



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-April-2016

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|--------------|-------------------|
| Future | | | | | | | | | |
| Apr 2016 | DAEU | Future | 25 | 16.3551 | 16.2108 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAEU | Future | 1 | 16.3551 | 16.2144 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAEU | Future | 74 | 16.4459 | 16.3125 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAEU | Future | 1 | 16.4726 | 16.3367 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>101</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 101 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 102 939.00 |
| | | | | | | | | | 1 298 379 796.30 |
| Future | | | | | | | | | |
| Apr 2016 | DAGB | Future | 157 | 21.0443 | 20.7767 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAGB | Future | 123 | 21.0411 | 20.7810 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAGB | Future | 73 | 22.6671 | 22.3840 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>353</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | | | | | | | | 37 215.00 |
| | | | | | | | | | 578 355 074.10 |
| Option | | | | | | | | | |
| Sep 2016 | DAGB | 21.20 Put | 12,264 | 624.7454 | 771.1407 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | DAGB | 25.85 Call | 12,264 | 49.8389 | 61.9771 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>24,528</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 24,881 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 156 081.00 |
| | | | | | | | | | 0.00 |
| Future | | | | | | | | | |
| Apr 2016 | DAUS | Future | 267 | 14.5194 | 14.4118 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | Future | 107 | 14.5194 | 14.4146 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | Future | 1,100 | 14.5162 | 14.4167 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 733 | 14.5290 | 14.4272 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 825 | 14.5462 | 14.4450 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 616 | 14.5552 | 14.4544 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 1,880 | 14.5643 | 14.4638 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 100 | 14.5673 | 14.4669 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 4,700 | 14.5764 | 14.4763 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 285 | 14.5915 | 14.4919 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | Future | 1,000 | 14.5976 | 14.4979 | 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 | 875 | 14.6066 | 14.5065 | 0.0000 | 0.0000 | 0 | 0.00 | |
| May 2016 | DAUS | Future | 2,003 | 14.6097 | 14.5094 | 0.0000 | 0.0000 | 518 | 7,569,132.00 | |
| Jun 2016 | DAUS | Future | 264 | 14.6359 | 14.5352 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | DAUS | Future | 100 | 14.6942 | 14.5926 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2016 | DAUS | Future | 2,110 | 14.7762 | 14.6730 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Aug 2016 | DAUS | Future | 105 | 14.8330 | 14.7290 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Aug 2016 | DAUS | Future | 2,610 | 14.8749 | 14.7703 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2016 | DAUS | Future | 259 | 14.9257 | 14.8204 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | DAUS | Future | 251 | 15.1941 | 15.0871 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>20,190</u> | | | | | <u>518.00</u> | <u>7,569,132.00</u> | <u>3 747 887.00</u> |
| | | | | | | | | | <u>39 728 097 211.20</u> | |

Option

| | | | | | | | | | |
|----------|------|------------|--------|----------|----------|--------|--------|-------|------|
| Apr 2016 | DAUS | 11.80 Put | 250 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 13.50 Put | 150 | 0.0321 | 0.9231 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 14.40 Put | 1,000 | 19.9531 | 86.9728 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 15.66 Call | 250 | 0.0227 | 0.1265 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.29 Call | 150 | 0.0003 | 0.0288 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2016 | DAUS | 16.69 Call | 10,000 | 0.0000 | 0.0254 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.42 Put | 1,000 | 115.2229 | 169.3922 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.87 Put | 18,400 | 392.2538 | 485.7918 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 15.03 Call | 18,400 | 24.9885 | 22.1828 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.55 Call | 2,500 | 202.9044 | 0.0000 | 0.0000 | 0.0000 | 5,000 | 0.00 |
