



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-November-2016

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|--------------|-------------------|-------------------|-------------------------|
| Future | | | | | | | | | | | |
| Dec 2016 | CAGZ | Future | 20,000 | 322.8827 | 298.9006 | 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 | | | | | | | | | | | |
| Nov 2016 | DAEU | Future | 34 | 15.0024 | 15.0241 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAEU | Future | 500 | 15.0024 | 15.0324 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAEU | Future | 12 | 15.0488 | 15.0828 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAEU | Future | 2,000 | 15.3233 | 15.3606 | 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> |
| | | Total | 2,546 | | | | | 0.00 | 0.00 | 396,725.00 | 1,365,572,680.80 |
| Future | | | | | | | | | | | |
| Dec 2016 | DAGB | Future | 35 | 17.7046 | 17.6615 | 0.0000 | 0.0000 | 6 | 106,195.80 | | |
| Dec 2016 | DAGB | Future | 14 | 17.7515 | 17.7088 | 0.0000 | 0.0000 | 14 | 248,511.20 | | |
| Jan 2017 | DAGB | Future | 12 | 17.9484 | 17.8944 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | DAGB | Future | 2 | 18.1776 | 18.1810 | 0.0000 | 0.0000 | 2 | 36,362.00 | | |
| Apr 2017 | DAGB | Future | 73 | 18.2770 | 18.2289 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>136</u> | | | | | <u>22.00</u> | <u>391,069.00</u> | <u>50,967.00</u> | <u>834,506,656.30</u> |
| | | Total | 136 | | | | | 22.00 | 391,069.00 | 242,080.00 | 834,506,656.30 |
| Future | | | | | | | | | | | |
| Nov 2016 | DAUS | Future | 6,290 | 14.1895 | 14.2380 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | Future | 78 | 14.1869 | 14.2412 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 275 | 14.2223 | 14.2742 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 251 | 14.2251 | 14.2773 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 1,777 | 14.2278 | 14.2805 | 0.0000 | 0.0000 | 36 | 513,720.00 | | |
| Dec 2016 | DAUS | Future | 720 | 14.2443 | 14.2993 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | DAUS | Future | 790 | 14.2665 | 14.3238 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | Future | 2,000 | 14.2840 | 14.3391 | 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> | | |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|---------------------|--------------------------|
| Jan 2017 | DAUS | Future | 50 | 14.3045 | 14.3569 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | Future | 2,600 | 14.3221 | 14.3721 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | Future | 169 | 14.3308 | 14.3798 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | Future | 70 | 14.3396 | 14.3874 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | Future | 3,189 | 14.3629 | 14.4084 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAUS | Future | 2,105 | 14.4379 | 14.4944 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | DAUS | Future | 1,342 | 14.5270 | 14.5809 | 0.0000 | 0.0000 | 166 | 2,408,245.00 | | |
| Apr 2017 | DAUS | Future | 40 | 14.5576 | 14.6105 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | Future | 70 | 14.5854 | 14.6374 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 70 | 14.8395 | 14.8903 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | Future | 334 | 15.1030 | 15.1608 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>22,220</u> | | | | | <u>202.00</u> | <u>2,921,965.00</u> | <u>4,555,376.00</u> | <u>51,219,542,979.00</u> |

Option

| | | | | | | | | | |
|----------|------|------------|--------|----------|----------|--------|--------|--------|------|
| Nov 2016 | DAUS | 11.80 Put | 250 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2016 | DAUS | 13.50 Put | 150 | 8.0535 | 11.8503 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2016 | DAUS | 19.40 Call | 400 | 0.1299 | 0.1963 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | DAUS | 13.75 Call | 15,000 | 504.8925 | 552.5634 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | DAUS | 14.00 Put | 15,000 | 134.1955 | 125.2710 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | DAUS | 14.35 Call | 7,000 | 170.0446 | 197.6753 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | DAUS | 14.11 Put | 30,000 | 202.1470 | 185.0580 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | DAUS | 14.75 Put | 5,000 | 632.6278 | 597.3121 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | DAUS | 13.50 Put | 20,000 | 70.3344 | 0.0000 | 0.0000 | 0.0000 | 20,000 | 0.00 |
