



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-April-2016

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|----------|------------|---------------|----------|----------|--------|--------|--------------|-------------------|-------------------------|
| Future | | | | | | | | | | |
| Apr 2016 | DAEU | Future | 11 | 16.7119 | 16.8414 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2016 | DAEU | Future | 25 | 16.7526 | 16.8827 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2016 | DAEU | Future | 1 | 16.7599 | 16.8902 | 0.0000 | 0.0000 | 0 | 0.00 | |
| May 2016 | DAEU | Future | 74 | 16.8647 | 16.9944 | 0.0000 | 0.0000 | 0 | 0.00 | |
| May 2016 | DAEU | Future | 1 | 16.8877 | 17.0174 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>112</u> | | | | | <i>0.00</i> | <i>0.00</i> | |
| Total | | | 112 | | | | | 0.00 | 0.00 | |
| | | | | | | | | | <i>102 927.00</i> | <i>1 298 181 716.00</i> |
| | | | | | | | | | 392 527.00 | 1 298 181 716.00 |
| Future | | | | | | | | | | |
| Apr 2016 | DAGB | Future | 121 | 20.8934 | 20.9967 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2016 | DAGB | Future | 157 | 20.9477 | 21.0512 | 0.0000 | 0.0000 | 0 | 0.00 | |
| May 2016 | DAGB | Future | 123 | 20.9532 | 21.0567 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2017 | DAGB | Future | 73 | 22.5780 | 22.6792 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>474</u> | | | | | <i>0.00</i> | <i>0.00</i> | |
| | | | | | | | | | <i>37 025.00</i> | <i>574 427 557.80</i> |
| Option | | | | | | | | | | |
| Sep 2016 | DAGB | 21.20 Put | 12,264 | 759.7076 | 736.4173 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2016 | DAGB | 25.85 Call | 12,264 | 111.2554 | 127.8396 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>24,528</u> | | | | | <i>0.00</i> | <i>0.00</i> | |
| Total | | | 25,002 | | | | | 0.00 | 0.00 | |
| | | | | | | | | | <i>156 081.00</i> | <i>0.00</i> |
| | | | | | | | | | 193 106.00 | 574 427 557.80 |
| Future | | | | | | | | | | |
| Apr 2016 | DAUS | Future | 2,187 | 14.6917 | 14.7202 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2016 | DAUS | Future | 875 | 14.7062 | 14.7347 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2016 | DAUS | Future | 267 | 14.7237 | 14.7523 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2016 | DAUS | Future | 107 | 14.7296 | 14.7582 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2016 | DAUS | Future | 1,100 | 14.7325 | 14.7611 | 0.0000 | 0.0000 | 0 | 0.00 | |
| May 2016 | DAUS | Future | 733 | 14.7472 | 14.7757 | 0.0000 | 0.0000 | 0 | 0.00 | |
| May 2016 | DAUS | Future | 825 | 14.7648 | 14.7933 | 0.0000 | 0.0000 | 0 | 0.00 | |
| May 2016 | DAUS | Future | 550 | 14.7735 | 14.8021 | 0.0000 | 0.0000 | 0 | 0.00 | |
| May 2016 | DAUS | Future | 1,880 | 14.7823 | 14.8108 | 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> |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| May 2016 | DAUS | Future | 100 | 14.7853 | 14.8137 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 4,700 | 14.7940 | 14.8224 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 285 | 14.8086 | 14.8369 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 1,000 | 14.8145 | 14.8427 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 1,165 | 14.8262 | 14.8544 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | Future | 264 | 14.8525 | 14.8805 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | Future | 200 | 14.9108 | 14.9385 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | Future | 2,110 | 14.9934 | 15.0207 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | Future | 105 | 15.0501 | 15.0772 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | Future | 2,610 | 15.0919 | 15.1188 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | Future | 259 | 15.1427 | 15.1694 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | DAUS | Future | 251 | 15.4167 | 15.4436 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>21,573</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | | | | | | | | <u>3 725 324.00</u> |
| | | | | | | | | | <u>39 399 162 126.10</u> |

Option

| | | | | | | | | | |
|----------|------|------------|--------|-----------|-----------|--------|--------|---|------|