| May 2016 | DAUS | 14.28 Put | 8,403 | 100.5879 | 147.1378 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.44 Put | 1,000 | 162.4570 | 220.5216 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 15.51 Call | 8,403 | 17.5428 | 16.1885 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.46 Put | 1,000 | 204.6603 | 261.1571 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.28 Put | 15,000 | 137.9094 | 182.6712 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.48 Put | 1,000 | 240.7888 | 296.6153 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 11.80 Put | 250 | 0.2571 | 0.4956 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 13.50 Put | 150 | 21.0046 | 31.0614 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 16.13 Call | 250 | 23.3944 | 21.5092 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 16.70 Call | 150 | 7.5466 | 7.0988 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2016 | DAUS | 14.50 Put | 1,000 | 273.2037 | 329.8053 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 12.20 Put | 1,000 | 2.0690 | 2.8790 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.45 Call | 1,000 | 117.9867 | 105.6456 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 14.52 Put | 1,000 | 307.3142 | 362.3820 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 14.60 Put | 8,219 | 351.3480 | 410.7151 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.78 Call | 8,219 | 80.5656 | 72.5629 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 14.54 Put | 1,000 | 338.0475 | 391.7466 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.09 Call | 10,000 | 67.4493 | 60.7484 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 14.56 Put | 1,000 | 365.8263 | 418.7174 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 15.17 Put | 7,900 | 753.1901 | 827.8921 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | DAUS | 16.64 Call | 7,900 | 51.3768 | 47.0590 | 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 | DAUS | 11.80 Put | 250 | 3.4603 | 3.9124 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 13.50 Put | 150 | 62.8771 | 79.2091 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 14.58 Put | 1,000 | 392.8401 | 446.0391 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 16.62 Call | 250 | 60.1485 | 55.2191 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 17.04 Call | 150 | 38.2963 | 35.6895 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2016 | DAUS | 14.72 Call | 224 | 443.9948 | 402.7832 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 14.60 Put | 1,000 | 416.6105 | 471.0949 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 14.62 Put | 12,000 | 440.4633 | 496.4181 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 16.60 Put | 7,229 | 1952.9919 | 2047.5829 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 18.19 Call | 7,229 | 40.6181 | 39.7474 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 11.80 Put | 250 | 6.4775 | 7.6969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 13.50 Put | 150 | 98.3789 | 119.5069 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 17.13 Call | 250 | 85.0285 | 79.5831 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2016 | DAUS | 17.45 Call | 150 | 66.5658 | 62.5178 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 12.70 Put | 2,000 | 34.6473 | 41.2550 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 15.52 Call | 2,000 | 361.4951 | 335.8080 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 15.84 Put | 5,000 | 1309.0842 | 1391.5602 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 17.39 Call | 5,000 | 106.6592 | 99.2953 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 11.80 Put | 250 | 9.0267 | 9.4914 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 13.50 Put | 150 | 133.4749 | 154.6489 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 17.70 Call | 250 | 102.4452 | 95.3010 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2016 | DAUS | 17.93 Call | 150 | 90.8947 | 86.1163 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 13.78 Put | 48,990 | 210.5876 | 237.6229 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 17.30 Call | 48,990 | 158.0879 | 146.8025 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 14.95 Put | 1,000 | 713.4231 | 772.7352 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 