



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-June-2016

| DATE          | CONTRACT |              | OPEN INT      | MTM      | PREV MTM | HIGH   | LOW    | DAILY VOLUME    |               | CUMULATIVE VOLUME |                         |
|---------------|----------|--------------|---------------|----------|----------|--------|--------|-----------------|---------------|-------------------|-------------------------|
| <b>Future</b> |          |              |               |          |          |        |        |                 |               |                   |                         |
| Jun 2016      | DAEU     | Future       | 74            | 16.8431  | 17.0059  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
|               |          |              | 74            |          |          |        |        | 0.00            | 0.00          | 103 213.00        | 1 303 136 362.40        |
|               |          | <b>Total</b> | <b>74</b>     |          |          |        |        | <b>0.00</b>     | <b>0.00</b>   | <b>392 813.00</b> | <b>1 303 136 362.40</b> |
| <b>Future</b> |          |              |               |          |          |        |        |                 |               |                   |                         |
| Apr 2017      | DAGB     | Future       | 73            | 22.8857  | 23.1798  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
|               |          |              | 73            |          |          |        |        | 0.00            | 0.00          | 37 662.00         | 588 000 883.20          |
| <b>Option</b> |          |              |               |          |          |        |        |                 |               |                   |                         |
| Sep 2016      | DAGB     | 21.20 Put    | 12,264        | 613.1900 | 524.4431 | 0.0000 | 0.0000 | 2,553           | 0.00          |                   |                         |
| Sep 2016      | DAGB     | 25.85 Call   | 12,264        | 86.4520  | 112.6402 | 0.0000 | 0.0000 | 2,553           | 0.00          |                   |                         |
|               |          |              | 24,528        |          |          |        |        | 5,106.00        | 0.00          | 180 113.00        | 0.00                    |
|               |          | <b>Total</b> | <b>24,601</b> |          |          |        |        | <b>5,106.00</b> | <b>0.00</b>   | <b>217 775.00</b> | <b>588 000 883.20</b>   |
| <b>Future</b> |          |              |               |          |          |        |        |                 |               |                   |                         |
| Jun 2016      | DAUS     | Future       | 0             | 14.6693  | 14.9139  | 0.0000 | 0.0000 | 700             | 10,268,510.00 |                   |                         |
| Jun 2016      | DAUS     | Future       | 264           | 14.7210  | 14.9139  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
| Jun 2016      | DAUS     | Future       | 1,013         | 14.7718  | 14.9726  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
| Jul 2016      | DAUS     | Future       | 370           | 14.8201  | 15.0177  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
| Jul 2016      | DAUS     | Future       | 2,110         | 14.8539  | 15.0548  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
| Jul 2016      | DAUS     | Future       | 265           | 14.8567  | 15.0579  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
| Jul 2016      | DAUS     | Future       | 906           | 14.8596  | 15.0609  | 0.0000 | 0.0000 | 616             | 9,150,187.20  |                   |                         |
| Aug 2016      | DAUS     | Future       | 1,900         | 14.8793  | 15.0825  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
| Aug 2016      | DAUS     | Future       | 105           | 14.9082  | 15.1122  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
| Aug 2016      | DAUS     | Future       | 3,367         | 14.9503  | 15.1526  | 0.0000 | 0.0000 | 900             | 13,634,550.00 |                   |                         |
| Sep 2016      | DAUS     | Future       | 259           | 15.0013  | 15.2026  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
| Dec 2016      | DAUS     | Future       | 251           | 15.2694  | 15.4760  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
|               |          |              | 10,810        |          |          |        |        | 2,216.00        | 33,053,247.20 | 3 845 622.00      | 41 223 148 213.90       |
| <b>Option</b> |          |              |               |          |          |        |        |                 |               |                   |                         |
| Jun 2016      | DAUS     | 14.54 Put    | 1,000         | 67.2971  | 32.6646  | 0.0000 | 0.0000 | 0               | 0.00          |                   |                         |
| Jun 2016      | DAUS     | 15.00 Put    | 2,000         | 319.3466 | 190.6048 | 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            | 14.80 Put  | 15,000          | 204.3016   | 0.0000          | 0.0000      | 0.0000     | 15,000              | 0.00                     |
| Jun 2016    | DAUS            | 15.17 Call | 2,500           | 37.9159    | 93.3030         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 15.60 Put  | 15,000          | 873.6129   | 687.0160        | 0.0000      | 0.0000     | 15,000              | 0.00                     |