| Dec 2016 | DAUS | 14.30 Call | 20,000 | 309.7771 | 0.0000 | 0.0000 | 0.0000 | 20,000 | 0.00 |
| Dec 2016 | DAUS | 15.00 Call | 20,000 | 114.2948 | 0.0000 | 0.0000 | 0.0000 | 20,000 | 0.00 |
| Jan 2017 | DAUS | 13.95 Put | 2,000 | 254.9786 | 242.6112 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 16.17 Call | 2,000 | 52.0078 | 64.2124 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 14.28 Call | 5,000 | 462.7904 | 496.0559 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 14.10 Put | 1,000 | 342.7849 | 332.5904 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 15.89 Call | 1,000 | 105.5207 | 119.1448 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 13.80 Put | 1,000 | 225.7918 | 219.8781 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 14.41 Call | 1,000 | 450.5653 | 481.7317 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 14.15 Put | 210 | 379.4820 | 368.9560 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 15.07 Call | 210 | 258.6802 | 279.6710 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 14.32 Put | 1,500 | 503.9135 | 485.8173 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 15.03 Call | 1,500 | 339.8501 | 363.1973 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.95 Put | 1,000 | 412.0554 | 398.3962 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 17.02 Call | 1,000 | 170.8956 | 182.3510 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.80 Put | 1,000 | 366.7639 | 356.2179 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 14.10 Put | 1,000 | 493.0180 | 478.0698 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 15.06 Call | 1,000 | 579.3078 | 605.1169 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 16.67 Call | 1,000 | 238.4913 | 251.9188 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.95 Put | 1,000 | 500.6742 | 490.0417 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|------------|----------------|----------------|-----------|---------|---------|------------------|---------------------|
| Jul 2017 | DAUS | 17.98 Call | 1,000 | 254.9717 | 267.5910 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>157,220</u> | | | | | 60,000.00 | 0.00 |
| | | | Total | 179,440 | | | | 60,202.00 | 2,921,965.00 |
| | | | | | | | | | 10,306,007.00 |
| | | | | | | | | | 51,219,542,979.00 |
| Future | | | | | | | | | |
| Dec 2016 | EUUS | Future | 52 | 1.0579 | 1.0564 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>52</u> | | | | | 0.00 | 0.00 |
| | | | Total | 52 | | | | 0.00 | 0.00 |
| | | | | | | | | | 352,822.00 |
| | | | | | | | | | 3,989,281,201.00 |
| Future | | | | | | | | | |
| Dec 2016 | GBUS | Future | 2,118 | 1.2477 | 1.2401 | 0.0000 | 0.0000 | 710 | 8,850,150.00 |
| | | | <u>2,118</u> | | | | | 710.00 | 8,850,150.00 |
| | | | Total | 2,118 | | | | 710.00 | 8,850,150.00 |
| | | | | | | | | | 2,270.00 |
| | | | | | | | | | 28,316,521.00 |
| Future | | | | | | | | | |
| Dec 2016 | ZAAD | Future | 11,305 | 10.5424 | 10.5640 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAAD | Future | 10,610 | 10.6969 | 10.7190 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAAD | Future | 91 | 10.8755 | 10.8925 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>22,006</u> | | | | | 0.00 | 0.00 |
| | | | Total | 22,006 | | | | 0.00 | 0.00 |
| | | | | | | | | | 3,006,724.00 |
| | | | | | | | | | 25,123,585,287.70 |
| Future | | | | | | | | | |
| Dec 2016 | ZACA | Future | 12 | 10.5523 | 10.6010 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>12</u> | | | | | 0.00 | 0.00 |
| | | | Total | 12 | | | | 0.00 | 0.00 |
| | | | | | | | | | 73,738.00 |
| | | | | | | | | | 694,437,653.50 |
| Future | | | | | | | | | |
| Dec 2016 | ZACR | Future | 10 | 2.0463 | 2.0548 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>10</u> | | | | | 0.00 | 0.00 |
| | | | Total | 10 | | | | 0.00 | 0.00 |
| | | | | | | | | | 109,754.00 |
| | | | | | | | | | 2,502,692,756.00 |
| Future | | | | | | | | | |
| Dec 2016 | ZAEU | Future | 51,248 | 15.0632 | 15.0988 | 15.0750 | 15.0150 | 9,050 | 136,239,030.00 |
| Mar 2017 | ZAEU | Future | 29,887 | 15.3858 | 15.4238 | 15.4039 | 15.4039 | 30 | 462,117.00 |
| Jun 2017 | ZAEU | Future | 77,442 | 15.7536 | 15.7822 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAEU | Future | 19 | 16.1040 | 16.1367 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>158,596</u> | | | | | 9,080.00 | 136,701,147.00 |