18.71 Call | 1,000 | 88.5583 | 84.8856 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 11.80 Put | 250 | 11.2060 | 11.4130 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 13.50 Put | 150 | 164.5678 | 185.2969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 18.25 Call | 250 | 128.4361 | 122.2131 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2016 | DAUS | 18.41 Call | 150 | 121.3798 | 115.6648 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 11.80 Put | 250 | 12.4538 | 12.7056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 13.50 Put | 150 | 187.2239 | 208.4152 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 18.77 Call | 250 | 150.2238 | 141.6285 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2016 | DAUS | 18.85 Call | 150 | 146.7570 | 138.4031 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 11.80 Put | 250 | 13.9771 | 16.7231 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 13.50 Put | 150 | 209.2366 | 234.2670 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2016 | DAUS | 19.40 Call | 400 | 172.1641 | 164.7201 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>283,406</u> | | | | | <u>5,000.00</u> | <u>0.00</u> | <u>7 353 785.00</u> | <u>0.00</u> |
| | Total | | 303,596 | | | | | 5,518.00 | 7,569,132.00 | 11 101 672.00 | 39 728 097 211.20 |

Future

| | | | | | | | | | |
|----------|------|--------|--------|--------|--------|--------|--------|---|------|
| Jun 2016 | EUUS | Future | 10,571 | 1.1279 | 1.1264 | 0.0000 | 0.0000 | 0 | 0.00 |
|----------|------|--------|--------|--------|--------|--------|--------|---|------|

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | | |
|---------------|----------|--------------|---------------|--------|-----------|-----------|---------|-----------------|----------------------|----------------|-------------------|--------------------|
| | | | 10,571 | | | | | 0.00 | 0.00 | 247 678.00 | 2 809 269 961.00 | |
| | | Total | 10,571 | | | | | 0.00 | 0.00 | 247 678.00 | 2 809 269 961.00 | |
| Future | | | | | | | | | | | | |
| | Jun 2016 | ZAAD | Future | 7,864 | 11.2916 | 11.2184 | 11.3039 | 11.2375 | 1,636 | 18,418,812.30 | | |
| | Sep 2016 | ZAAD | Future | 1,430 | 11.4669 | 11.3907 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAAD | Future | 380 | 11.6329 | 11.5558 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 | ZAAD | Future | 4,354 | 11.7908 | 11.7129 | 0.0000 | 0.0000 | 168 | 1,974,840.00 | | |
| | | | | 14,028 | | | | | 1,804.00 | 20,393,652.30 | 2 826 797.00 | 23 169 058 070.40 |
| | | Total | 14,028 | | | | | 1,804.00 | 20,393,652.30 | 2 859 174.00 | 23 169 058 070.40 | |
| Future | | | | | | | | | | | | |
| | Jun 2016 | ZACA | Future | 0 | 11.5663 | 11.4988 | 11.5461 | 11.5461 | 100 | 1,154,610.00 | | |
| | | | | 0 | | | | | 100.00 | 1,154,610.00 | 43 125.00 | 366 427 295.50 |
| | | Total | 0 | | | | | 100.00 | 1,154,610.00 | 43 125.00 | 366 427 295.50 | |
| Future | | | | | | | | | | | | |
| | Jun 2016 | ZACR | Future | 230 | 2.2459 | 2.2322 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | 230 | | | | | 0.00 | 0.00 | 109 314.00 | 2 492 459 546.00 |
| | | Total | 230 | | | | | 0.00 | 0.00 | 109 314.00 | 2 492 459 546.00 | |
| Future | | | | | | | | | | | | |
| | Jun 2016 | ZAEU | Future | 76,035 | 16.5217 | 16.3850 | 16.5415 | 16.4722 | 5,494 | 90,709,838.40 | | |
| | Sep 2016 | ZAEU | Future | 8,347 | 16.9038 | 16.7609 | 16.8579 | 16.8472 | 750 | 12,638,775.00 | | |
| | Dec 2016 | ZAEU | Future | 11,367 | 17.2712 | 17.1258 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 | ZAEU | Future | 2,500 | 17.6254 | 17.4773 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | 98,249 | | | | | 6,244.00 | 103,348,613.40 | 8 333 179.00 | 110 908 845 811.50 |
| Option | | | | | | | | | | | | |