| Apr 2016 | DAUS | 14.86 Put | 200 | 205.1222 | 204.5705 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.21 Call | 2,000 | 6.0881 | 13.5384 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.50 Call | 5,000 | 1.4846 | 3.8997 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.10 Put | 15,000 | 1408.4394 | 1380.9574 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.97 Put | 17,896 | 6.2394 | 5.1702 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.42 Call | 17,896 | 8.5277 | 11.9250 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 17.09 Call | 5,000 | 0.0686 | 0.0957 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.21 Call | 2,000 | 25.8331 | 39.6793 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.81 Call | 10,000 | 1.3842 | 2.0657 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 11.80 Put | 250 | 0.0249 | 0.0262 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.50 Put | 150 | 4.8839 | 5.8857 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.66 Call | 250 | 20.2934 | 27.4979 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.29 Call | 150 | 4.7798 | 6.4098 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.69 Call | 10,000 | 2.2518 | 3.0231 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.87 Put | 18,400 | 337.8089 | 332.3100 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 15.03 Call | 18,400 | 157.4343 | 177.9561 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.28 Put | 8,403 | 115.7427 | 114.4457 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 15.51 Call | 8,403 | 93.9499 | 107.8802 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.80 Put | 15,000 | 359.7774 | 356.1033 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 11.80 Put | 250 | 1.4644 | 1.3736 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 13.50 Put | 150 | 30.2701 | 32.2385 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 16.13 Call | 250 | 80.4392 | 93.7178 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 16.70 Call | 150 | 37.7810 | 46.8324 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 12.20 Put | 1,000 | 4.2537 | 4.7902 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.45 Call | 1,000 | 231.7412 | 255.0005 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 14.60 Put | 8,219 | 322.8734 | 325.9085 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.78 Call | 8,219 | 170.6864 | 191.0014 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.09 Call | 10,000 | 143.5874 | 162.1548 | 0.0000 | 0.0000 | 0 | 0.00 |

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|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Jun 2016 | DAUS | 15.17 Put | 7,900 | 681.5435 | 682.0633 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.64 Call | 7,900 | 112.3334 | 127.2428 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 11.80 Put | 250 | 5.0037 | 5.1805 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 13.50 Put | 150 | 71.5380 | 74.4724 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.62 Call | 250 | 125.6363 | 141.2823 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 17.04 Call | 150 | 88.1676 | 100.5364 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 14.72 Call | 224 | 625.3362 | 656.6329 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 16.60 Put | 7,229 | 1821.5276 | 1813.5770 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 18.19 Call | 7,229 | 78.1423 | 87.9228 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 11.80 Put | 250 | 7.1584 | 7.8421 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 13.50 Put | 150 | 106.3897 | 110.8116 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 17.13 Call | 250 | 150.8828 | 166.5862 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2016 | DAUS | 17.45 Call | 150 | 122.4384 | 136.0985 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 12.70 Put | 2,000 | 35.6867 | 38.1029 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.52 Call | 2,000 | 501.4112 | 531.7687 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 15.84 Put | 5,000 | 1215.8229 | 1217.5120 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.39 Call | 5,000 | 172.9696 | 190.4912 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 11.80 Put | 250 | 9.5635 | 10.4644 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 13.50 Put | 150 | 136.0393 | 143.0376 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.70 Call | 250 | 163.4853 | 180.5345 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2016 | DAUS | 17.93 Call | 150 | 144.3844 | 160.0957 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 13.78 Put | 48,990 | 206.9840 | 216.5840 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 17.30 Call | 48,990 | 234.4406 | 255.7721 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 14.95 Put | 1,000 | 664.8342 | 675.6980 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.71 Call | 1,000 | 132.5237 | 147.1958 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 11.80 Put | 250 | 11.3872 | 12.5206 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 13.50 Put | 150 | 159.7272 | 168.9915 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.25 Call | 250 | 182.1188 | 200.6292 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAUS | 18.41 Call | 150 | 172.7727 | 190.6001 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 11.80 Put | 250 | 15.4024 | 19.7619 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 13.50 Put | 150 | 180.7664 | 192.0001 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 18.77 Call | 250 | 204.6649 | 221.8615 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2016 | DAUS | 18.85 Call | 150 | 200.1960 | 217.0886 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2016 | DAUS | 11.80 Put | 250 | 23.7679 | 25.8614 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2016 | DAUS | 13.50 Put | 150 | 207.1913 | 214.1980 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2016 | DAUS | 19.40 Call | 400 | 229.2414 | 243.8844 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>332,898</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 354,471 | | | | | 0.00 | 11 009 709.00 |
