZAUS            | 19.75 Call | 150             | 0.8920     | 0.8198          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.81 Call | 250             | 0.8096     | 0.7440          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.95 Call | 725             | 0.6447     | 0.5923          | 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             | 0.5208     | 0.4784          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 20.16 Call | 3,300           | 0.4562     | 0.4191          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 20.30 Call | 10,000          | 0.3614     | 0.3319          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 20.36 Call | 368             | 0.3268     | 0.3001          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 20.90 Call | 32,200          | 0.1300     | 0.1194          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 21.24 Call | 5,700           | 0.0717     | 0.0659          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 21.30 Call | 69,895          | 0.0645     | 0.0593          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 12.20 Put  | 250             | 32.7969    | 30.9922         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 12.50 Put  | 1,500           | 51.0265    | 49.0102         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 13.00 Put  | 91,132          | 100.2693   | 98.5333         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 13.50 Put  | 2,000           | 194.7170   | 196.1926        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 13.70 Call | 1,603           | 1224.5487  | 1162.3163       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.10 Put  | 46,000          | 394.7791   | 402.7005        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.30 Call | 200             | 859.9563   | 805.6800        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.30 Put  | 30,000          | 485.3563   | 495.9800        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.40 Put  | 45,132          | 534.5477   | 546.6118        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.50 Call | 750             | 760.8742   | 709.5303        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.65 Put  | 100             | 668.4986   | 684.9022        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.23 Put  | 90              | 1039.4642  | 1066.0030       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.36 Put  | 7,160           | 1131.8512  | 1160.6241       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.48 Call | 30,000          | 414.8190   | 380.7083        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.70 Put  | 6,370           | 1388.5884  | 1422.4966       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.74 Put  | 3,200           | 1419.9669  | 1454.4197       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.80 Call | 180             | 342.0468   | 312.4064        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 16.22 Call | 45,132          | 265.7895   | 240.8925        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 16.75 Put  | 1,800           | 2267.5987  | 2313.2127       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 17.00 Call | 18,186          | 165.4663   | 148.4145        | 0.0000      | 0.0000     | 36,372              | 0.00                     |
| Mar 2017    | ZAUS            | 17.31 Call | 46,000          | 137.8964   | 123.2763        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 18.43 Call | 90              | 83.9399    | 75.0373         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 18.44 Call | 7,160           | 83.6380    | 74.7587         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 19.00 Call | 6,370           | 69.2488    | 61.5041         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 19.38 Call | 3,200           | 53.7218    | 46.3483         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 21.42 Call | 1,800           | 11.2943    | 9.2296          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 13.83 Put  | 2,280           | 399.0399   | 406.2861        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 13.87 Put  | 30,000          | 413.2638   | 420.8859        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.11 Put  | 2,850           | 505.1198   | 515.1674        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.18 Put  | 1,400           | 534.0178   | 545.6503        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.23 Put  | 2,000           | 556.1276   | 568.8530        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.33 Put  | 3,000           | 602.9900   | 616.8146        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.50 Call | 1,000           | 1139.4598  | 1090.0866       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.89 Put  | 1,297           | 901.4925   | 921.7148        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 15.50 Put  | 150             | 1287.5974  | 1315.0652       | 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            | 15.78 Call         | 2,280            | 656.0698   | 621.8037        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2017    | ZAUS            | 15.78 Put          | 3,155            | 1483.8698  | 1514.7037       | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2017    | ZAUS            | 15.85 Call         | 3,000            | 637.0343   | 603.4722        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2017    | ZAUS            | 15.86 Call         | 30,000           | 634.3615   | 600.9048        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2017    | ZAUS            | 16.00 Call         | 2,000            | 598.2715   | 566.1942        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2017    | ZAUS            | 16.10 Call         | 1,400            | 573.9059   | 542.7891        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2017    | ZAUS            | 16.26 Call         | 2,850            | 537.2310   | 507.6019        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2017    | ZAUS            | 16.73 Call         | 2,000            | 441.9899   | 415.6729        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2017    | ZAUS            | 18.15 Call         | 1,297            | 255.0142   | 238.0121        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2017    | ZAUS            | 18.65 Call         | 150              | 221.3714   | 206.1954        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2017    | ZAUS            | 19.71 Call         | 3,155            | 159.7157   | 143.9868        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 12.75 Put          | 2,000            | 147.7822   | 152.3744        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 13.00 Put          | 10,000           | 202.1753   | 207.2503        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 13.40 Put          | 500              | 313.2538   | 318.9420        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 13.75 Put          | 2,000            | 433.7039   | 438.7918        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 13.76 Put          | 960              | 437.1742   | 442.3527        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 14.22 Put          | 110              | 615.0690   | 624.7035        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 14.32 Put          | 110              | 658.4549   | 669.1627        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 14.47 Put          | 150              | 727.2115   | 740.8204        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 16.40 Call         | 960              | 760.3463   | 726.1706        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 16.80 Call         | 110              | 667.4765   | 635.9652        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 17.00 Call         | 650              | 625.5021   | 595.1688        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 17.03 Call         | 110              | 619.4860   | 589.3200        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2017    | ZAUS            | 18.00 Call         | 10,000           | 458.1724   | 433.0309        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 13.35 Put          | 52,000           | 343.0186   | 352.1732        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 14.00 Put          | 33,000           | 576.2511   | 587.2373        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 14.50 Put          | 2,055            | 791.6772   | 0.0000          | 0.0000      | 0.0000     | 2,055               | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 14.53 Put          | 22,000           | 805.7943   | 822.3119        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 16.55 Call         | 52,000           | 980.0748   | 946.0333        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 16.82 Call         | 22,000           | 910.3389   | 877.9995        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 17.24 Call         | 33,000           | 813.4343   | 783.0456        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 18.06 Call         | 2,055            | 659.1201   | 0.0000          | 0.0000      | 0.0000     | 2,055               | 0.00                     |                       |                             |
| Jun 2018    | ZAUS            | 13.64 Put          | 70,530           | 536.2448   | 560.9166        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
|             |                 |                    | <u>2,291,132</u> |            |                 |             |            | <u>44,827.00</u>    | <u>0.00</u>              | <u>30 594 678.00</u>  | <u>0.00</u>                 |
|             |                 | <b>Total</b>       | <b>2,961,752</b> |            |                 |             |            | <b>144,284.00</b>   | <b>1,449,255,293.40</b>  | <b>156 036 771.00</b> | <b>1 412 327 628 425.00</b> |
|             |                 | <b>Grand Total</b> | <b>3,428,711</b> |            |                 |             |            | <b>179,493.00</b>   | <b>1 555 235 962.40</b>  | <b>207,908,158</b>    | <b>1,951,685,774,396.40</b> |