| | Jun 2016 | ZAEU | 14.20 Put | 6,000 | 9.9915 | 12.0534 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 | ZAEU | 15.70 Put | 2,912 | 137.6009 | 172.2028 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 | ZAEU | 15.96 Call | 6,000 | 772.7384 | 683.2459 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 | ZAEU | 16.63 Put | 7,000 | 511.7576 | 596.0787 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 | ZAEU | 17.00 Put | 564 | 751.1403 | 851.4969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 | ZAEU | 17.79 Put | 3,500 | 1379.4817 | 1501.6577 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 | ZAEU | 19.85 Call | 3,500 | 10.1889 | 10.0615 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Sep 2016 | ZAEU | 17.00 Call | 700 | 787.4248 | 731.2869 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAEU | 16.40 Put | 2,912 | 636.3921 | 698.8500 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAEU | 16.90 Put | 2,961 | 876.5669 | 953.7496 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAEU | 20.80 Call | 2,912 | 305.1207 | 300.0918 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAEU | 21.90 Call | 2,961 | 247.2542 | 246.6584 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | 41,922 | | | | | 0.00 | 0.00 | 4 675 743.00 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | | |
|---------------|----------|------|----------------|---------------|-----------|-----------|---------|-----------------|-----------------------|-----------------------|--------------------|-------------------|
| Total | | | 140,171 | | | | | 6,244.00 | 103,348,613.40 | 13 008 922.00 | 110 908 845 811.50 | |
| Future | | | | | | | | | | | | |
| | Jun 2016 | ZAFR | Future | 3,909 | 15.0650 | 14.9136 | 15.0582 | 15.0400 | 4,280 | 64,331,290.00 | | |
| | | | | <u>3,909</u> | | | | | <u>4,280.00</u> | <u>64,331,290.00</u> | 527 558.00 | 5 330 883 797.90 |
| | | | Total | 3,909 | | | | | 4,280.00 | 64,331,290.00 | 527 558.00 | 5 330 883 797.90 |
| Future | | | | | | | | | | | | |
| | Jun 2016 | ZAGB | Future | 57,591 | 21.2321 | 20.9689 | 21.2439 | 21.0666 | 6,232 | 132,146,288.20 | | |
| | Sep 2016 | ZAGB | Future | 17,475 | 21.6625 | 21.3904 | 21.6212 | 21.5064 | 800 | 17,249,520.00 | | |
| | Dec 2016 | ZAGB | Future | 5 | 22.0726 | 21.7961 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>75,071</u> | | | | | <u>7,032.00</u> | <u>149,395,808.20</u> | 5 668 367.00 | 89 630 238 343.10 |
| Option | | | | | | | | | | | | |
| | Jun 2016 | ZAGB | 24.30 Call | 1,300 | 12.5892 | 11.1430 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2016 | ZAGB | 26.50 Call | 2,600 | 5.6041 | 6.0558 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Sep 2016 | ZAGB | 20.51 Call | 850 | 1532.4648 | 1365.1962 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAGB | 17.13 Put | 4,885 | 53.1275 | 55.8191 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAGB | 18.41 Put | 783 | 121.8193 | 153.2557 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAGB | 21.41 Put | 4,885 | 901.1723 | 1057.6433 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAGB | 23.01 Put | 783 | 1827.2808 | 2041.6559 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAGB | 24.46 Call | 4,885 | 533.3542 | 500.5153 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAGB | 26.94 Call | 783 | 224.5025 | 217.8578 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>21,754</u> | | | | | <u>0.00</u> | <u>0.00</u> | 1 648 939.00 | 0.00 |
| | | | Total | 96,825 | | | | | 7,032.00 | 149,395,808.20 | 7 317 306.00 | 89 630 238 343.10 |
| Future | | | | | | | | | | | | |
| | Jun 2016 | ZAJY | Future | 4,800 | 0.1322 | 0.1307 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Sep 2016 | ZAJY | Future | 1,148 | 0.1353 | 0.1337 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2016 | ZAJY | Future | 5,972 | 0.1383 | 0.1367 | 0.0000 | 0.0000 | 290 | 4,015,340.00 | | |
| | | | | <u>11,920</u> | | | | | <u>290.00</u> | <u>4,015,340.00</u> | 731 634.00 | 7 661 454 893.80 |
| | | | Total | 11,920 | | | | | 290.00 | 4,015,340.00 | 731 634.00 | 7 661 454 893.80 |
| Future | | | | | | | | | | | | |
| | Jun 2016 | ZAKS | Future | 1,266 | 0.1435 | 0.1423 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>1,266</u> | | | | | <u>0.00</u> | <u>0.00</u> | 17 917.00 | 245 097 110.00 |
| | | | Total | 1,266 | | | | | 0.00 | 0.00 | 17 917.00 | 245 097 110.00 |
| Future | | | | | | | | | | | | |
| | Jun 2016 | ZANN | Future | 11,085 | 0.0699 | 0.0693 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>11,085</u> | | | | | <u>0.00</u> | <u>0.00</u> | 1 020 697.00 | 5 840 828 390.00 |
| | | | Total | 11,085 | | | | | 0.00 | 0.00 | 1 020 697.00 | 5 840 828 390.00 |

| <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> | |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|-----------------------------|
| Future | | | | | | | | | | |
| Jun 2016 | ZAUM | Future | 965 | 14.6476 | 14.5467 | 14.6701 | 14.6214 | 25 | 36,595,650.00 | |
| Sep 2016 | ZAUM | Future | 168 | 14.9377 | 14.8322 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAUM | Future | 32 | 15.2090 | 15.1019 | 15.2286 | 15.2164 | 8 | 12,176,780.00 | |