| | | | | | | | | | 39 399 162 126.10 |
| Future | | | | | | | | | |
| Jun 2016 | EUUS | Future | 9,121 | 1.1395 | 1.1460 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>9,121</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | | | | | | | | 246 168.00 |
| | | | | | | | | | 2 792 103 326.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|------------|----------------|-----------|-----------|---------|---------|-----------------|-----------------------|---------------------|---------------------------|
| Total | | | 9,121 | | | | | 0.00 | 0.00 | 246 168.00 | 2 792 103 326.00 |
| Future | | | | | | | | | | | |
| Jun 2016 | ZAAD | Future | 6,776 | 11.3188 | 11.2977 | 11.3306 | 11.3306 | 350 | 3,965,710.00 | | |
| Sep 2016 | ZAAD | Future | 1,347 | 11.4919 | 11.4697 | 11.5336 | 11.5000 | 325 | 3,740,505.00 | | |
| Dec 2016 | ZAAD | Future | 330 | 11.6595 | 11.6376 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAAD | Future | 4,216 | 11.8209 | 11.7989 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>12,669</u> | | | | | <u>675.00</u> | <u>7,706,215.00</u> | <u>2 820 084.00</u> | <u>23 092 595 815.00</u> |
| Total | | | 12,669 | | | | | 675.00 | 7,706,215.00 | 2 852 461.00 | 23 092 595 815.00 |
| Future | | | | | | | | | | | |
| Jun 2016 | ZAEU | Future | 80,576 | 16.9374 | 17.0671 | 17.0413 | 16.9768 | 670 | 11,410,624.70 | | |
| Sep 2016 | ZAEU | Future | 6,232 | 17.3250 | 17.4553 | 17.3929 | 17.3929 | 350 | 6,087,515.00 | | |
| Dec 2016 | ZAEU | Future | 11,367 | 17.7012 | 17.8338 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAEU | Future | 2,500 | 18.0650 | 18.1989 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>100,675</u> | | | | | <u>1,020.00</u> | <u>17,498,139.70</u> | <u>8 308 046.00</u> | <u>110 489 882 330.40</u> |
| Option | | | | | | | | | | | |
| Jun 2016 | ZAEU | 14.20 Put | 6,000 | 15.6171 | 15.7941 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAEU | 15.70 Put | 2,912 | 112.7635 | 104.7799 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAEU | 15.96 Call | 6,000 | 1143.0915 | 1260.4479 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAEU | 16.63 Put | 7,000 | 393.9554 | 362.9019 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAEU | 17.00 Put | 564 | 579.9704 | 535.8615 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAEU | 17.79 Put | 3,500 | 1117.0457 | 1044.0547 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | ZAEU | 19.85 Call | 3,500 | 39.5229 | 54.5134 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAEU | 16.40 Put | 2,912 | 563.8404 | 553.9318 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAEU | 16.90 Put | 2,961 | 764.0897 | 746.0763 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAEU | 20.80 Call | 2,912 | 433.3397 | 484.2901 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAEU | 21.90 Call | 2,961 | 339.4463 | 374.0701 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>41,222</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4 673 215.00</u> | <u>0.00</u> |
| Total | | | 141,897 | | | | | 1,020.00 | 17,498,139.70 | 12 981 261.00 | 110 489 882 330.40 |
| Future | | | | | | | | | | | |
| Jun 2016 | ZAFR | Future | 6,429 | 15.5673 | 15.6992 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>6,429</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>523 278.00</u> | <u>5 266 552 507.90</u> |
| Total | | | 6,429 | | | | | 0.00 | 0.00 | 523 278.00 | 5 266 552 507.90 |
| Future | | | | | | | | | | | |
| Jun 2016 | ZAGB | Future | 57,499 | 21.1410 | 21.2442 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | ZAGB | Future | 9,085 | 21.5670 | 21.6697 | 0.0000 | 0.0000 | 9,504 | 206,017,523.20 | | |
| Dec 2016 | ZAGB | Future | 5 | 21.9804 | 22.0851 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>66,589</u> | | | | | <u>9,504.00</u> | <u>206,017,523.20</u> | <u>5 643 676.00</u> | <u>89 102 313 153.10</u> |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|--------------|-------|----------|---------------|-----------|-----------|---------|-----------------|-----------------------|---------------------------|
| Option | | | | | | | | | | |