| Jun 2016    | DAUS            | 15.61 Call | 2,500           | 6.7225     | 20.1242         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 14.56 Put  | 1,000           | 119.4242   | 68.2838         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 15.00 Put  | 6,000           | 362.5988   | 244.0124        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 15.17 Put  | 7,900           | 507.4819   | 371.6650        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 16.64 Call | 7,900           | 2.7023     | 5.6589          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 11.80 Put  | 250             | 0.0472     | 0.0333          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 13.50 Put  | 150             | 9.0259     | 5.4302          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 14.58 Put  | 1,000           | 168.0211   | 110.2972        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 16.62 Call | 250             | 3.4138     | 6.6308          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | DAUS            | 17.04 Call | 150             | 1.7741     | 3.3273          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 15.68 Put  | 18,400          | 953.1052   | 787.4393        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 15.85 Call | 18,400          | 33.0495    | 59.0545         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 14.50 Put  | 22,600          | 168.9288   | 0.0000          | 0.0000      | 0.0000     | 45,200              | 0.00                     |
| Jul 2016    | DAUS            | 14.60 Put  | 1,000           | 207.9467   | 145.4762        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 15.54 Put  | 12,000          | 841.9713   | 697.2274        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 16.60 Put  | 7,229           | 1792.9796  | 1613.1752       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 18.19 Call | 7,229           | 5.7865     | 8.4303          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 11.80 Put  | 250             | 1.4689     | 0.9006          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 13.50 Put  | 150             | 31.0437    | 21.7157         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 17.13 Call | 250             | 22.7155    | 34.4190         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2016    | DAUS            | 17.45 Call | 150             | 14.7701    | 22.8389         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 15.00 Put  | 5,000           | 512.1480   | 413.1052        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 12.70 Put  | 2,000           | 12.6612    | 9.5474          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 15.52 Call | 2,000           | 249.4243   | 321.4943        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 15.81 Call | 10,000          | 202.7670   | 261.7782        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 15.84 Put  | 5,000           | 1126.8129  | 981.0033        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 17.39 Call | 5,000           | 43.1481    | 59.0375         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 16.01 Call | 5,000           | 173.8187   | 225.0199        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 16.31 Call | 10,000          | 144.2609   | 186.1984        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 11.80 Put  | 250             | 4.6053     | 3.4106          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 13.50 Put  | 150             | 64.2951    | 49.3708         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 17.70 Call | 250             | 43.9217    | 58.5486         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2016    | DAUS            | 17.93 Call | 150             | 35.9477    | 48.1219         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | DAUS            | 13.78 Put  | 0               | 121.4292   | 91.6981         | 0.0000      | 0.0000     | 36,130              | 0.00                     |
| Sep 2016    | DAUS            | 17.30 Call | 0               | 86.1931    | 110.4651        | 0.0000      | 0.0000     | 36,130              | 0.00                     |
| Sep 2016    | DAUS            | 14.95 Put  | 1,000           | 552.0247   | 462.5122        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | DAUS            | 18.71 Call | 1,000           | 39.2520    | 47.1330         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | DAUS            | 11.80 Put  | 250             | 6.6366     | 5.7548          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | DAUS            | 13.50 Put  | 150             | 99.6210    | 78.5891         | 0.0000      | 0.0000     | 0                   | 0.00                     |

| DATE          | CONTRACT     |            | OPEN INT       | MTM       | PREV MTM | HIGH    | LOW     | DAILY VOLUME      | CUMULATIVE VOLUME    |                     |                          |
|---------------|--------------|------------|----------------|-----------|----------|---------|---------|-------------------|----------------------|---------------------|--------------------------|
| Sep 2016      | DAUS         | 18.25 Call | 250            | 70.4220   | 85.5287  | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Sep 2016      | DAUS         | 18.41 Call | 150            | 65.3930   | 78.4557  | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Oct 2016      | DAUS         | 11.80 Put  | 250            | 8.8931    | 7.8095   | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Oct 2016      | DAUS         | 13.50 Put  | 150            | 127.6370  | 100.4395 | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Oct 2016      | DAUS         | 18.77 Call | 250            | 94.8474   | 109.9114 | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Oct 2016      | DAUS         | 18.85 Call | 150            | 92.1377   | 106.6187 | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Nov 2016      | DAUS         | 14.95 Put  | 8,695          | 634.9533  | 548.8489 | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Nov 2016      | DAUS         | 16.36 Call | 8,695          | 381.6752  | 446.4945 | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Nov 2016      | DAUS         | 13.26 Put  | 9,615          | 103.8919  | 80.9015  | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Nov 2016      | DAUS         | 15.60 Put  | 9,615          | 1034.0523 | 922.4160 | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Nov 2016      | DAUS         | 17.09 Call | 9,615          | 281.8166  | 333.6546 | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Nov 2016      | DAUS         | 11.80 Put  | 250            | 10.9008   | 9.7845   | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Nov 2016      | DAUS         | 13.50 Put  | 150            | 153.2656  | 120.2754 | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Nov 2016      | DAUS         | 19.40 Call | 400            | 121.2460  | 137.6043 | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