| Mar 2017 | ZAUM | Future | 3 | 15.4637 | 15.3555 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,168</u> | | | | | <u>33.00</u> | <u>48,772,430.00</u> | <u>121 739.00</u> |
| | | Total | 1,168 | | | | | 33.00 | 48,772,430.00 | 126 262.00 |
| | | | | | | | | | | 133 760 738 200.00 |
| Future | | | | | | | | | | |
| Jun 2016 | ZAUS | Future | 621,326 | 14.6476 | 14.5467 | 14.6820 | 14.5573 | 53,409 | 785,265,782.60 | |
| Sep 2016 | ZAUS | Future | 168,044 | 14.9377 | 14.8322 | 14.9650 | 14.8500 | 1,070 | 15,960,231.00 | |
| Dec 2016 | ZAUS | Future | 52,413 | 15.2090 | 15.1019 | 15.2300 | 15.2300 | 500 | 7,615,000.00 | |
| Mar 2017 | ZAUS | Future | 5,571 | 15.4637 | 15.3555 | 0.0000 | 0.0000 | 428 | 6,614,950.00 | |
| Jun 2017 | ZAUS | Future | 1,300 | 15.7338 | 15.6252 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>848,654</u> | | | | | <u>55,407.00</u> | <u>815,455,963.60</u> | <u>109 310 609.00</u> |
| | | | | | | | | | | 1 176 256 510 843.10 |
| Option | | | | | | | | | | |
| Jun 2016 | ZAUS | 12.16 Put | 330 | 3.2019 | 3.8647 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 12.91 Put | 6,600 | 10.9757 | 14.1054 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 13.00 Put | 750 | 12.7828 | 16.5201 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 13.20 Put | 700 | 18.0134 | 26.1307 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 13.50 Call | 53,633 | 1189.3619 | 1102.9255 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 13.50 Put | 545 | 41.7619 | 56.2255 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 13.53 Put | 36,230 | 45.1061 | 60.3319 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.00 Put | 50,071 | 130.8997 | 162.4889 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.10 Put | 50 | 159.5883 | 195.2554 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.20 Put | 5,150 | 192.2648 | 232.1011 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.25 Put | 51,000 | 210.1410 | 252.0798 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.43 Call | 1,000 | 500.7729 | 449.3778 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.45 Put | 500 | 292.1318 | 342.4696 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.50 Put | 66,600 | 315.2706 | 367.6758 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.66 Call | 1,000 | 384.1738 | 344.5539 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.70 Call | 50 | 366.9814 | 328.9802 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.78 Call | 25,500 | 334.5109 | 299.6341 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.80 Put | 26,500 | 479.1815 | 545.9612 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.85 Put | 8,000 | 510.5220 | 579.1477 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.93 Call | 330 | 280.1750 | 250.7126 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.96 Put | 5,250 | 582.6797 | 655.1290 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 14.97 Put | 35,000 | 589.4495 | 662.2305 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 15.00 Call | 56,883 | 257.5641 | 230.4223 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 15.00 Put | 7,840 | 609.9641 | 683.7223 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2016 | ZAUS | 15.10 Call | 17,283 | 228.0705 | 204.0135 | 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 | 15.75 Call | 7,000 | 100.2866 | 90.1264 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 15.90 Call | 900 | 82.5676 | 74.4013 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.00 Call | 650 | 72.5078 | 65.4691 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.00 Put | 44,505 | 1424.9078 | 1518.7691 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.10 Call | 3,000 | 63.6662 | 57.3218 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.23 Call | 750 | 53.1928 | 48.2056 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.26 Put | 10,000 | 1663.4229 | 1759.6155 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.30 Call | 1,200 | 48.2629 | 43.9094 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.34 Call | 5,000 | 45.6492 | 41.6279 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.50 Put | 300 | 1888.9082 | 1986.9290 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.53 Call | 36,230 | 35.0071 | 32.3114 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.65 Put | 14 | 2031.9868 | 2130.8423 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.67 Call | 38,250 | 28.7686 | 26.8196 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.93 Call | 700 | 19.9706 | 19.0102 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 16.95 Call | 8,000 | 19.4177 | 18.5157 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 17.00 Call | 1,300 | 18.1024 | 17.3371 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 17.00 Put | 201 | 2370.5024 | 2470.6371 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 17.06 Call | 600 | 16.6419 | 16.0247 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 17.09 Call | 10,000 | 15.9567 | 15.4071 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.00 Call | 14 | 5.2683 | 5.0808 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.07 Call | 17,500 | 4.9305 | 4.6954 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.15 Call | 5,250 | 4.5766 | 4.2943 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.17 Call | 6,600 | 4.4930 | 4.2001 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.48 Call | 1,000 | 3.4121 | 3.0004 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 18.60 Call | 25,000 | 3.0832 | 2.6440 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2016 | ZAUS | 19.00 Call | 2,700 | 2.2439 | 1.6378 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 13.24 Put | 405 | 109.8758 | 124.6793 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 13.70 Put | 2,800 | 201.3959 | 226.2722 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.50 Put | 73,000 | 483.5387 | 530.0920 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.60 Call | 1,000 | 869.3442 | 812.8952 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 14.70 Put | 2,800 | 582.2095 | 633.7229 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 15.00 Call | 1,300 | 686.3522 | 640.5589 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.27 Call | 21,500 | 328.4801 | 306.1329 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.51 Call | 15,000 | 286.8955 | 266.3721 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.66 Call | 5,000 | 262.7323 | 243.9050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 16.70 Call | 1,600 | 256.6623 | 238.2638 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.00 Call | 1,000 | 215.6822 | 200.2136 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.50 Call | 405 | 162.4355 | 150.8534 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 17.70 Call | 10,000 | 145.4016 | 135.0799 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2016 | ZAUS | 19.55 Call | 17,500 | 71.4579 | 64.8285 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 11.80 Put | 250 | 14.8914 | 14.9313 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.22 Put | 725 | 162.3841 | 181.6874 | 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 | 13.35 Put | 6,600 | 192.2027 | 214.5856 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.50 Put | 150 | 229.1409 | 250.7026 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 13.70 Put | 4,000 | 280.2815 | 305.0099 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.50 Put | 8,000 | 567.9130 | 610.1312 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.63 Put | 5,700 | 629.0249 | 673.7664 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.70 Put | 4,000 | 663.3165 | 709.3946 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.80 Put | 40,000 | 713.9535 | 761.9262 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.91 Put | 100 | 771.8520 | 821.8806 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 14.98 Put | 1,700 | 809.8713 | 861.1929 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.00 Put | 27,368 | 820.9037 | 872.5861 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.20 Put | 6,985 | 935.1422 | 991.0284 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.21 Put | 3,500 | 941.0942 | 997.1629 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.40 Call | 86,321 | 866.3673 | 818.7601 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.50 Call | 750 | 829.9488 | 784.0781 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.50 Put | 69,895 | 1120.9488 | 1182.1781 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.57 Put | 1,400 | 1166.3913 | 1228.8131 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 15.80 Put | 10,000 | 1321.5735 | 1388.3501 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.00 Put | 