| Jun 2016 | ZAGB | 24.30 | Call | 1,300 | 27.6386 | 35.5216 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAGB | 26.50 | Call | 2,600 | 10.1054 | 12.3724 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAGB | 17.13 | Put | 4,885 | 58.2487 | 67.0551 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAGB | 18.41 | Put | 783 | 149.4230 | 153.7605 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAGB | 21.41 | Put | 4,885 | 1046.8687 | 1030.5976 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAGB | 23.01 | Put | 783 | 2012.5030 | 1977.7991 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAGB | 24.46 | Call | 4,885 | 631.2121 | 684.5467 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAGB | 26.94 | Call | 783 | 311.6787 | 340.3330 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | | <u>20,904</u> | | | | <u>0.00</u> | <u>0.00</u> | <u>1 648 089.00</u> |
| | Total | | | 87,493 | | | | 9,504.00 | 206,017,523.20 | 7 291 765.00 |
| | | | | | | | | | | 89 102 313 153.10 |
| Future | | | | | | | | | | |
| Jun 2016 | ZAJY | | Future | 4,959 | 0.1372 | 0.1382 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAJY | | Future | 1,148 | 0.1403 | 0.1414 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAJY | | Future | 5,731 | 0.1434 | 0.1445 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | | <u>11,838</u> | | | | <u>0.00</u> | <u>0.00</u> | <u>730 964.00</u> |
| | Total | | | 11,838 | | | | 0.00 | 0.00 | 7 652 250 052.80 |
| Future | | | | | | | | | | |
| Jun 2016 | ZAKS | | Future | 1,266 | 0.1454 | 0.1454 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | | <u>1,266</u> | | | | <u>0.00</u> | <u>0.00</u> | <u>17 917.00</u> |
| | Total | | | 1,266 | | | | 0.00 | 0.00 | 245 097 110.00 |
| Future | | | | | | | | | | |
| Jun 2016 | ZANN | | Future | 11,085 | 0.0695 | 0.0694 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | | <u>11,085</u> | | | | <u>0.00</u> | <u>0.00</u> | <u>1 020 697.00</u> |
| | Total | | | 11,085 | | | | 0.00 | 0.00 | 5 840 828 390.00 |
| Future | | | | | | | | | | |
| Jun 2016 | ZAUM | | Future | 967 | 14.8642 | 14.8922 | 14.9321 | 14.8460 | 40 | 59,475,630.00 |
| Sep 2016 | ZAUM | | Future | 178 | 15.1546 | 15.1813 | 15.1480 | 15.1316 | 15 | 22,713,800.00 |
| Dec 2016 | ZAUM | | Future | 34 | 15.4320 | 15.4590 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | | <u>1,179</u> | | | | | <u>55.00</u> | <u>82,189,430.00</u> |
| | Total | | | 1,179 | | | | | 55.00 | 125 865.00 |
| | | | | | | | | | | 133 171 668 150.00 |
| Future | | | | | | | | | | |
| Jun 2016 | ZAUS | | Future | 624,980 | 14.8642 | 14.8922 | 14.9612 | 14.8221 | 13,669 | 203,448,242.20 |
| Sep 2016 | ZAUS | | Future | 167,823 | 15.1546 | 15.1813 | 15.1575 | 15.1316 | 1,080 | 16,351,137.50 |
| Dec 2016 | ZAUS | | Future | 48,524 | 15.4320 | 15.4590 | 15.4103 | 15.4103 | 500 | 7,705,150.00 |
| Mar 2017 | ZAUS | | Future | 4,147 | 15.6952 | 15.7222 | 15.6746 | 15.6746 | 500 | 7,837,300.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|----------|----------|------------|----------------|-----------|-----------|--------|--------|------------------|-----------------------------|
| Jun 2017 | ZAUS | Future | 1,300 | 15.9587 | 15.9835 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>846,774</u> | | | | | <u>15,749.00</u> | <u>235,341,829.70</u> |
| | | | | | | | | | <u>108 806 000.00</u> |
| | | | | | | | | | <u>1 168 868 213 328.00</u> |
| Option | | | | | | | | | |
| Jun 2016 | ZAUS | 12.16 Put | 330 | 5.2990 | 6.2665 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 12.91 Put | 6,600 | 18.0503 | 20.4217 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 13.00 Put | 750 | 20.8550 | 23.4654 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 13.20 Put | 700 | 28.6825 | 31.8790 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 13.50 Call | 53,633 | 1414.7356 | 1445.5869 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 13.50 Put | 545 | 50.5356 | 53.3869 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 13.53 Put | 36,230 | 53.8449 | 56.7989 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 14.00 Put | 2,394 | 131.5780 | 135.9165 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 14.20 Put | 5,150 | 184.5026 | 188.2246 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 14.25 Put | 51,000 | 200.2471 | 204.0574 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 14.45 Put | 500 | 271.9560 | 275.9468 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 14.50 Put | 66,600 | 292.1059 | 296.0866 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 14.78 Call | 25,500 | 505.6603 | 537.1651 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 14.80 Put | 26,500 | 431.7635 | 435.2029 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 14.85 Put | 8,000 | 458.1273 | 461.3910 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 14.93 Call | 330 | 438.1622 | 467.8530 