| | | | | | | | | | 9,728,919.00 |
| | | | | | | | | | 134,485,380,287.30 |
| Option | | | | | | | | | |
| Dec 2016 | ZAEU | 16.50 Call | 450 | 30.4987 | 38.1108 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAEU | 16.90 Put | 2,961 | 1853.2657 | 1821.8899 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAEU | 21.90 Call | 2,961 | 0.0673 | 0.0967 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-----------------|-----------------------|--------------------|
| Mar 2017 | ZAEU | 14.30 Put | 1,000 | 195.5896 | 193.8865 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAEU | 14.80 Call | 500 | 938.1707 | 972.8027 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAEU | 16.00 Call | 680 | 411.3348 | 436.6556 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAEU | 17.17 Call | 1,000 | 180.9097 | 197.4653 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 9,552 | | | | | 0.00 | 0.00 | 4,789,001.00 |
| | | Total | 168,148 | | | | | 9,080.00 | 136,701,147.00 | 14,517,920.00 |
| | | | | | | | | | | 134,485,380,287.30 |
| Future | | | | | | | | | | |
| Dec 2016 | ZAFR | Future | 1,945 | 14.0331 | 14.0879 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 1,945 | | | | | 0.00 | 0.00 | 564,502.00 |
| | | Total | 1,945 | | | | | 0.00 | 0.00 | 564,502.00 |
| | | | | | | | | | | 5,895,831,281.10 |
| Future | | | | | | | | | | |
| Dec 2016 | ZAGB | Future | 44,485 | 17.7663 | 17.7252 | 17.7500 | 17.7077 | 81 | 1,436,512.00 | |
| Mar 2017 | ZAGB | Future | 9,144 | 18.1073 | 18.0664 | 18.1274 | 18.1274 | 5 | 90,637.00 | |
| Jun 2017 | ZAGB | Future | 19,992 | 18.4920 | 18.4395 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2017 | ZAGB | Future | 17 | 18.8547 | 18.8042 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 73,638 | | | | | 86.00 | 1,527,149.00 | 6,976,987.00 |
| | | | | | | | | | | 114,800,596,625.70 |
| Option | | | | | | | | | | |
| Dec 2016 | ZAGB | 15.89 Put | 525 | 9.9564 | 11.3701 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 16.76 Call | 525 | 1064.1577 | 1032.2566 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 16.76 Put | 1,050 | 57.8577 | 67.0566 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 17.13 Put | 4,885 | 129.6911 | 145.9375 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 17.30 Call | 656 | 647.5347 | 626.1812 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 17.30 Put | 525 | 181.2347 | 200.9812 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 17.80 Put | 800 | 404.3016 | 433.6865 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 18.00 Call | 1,000 | 292.5164 | 283.8006 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 18.00 Put | 1,000 | 526.2164 | 558.6006 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 19.39 Call | 525 | 45.1345 | 45.0241 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 21.41 Put | 4,885 | 3648.1656 | 3689.3955 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAGB | 24.46 Call | 4,885 | 0.6591 | 0.6711 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 21,261 | | | | | 0.00 | 0.00 | 1,750,813.00 |
| | | Total | 94,899 | | | | | 86.00 | 1,527,149.00 | 8,727,800.00 |
| | | | | | | | | | | 114,800,596,625.70 |
| Future | | | | | | | | | | |
| Dec 2016 | ZAHK | Future | 16,430 | 1.8359 | 1.8430 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAHK | Future | 3,500 | 1.8680 | 1.8753 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | 19,930 | | | | | 0.00 | 0.00 | 56,677.00 |
| | | Total | 19,930 | | | | | 0.00 | 0.00 | 56,677.00 |
| | | | | | | | | | | 1,060,468,026.00 |
| Future | | | | | | | | | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|----------|--------------|----------------|---------|----------|---------|---------|--------------|----------------------|-------------------|----------------------|
| Dec 2016 | ZAJY | Future | 11,155 | 0.1259 | 0.1274 | 0.1264 | 0.1264 | 0 | 0.00 | | |
| | | | <u>11,155</u> | | | | | 0.00 | 0.00 | 888,228.00 | 9,849,800,419.30 |
| | | Total | 11,155 | | | | | 0.00 | 0.00 | 888,228.00 | 9,849,800,419.30 |
| Future | | | | | | | | | | | |
| Dec 2016 | ZAKS | Future | 1,382 | 0.1393 | 0.1398 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,382</u> | | | | | 0.00 | 0.00 | 24,363.00 | 336,346,550.00 |
| | | Total | 1,382 | | | | | 0.00 | 0.00 | 24,363.00 | 336,346,550.00 |
| Future | | | | | | | | | | | |
| Dec 2016 | ZASD | Future | 153 | 9.9445 | 9.9778 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>153</u> | | | | | 0.00 | 0.00 | 8,583.00 | 87,643,864.10 |