32,800 | 1463.3233 | 1533.0817 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.20 Put | 500 | 1610.2428 | 1682.7880 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.47 Put | 1,365 | 1815.9272 | 1891.4013 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.53 Put | 725 | 1862.4062 | 1938.6166 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.69 Put | 6,600 | 1988.1504 | 2066.2561 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.83 Call | 4,000 | 479.2081 | 451.7786 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.91 Call | 20,000 | 464.0493 | 437.4711 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 16.96 Call | 5,000 | 454.8590 | 428.8051 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 17.69 Call | 3,500 | 342.5613 | 323.0385 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.00 Call | 1,500 | 306.4682 | 292.4952 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.06 Call | 1,400 | 301.2152 | 287.5595 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.45 Call | 1,700 | 270.5372 | 258.7316 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.89 Call | 17,000 | 242.0685 | 231.9748 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 18.98 Call | 10,000 | 236.9253 | 227.1421 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.00 Call | 2,310 | 235.8114 | 226.0932 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.15 Call | 83,003 | 227.7665 | 218.5327 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.25 Call | 10,303 | 222.6989 | 213.7682 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.70 Call | 1,365 | 189.3481 | 174.4170 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.75 Call | 150 | 184.8782 | 170.2334 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.81 Call | 250 | 179.6418 | 165.3346 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 19.95 Call | 725 | 167.9479 | 154.4037 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.08 Call | 600 | 157.7194 | 144.8534 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.16 Call | 6,600 | 151.7133 | 139.2504 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.30 Call | 10,000 | 141.7075 | 129.9248 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2016 | ZAUS | 20.36 Call | 368 | 137.6090 | 126.1080 | 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 | 20.90 Call | 32,200 | 105.3654 | 96.1536 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAUS | 21.00 Call | 500 | 100.2283 | 91.3943 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAUS | 21.24 Call | 5,700 | 88.8390 | 80.8574 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2016 | ZAUS | 21.30 Call | 69,895 | 86.1875 | 78.4075 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAUS | 15.23 Put | 90 | 984.9695 | 1038.8105 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAUS | 15.36 Put | 7,160 | 1061.5790 | 1117.2947 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAUS | 15.70 Put | 6,370 | 1272.0486 | 1332.2454 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAUS | 15.74 Put | 3,200 | 1297.8002 | 1358.5726 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAUS | 16.75 Put | 1,800 | 2015.0216 | 2089.1004 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAUS | 18.43 Call | 90 | 434.2758 | 414.2788 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAUS | 18.44 Call | 7,160 | 433.0332 | 413.3103 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAUS | 19.00 Call | 6,370 | 379.8288 | 365.1109 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAUS | 19.38 Call | 3,200 | 351.3614 | 338.0705 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2017 | ZAUS | 21.42 Call | 1,800 | 185.7513 | 172.2040 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,481,512</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>24 065 092.00</u> |
| | | Total | <u>2,330,166</u> | | | | | <u>55,407.00</u> | <u>815,455,963.60</u> | <u>133 375 701.00</u> |
| | | | | | | | | | | <u>0.00</u> |

| | | | | | |
|--------------------|-------------------------|-------------------------|--------------------------------|---------------------------|------------------------------------|
| Grand Total | <u>2,949,917</u> | <u>80,708.00</u> | <u>1 214 436 839.50</u> | <u>177,935,070</u> | <u>1,631,206,634,757.70</u> |
|--------------------|-------------------------|-------------------------|--------------------------------|---------------------------|------------------------------------|