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 14.96 Put | 5,250 | 521.7076 | 523.1883 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 14.97 Put | 35,000 | 527.6874 | 529.0965 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 15.00 Call | 54,233 | 410.0284 | 439.2179 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 15.00 Put | 7,840 | 545.8284 | 547.0179 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 15.75 Call | 7,000 | 196.0990 | 218.2315 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 15.90 Call | 900 | 168.7337 | 189.2192 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.00 Call | 2,650 | 152.6297 | 172.0395 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.00 Put | 44,505 | 1288.4297 | 1279.8395 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.10 Call | 3,000 | 138.0668 | 156.4286 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.23 Call | 750 | 121.2149 | 138.2587 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.26 Put | 10,000 | 1513.4331 | 1502.1829 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.30 Call | 1,200 | 113.0270 | 129.3867 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.34 Call | 5,000 | 108.6049 | 124.5818 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.50 Put | 300 | 1728.0267 | 1714.6111 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.53 Call | 36,230 | 89.4436 | 103.7445 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.65 Put | 14 | 1864.9397 | 1850.1473 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.67 Call | 38,250 | 77.5445 | 90.5763 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.93 Call | 700 | 59.5916 | 70.5054 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.95 Call | 8,000 | 58.4034 | 69.1680 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 17.00 Call | 1,300 | 55.5410 | 65.9369 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 17.00 Put | 201 | 2191.3410 | 2173.7369 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 17.06 Call | 550 | 52.2984 | 62.2687 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 17.09 Call | 10,000 | 50.7534 | 60.5152 | 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 2016 | ZAUS | 18.00 Call | 14 | 19.5774 | 25.1948 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.07 Call | 17,500 | 17.8547 | 23.0569 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.15 Call | 5,250 | 16.0595 | 20.8187 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.17 Call | 6,600 | 15.6379 | 20.2912 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.48 Call | 1,000 | 10.2970 | 13.5479 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.60 Call | 25,000 | 8.7356 | 11.5511 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 19.00 Call | 2,700 | 4.9991 | 6.7088 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 13.24 Put | 405 | 107.3587 | 112.0793 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 13.70 Put | 2,800 | 197.7305 | 207.9216 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.50 Put | 73,000 | 452.0328 | 463.2885 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.70 Put | 2,800 | 543.4668 | 554.8185 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 15.00 Call | 500 | 852.2976 | 890.0681 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.27 Call | 21,500 | 439.6667 | 469.5006 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.51 Call | 15,000 | 390.1891 | 418.2032 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.66 Call | 5,000 | 362.3975 | 389.4047 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.00 Call | 1,000 | 304.1106 | 329.0824 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.50 Call | 405 | 236.3287 | 257.8349 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.70 Call | 10,000 | 214.1358 | 234.3484 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 19.55 Call | 17,500 | 112.8115 | 124.3478 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 11.80 Put | 250 | 20.4735 | 23.9096 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.22 Put | 725 | 159.1906 | 164.4722 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.35 Put | 6,600 | 187.4915 | 192.8554 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.50 Put | 150 | 224.0301 | 229.4044 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.70 Put | 4,000 | 277.3886 | 284.6316 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.50 Put | 8,000 | 538.2711 | 544.9659 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.63 Put | 5,700 | 595.5576 | 602.3981 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.70 Put | 4,000 | 627.7258 | 634.6244 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.80 Put | 40,000 | 675.2564 | 682.2224 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.91 Put | 100 | 729.6584 | 736.6774 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.98 Put | 1,700 | 765.4129 | 772.4492 