| | | Total | 153 | | | | | 0.00 | 0.00 | 8,583.00 | 87,643,864.10 |
| Future | | | | | | | | | | | |
| Dec 2016 | ZATR | Future | 83 | 4.1266 | 4.1815 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>83</u> | | | | | 0.00 | 0.00 | 194.00 | 936,367.90 |
| | | Total | 83 | | | | | 0.00 | 0.00 | 194.00 | 936,367.90 |
| Future | | | | | | | | | | | |
| Dec 2016 | ZAUM | Future | 446 | 14.2388 | 14.2930 | 14.2792 | 14.1746 | 9 | 12,824,880.00 | | |
| | | Mar 2017 | 91 | 14.4769 | 14.5326 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | Jun 2017 | 55 | 14.7499 | 14.7991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>592</u> | | | | | 9.00 | 12,824,880.00 | 133,309.00 | 150,792,044,940.00 |
| | | Total | 592 | | | | | 9.00 | 12,824,880.00 | 137,832.00 | 150,792,044,940.00 |
| Future | | | | | | | | | | | |
| Dec 2016 | ZAUS | Future | 403,387 | 14.2388 | 14.2930 | 14.3100 | 14.1585 | 15,954 | 227,310,147.30 | | |
| | | Mar 2017 | 173,420 | 14.4769 | 14.5326 | 14.4873 | 14.4286 | 53 | 767,662.40 | | |
| | | Jun 2017 | 158,395 | 14.7499 | 14.7991 | 14.7932 | 14.7932 | 170 | 2,514,844.00 | | |
| | | Sep 2017 | 4,400 | 15.0048 | 15.0593 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | Dec 2017 | 670 | 15.2606 | 15.3221 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | Mar 2018 | 70 | 15.5179 | 15.5815 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | Jun 2018 | 70 | 15.7751 | 15.8409 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>740,412</u> | | | | | 16,177.00 | 230,592,653.70 | 125,764,219.00 | 1,416,943,073,248.00 |
| Option | | | | | | | | | | | |
| Dec 2016 | ZAUS | 11.80 Put | 250 | 1.9907 | 1.6755 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 12.59 Put | 2,800 | 7.1719 | 6.4046 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 12.75 Put | 25,850 | 9.4826 | 8.5497 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.00 Put | 166,585 | 17.5808 | 15.9226 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 13.22 Put | 725 | 32.2002 | 29.1377 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Dec 2016 | ZAUS | 13.34 Call | 2,800 | 942.7165 | 992.7522 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.34 Put | 7,800 | 43.9165 | 39.7522 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.35 Put | 4,500 | 45.0385 | 40.7696 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.40 Put | 3,000 | 51.0194 | 46.1983 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.48 Put | 9,347 | 61.9710 | 56.1543 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.50 Put | 37,386 | 64.9961 | 58.9068 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.70 Call | 500 | 646.8045 | 689.6775 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.70 Put | 2,000 | 108.0045 | 96.6775 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.75 Put | 12,000 | 121.8751 | 109.4132 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.77 Put | 19,800 | 127.7517 | 114.8217 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.85 Put | 20,000 | 153.1817 | 138.3073 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.90 Put | 250 | 170.6724 | 154.5312 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.00 Call | 23,025 | 448.2210 | 483.6521 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.00 Put | 88,710 | 209.4210 | 190.6521 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.05 Call | 300 | 419.5002 | 453.5834 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.08 Call | 5,000 | 402.8812 | 436.1464 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.09 Call | 1,200 | 397.4425 | 430.4336 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.10 Put | 2,800 | 253.2563 | 231.7727 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.12 Put | 800 | 262.6351 | 240.6025 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.14 Put | 10,000 | 272.2171 | 249.6344 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.15 Put | 150 | 277.0834 | 254.2260 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.18 Call | 4,200 | 350.7885 | 381.3033 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.20 Call | 500 | 340.9764 | 370.9397 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.20 Put | 2,000 | 302.1764 | 277.9397 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.25 Call | 2,000 | 317.3183 | 345.9050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.25 Put | 2,000 | 328.5183 | 302.9050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.30 Put | 3,800 | 357.2199 | 329.1121 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.34 Call | 1,400 | 279.8482 | 304.9489 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.40 Call | 26,120 | 256.9876 | 280.6362 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.45 Put | 20,000 | 450.3730 | 418.6495 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.50 Call | 1,200 | 222.4385 | 243.7750 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.50 Put | 32,849 | 483.6385 | 450.7750 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.51 Put | 1,000 | 490.4161 | 457.3303 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.60 Call | 20,000 | 192.0263 | 211.2002 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.63 Put | 5,700 | 574.8562 | 539.2098 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.66 Put | 20,000 | 596.8163 | 560.5653 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.69 Call | 7,150 | 167.8967 | 185.2556 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.70 Put | 2,000 | 626.5935 | 589.5584 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.80 Put | 56,000 | 703.3756 | 664.4922 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.82 Call | 8,756 | 137.9099 | 152.8769 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.86 Call | 800 | 129.7355 | 144.0213 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.00 Call | 88,249 | 104.1629 | 116.6775 | 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 | 15.00 Put | 29,368 | 865.3629 | 823.6775 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.10 Call | 1,500 | 88.3964 | 99.8446 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.20 Put | 6,985 | 1036.0618 | 992.3198 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.21 Put | 3,500 | 1044.8200 | 1000.9833 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.40 Call | 26,053 | 53.4134 | 62.1085 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.40 Put | 31,590 | 1214.6134 | 1169.1085 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.48 Call | 3,000 | 46.5921 | 54.6563 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.50 Put | 69,895 | 1306.2223 | 1259.9344 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.57 Put | 1,400 | 1371.1184 | 1324.3197 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.68 Put | 63,513 | 1474.2119 | 1426.6653 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.80 Put | 10,000 | 1588.6062 | 1539.7013 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.85 Call | 2,000 | 25.4241 | 30.1653 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.00 Call | 52,443 | 20.3508 | 23.6850 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.00 Put | 32,950 | 1781.5508 | 1730.6850 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.11 Call | 7,150 | 17.3317 | 19.8473 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.31 Call | 11,000 | 13.0243 | 14.4188 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.53 Put | 725 | 2300.8069 | 2247.1858 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.55 Call | 500 | 9.3497 | 9.8713 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.69 Put | 3,300 | 2458.9528 | 2404.9365 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.77 Call | 16,000 | 6.9802 | 7.0140 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.91 Call | 20,000 | 5.8302 | 5.6614 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.96 Call | 5,000 | 5.4733 | 5.2480 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.00 Call | 51,333 | 5.2059 | 4.9404 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.39 Call | 2,800 | 4.2527 | 3.6643 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.50 Call | 63,513 | 4.1516 | 3.5607 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.66 Call | 15,100 | 4.0292 | 3.4340 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.69 Call | 1,000 | 4.0092 | 3.4131 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.00 Call | 1,500 | 3.8479 | 3.2412 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.06 Call | 1,400 | 3.8253 | 3.2160 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.10 Call | 23,489 | 3.8115 | 3.2005 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.12 Call | 4,000 | 3.8051 | 3.1931 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.89 Call | 17,000 | 2.1988 | 1.9320 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.98 Call | 10,000 | 1.9075 | 