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.00 Put | 27,368 | 775.7904 | 782.8259 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.20 Put | 6,985 | 883.4008 | 890.4126 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.21 Put | 3,500 | 888.9624 | 895.9713 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.40 Call | 86,321 | 1029.7855 | 1063.6833 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.50 Put | 69,895 | 1057.6943 | 1064.3729 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.57 Put | 1,400 | 1100.7608 | 1107.1864 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.80 Put | 10,000 | 1247.4710 | 1253.0042 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.00 Put | 32,800 | 1381.8291 | 1386.2277 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.20 Put | 500 | 1522.1156 | 1525.7188 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.47 Put | 1,365 | 1719.2394 | 1721.7212 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.53 Put | 725 | 1764.1728 | 1766.3986 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.69 Put | 6,600 | 1885.7183 | 1887.4015 | 0.0000 | 0.0000 | 0 | 0.00 |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> | | |
|-------------|--------------------|------------|------------------|------------|-----------------|-------------|------------|---------------------|--------------------------|-----------------------|-----------------------------|
| Dec 2016 | ZAUS | 16.83 Call | 4,000 | 595.8218 | 623.8697 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 16.91 Call | 20,000 | 578.4426 | 606.1088 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 16.96 Call | 5,000 | 567.8868 | 595.3067 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 17.69 Call | 3,500 | 437.2537 | 461.2192 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 18.06 Call | 1,400 | 385.2665 | 407.5715 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 18.45 Call | 1,700 | 344.6236 | 364.2449 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 18.89 Call | 17,000 | 309.8545 | 328.1392 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 18.98 Call | 10,000 | 303.5393 | 321.5668 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.00 Call | 2,310 | 302.1682 | 320.1406 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.15 Call | 83,003 | 292.2643 | 309.8276 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.25 Call | 10,303 | 286.0076 | 303.3072 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.70 Call | 1,365 | 260.9358 | 277.1370 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.75 Call | 150 | 255.4019 | 274.5041 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.81 Call | 250 | 248.8807 | 267.6949 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 19.95 Call | 725 | 234.2506 | 252.4009 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.08 Call | 600 | 221.3731 | 238.9179 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.16 Call | 6,600 | 213.7741 | 230.9515 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.30 Call | 10,000 | 201.0490 | 217.5940 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.36 Call | 368 | 195.8116 | 212.0896 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 20.90 Call | 32,200 | 154.0298 | 168.0217 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 21.00 Call | 500 | 147.2648 | 160.8572 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 21.24 Call | 5,700 | 132.1407 | 144.8056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2016 | ZAUS | 21.30 Call | 69,895 | 128.5930 | 141.0329 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 15.23 Put | 90 | 938.4894 | 940.7026 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 15.36 Put | 7,160 | 1010.9128 | 1013.0817 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 15.70 Put | 6,370 | 1211.9481 | 1213.9173 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 15.74 Put | 3,200 | 1236.4943 | 1238.3716 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 16.75 Put | 1,800 | 1922.5071 | 1921.6467 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 18.43 Call | 90 | 535.7589 | 557.4220 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 18.44 Call | 7,160 | 534.3200 | 555.9548 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 19.00 Call | 6,370 | 464.7529 | 485.2050 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 19.38 Call | 3,200 | 430.8736 | 450.8272 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 21.42 Call | 1,800 | 252.4211 | 267.6173 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,408,102</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>23 950 135.00</u> | <u>0.00</u> |
| | Total | | 2,254,876 | | | | | 15,749.00 | 235,341,829.70 | 132 756 135.00 | 1 168 868 213 328.00 |
| | Grand Total | | 2,917,438 | | | | | 27,003.00 | 548 753 137.60 | 177,155,707 | 1,621,766,242,428.40 |