1.6676 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.00 Call | 2,310 | 1.8480 | 1.6137 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.15 Call | 26,053 | 1.4544 | 1.2591 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.25 Call | 10,303 | 1.2379 | 1.0654 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.75 Call | 150 | 0.5430 | 0.4532 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.81 Call | 250 | 0.4909 | 0.4082 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.95 Call | 725 | 0.3873 | 0.3192 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.08 Call | 750 | 0.3103 | 0.2535 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.16 Call | 3,300 | 0.2704 | 0.2198 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.30 Call | 10,000 | 0.2122 | 0.1709 | 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 | 20.36 Call | 368 | 0.1912 | 0.1533 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.90 Call | 32,200 | 0.0735 | 0.0567 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 21.24 Call | 5,700 | 0.0396 | 0.0299 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 21.30 Call | 69,895 | 0.0355 | 0.0266 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 12.20 Put | 250 | 35.6635 | 32.9485 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 12.50 Put | 1,500 | 54.5632 | 51.5570 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.00 Put | 91,132 | 105.5422 | 102.4275 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.25 Put | 100 | 151.5103 | 0.0000 | 0.0000 | 0.0000 | 100 | 0.00 |
| Mar 2017 | ZAUS | 13.50 Put | 2,000 | 213.1444 | 204.6933 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.70 Call | 1,603 | 1050.4155 | 1095.4444 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.10 Put | 46,000 | 434.4109 | 418.2138 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.30 Call | 200 | 709.8395 | 746.3205 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.30 Put | 30,000 | 532.9395 | 513.7205 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.40 Put | 45,132 | 586.2591 | 565.5092 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.44 Call | 100 | 645.2257 | 0.0000 | 0.0000 | 0.0000 | 100 | 0.00 |
| Mar 2017 | ZAUS | 14.44 Put | 100 | 608.3257 | 0.0000 | 0.0000 | 0.0000 | 100 | 0.00 |
| Mar 2017 | ZAUS | 14.50 Call | 750 | 619.0951 | 652.5112 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.65 Put | 100 | 732.6338 | 707.5772 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.00 Call | 500 | 440.8820 | 466.8187 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.23 Put | 90 | 1129.7762 | 1097.1582 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.36 Put | 7,160 | 1228.0551 | 1193.8475 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.48 Call | 30,000 | 318.1785 | 338.4883 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.70 Put | 6,370 | 1497.7205 | 1460.3122 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.74 Put | 3,200 | 1530.5076 | 1492.7535 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.80 Call | 180 | 256.9705 | 274.4056 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.22 Call | 45,132 | 193.1550 | 207.8411 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.50 Call | 1,000 | 159.4839 | 172.3778 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.75 Put | 1,800 | 2407.8024 | 2363.5802 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 17.00 Call | 18,186 | 114.0460 | 124.2725 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 17.31 Call | 46,000 | 93.1349 | 102.0076 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 18.43 Call | 90 | 48.3395 | 59.6929 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 18.44 Call | 7,160 | 48.0763 | 59.4468 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 19.00 Call | 6,370 | 34.0035 | 45.8504 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 19.38 Call | 3,200 | 24.4034 | 33.7470 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 21.42 Call | 1,800 | 3.6549 | 5.8620 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.83 Put | 2,280 | 434.3070 | 424.5832 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.87 Put | 30,000 | 449.4229 | 439.4014 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.11 Put | 2,850 | 550.1047 | 536.7603 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.18 Put | 1,400 | 582.8457 | 568.9085 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.23 Put | 2,000 | 606.8562 | 592.4908 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.33 Put | 3,000 | 656.4251 | 641.2035 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.50 Call | 1,000 | 995.2157 | 1027.7316 | 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 | 14.89 Put | 1,297 | 970.4450 | 950.2502 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 15.40 Call | 5,000 | 655.0092 | 679.4247 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 15.50 Put | 150 | 1375.4194 | 1349.7788 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 15.78 Call | 2,280 | 550.9311 | 572.0569 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 15.78 Put | 3,155 | 1581.0311 | 1552.9569 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 15.85 Call | 3,000 | 533.8861 | 554.5069 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 15.86 Call | 30,000 | 531.5033 | 552.0486 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 16.00 Call | 2,000 | 499.3043 | 518.8677 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 16.10 Call | 1,400 | 477.6449 | 496.5340 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 16.26 Call | 2,850 | 445.0759 | 463.0182 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 16.73 Call | 2,000 | 359.3152 | 375.3283 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 18.15 Call | 1,297 | 202.0651 | 212.5546 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 18.65 Call | 150 | 173.2126 | 182.9710 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAUS | 19.71 Call | 3,155 | 113.0327 | 122.2416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.75 Put | 2,000 | 173.1978 | 170.6037 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.00 Put | 10,000 | 231.4429 | 227.1891 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.40 Put | 500 | 348.3654 | 340.7635 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.75 Put | 2,000 | 467.8163 | 458.9049 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.76 Put | 960 | 471.4623 | 462.4825 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 14.22 Put | 110 | 657.7375 | 645.5490 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 14.32 Put | 110 | 705.0561 | 690.6867 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 14.47 Put | 150 | 780.6233 | 765.3536 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 16.40 Call | 960 | 651.3738 | 677.5374 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 16.80 Call | 110 | 565.7753 | 590.1687 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 17.00 Call | 650 | 527.6333 | 551.1415 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 17.03 Call | 110 | 522.1721 | 545.5591 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 18.00 Call | 10,000 | 377.2975 | 396.9437 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.35 Put | 52,000 | 377.8485 | 371.2025 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 14.00 Put | 33,000 | 615.9724 | 606.1319 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 14.09 Put | 16,000 | 653.4527 | 642.9870 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 14.50 Put | 2,055 | 839.9028 | 826.4360 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 14.53 Put | 22,000 | 855.1920 | 840.8425 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 16.55 Call | 52,000 | 857.9809 | 893.0114 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 16.82 Call | 22,000 | 793.5619 | 826.9597 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.13 Call | 16,000 | 725.9293 | 757.9623 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.24 Call | 33,000 | 703.6406 | 735.1903 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 18.06 Call | 2,055 | 561.9718 | 590.1963 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.64 Put | 70,530 | 584.3016 | 581.7464 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,350,082</u> | | | | | <u>300.00</u> | <u>0.00</u> | <u>30,703,628.00</u> | <u>0.00</u> |
| | Total | | 3,090,494 | | | | | 16,477.00 | 230,592,653.70 | 156,467,847.00 | 1,416,943,073,248.00 |

| <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> |
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|

| | | | | | | | | | | |
|-------------|--|-----------|--|--|--|--|-----------|----------------|-------------|----------------------|
| Grand Total | | 3,615,101 | | | | | 86,586.00 | 393,809,013.70 | 208,434,543 | 1,956,910,126,745.60 |
|-------------|--|-----------|--|--|--|--|-----------|----------------|-------------|----------------------|