|               |              |            | <u>245,693</u> |           |          |         |         | <u>147,460.00</u> | <u>0.00</u>          | <u>7 962 532.00</u> | <u>0.00</u>              |
|               | <b>Total</b> |            | <b>256,503</b> |           |          |         |         | <b>149,676.00</b> | <b>33,053,247.20</b> | 11 808 154.00       | 41 223 148 213.90        |
| <b>Future</b> |              |            |                |           |          |         |         |                   |                      |                     |                          |
| Jun 2016      | EUUS         | Future     | 13,408         | 1.1398    | 1.1354   | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Sep 2016      | EUUS         | Future     | 27             | 1.1436    | 1.1393   | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
|               |              |            | <u>13,435</u>  |           |          |         |         | <u>0.00</u>       | <u>0.00</u>          | <u>250 996.00</u>   | <u>2 847 405 774.00</u>  |
|               | <b>Total</b> |            | <b>13,435</b>  |           |          |         |         | <b>0.00</b>       | <b>0.00</b>          | 250 996.00          | 2 847 405 774.00         |
| <b>Future</b> |              |            |                |           |          |         |         |                   |                      |                     |                          |
| Jun 2016      | ZAAD         | Future     | 7,038          | 10.9941   | 11.1154  | 11.1454 | 11.0010 | 303               | 3,366,403.00         |                     |                          |
| Sep 2016      | ZAAD         | Future     | 5,968          | 11.1680   | 11.2920  | 11.1546 | 11.1546 | 73                | 814,285.80           |                     |                          |
| Dec 2016      | ZAAD         | Future     | 1,054          | 11.3356   | 11.4621  | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
| Mar 2017      | ZAAD         | Future     | 4,735          | 11.4959   | 11.6260  | 0.0000  | 0.0000  | 50                | 575,900.00           |                     |                          |
|               |              |            | <u>18,795</u>  |           |          |         |         | <u>426.00</u>     | <u>4,756,588.80</u>  | <u>2 846 190.00</u> | <u>23 388 929 274.20</u> |
|               | <b>Total</b> |            | <b>18,795</b>  |           |          |         |         | <b>426.00</b>     | <b>4,756,588.80</b>  | 2 878 567.00        | 23 388 929 274.20        |
| <b>Future</b> |              |            |                |           |          |         |         |                   |                      |                     |                          |
| Jun 2016      | ZACR         | Future     | 230            | 2.2421    | 2.2695   | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |
|               |              |            | <u>230</u>     |           |          |         |         | <u>0.00</u>       | <u>0.00</u>          | <u>109 514.00</u>   | <u>2 497 225 446.00</u>  |
|               | <b>Total</b> |            | <b>230</b>     |           |          |         |         | <b>0.00</b>       | <b>0.00</b>          | 109 514.00          | 2 497 225 446.00         |
| <b>Future</b> |              |            |                |           |          |         |         |                   |                      |                     |                          |
| Jun 2016      | ZAEU         | Future     | 108,783        | 16.7849   | 16.9427  | 17.0045 | 16.7333 | 5,155             | 87,116,706.80        |                     |                          |
| Sep 2016      | ZAEU         | Future     | 23,083         | 17.1693   | 17.3338  | 17.4326 | 17.1337 | 2,718             | 46,789,615.00        |                     |                          |
| Dec 2016      | ZAEU         | Future     | 12,558         | 17.5388   | 17.7093  | 17.5838 | 17.5838 | 1                 | 17,583.80            |                     |                          |
| Mar 2017      | ZAEU         | Future     | 4,000          | 17.8937   | 18.0710  | 0.0000  | 0.0000  | 0                 | 0.00                 |                     |                          |

| DATE          | CONTRACT |            | OPEN INT       | MTM       | PREV MTM  | HIGH    | LOW     | DAILY VOLUME    | CUMULATIVE VOLUME     |                      |                           |
|---------------|----------|------------|----------------|-----------|-----------|---------|---------|-----------------|-----------------------|----------------------|---------------------------|
|               |          |            | 148,424        |           |           |         |         | 7,874.00        | 133,923,905.60        | 8 648 732.00         | 116 453 136 934.60        |
| <b>Option</b> |          |            |                |           |           |         |         |                 |                       |                      |                           |
| Jun 2016      | ZAEU     | 14.20 Put  | 6,000          | 0.0000    | 0.0410    | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Jun 2016      | ZAEU     | 15.70 Put  | 2,912          | 2.2346    | 1.1711    | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Jun 2016      | ZAEU     | 15.96 Call | 6,000          | 832.2875  | 986.3664  | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Jun 2016      | ZAEU     | 16.63 Put  | 7,000          | 80.6907   | 53.5937   | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Jun 2016      | ZAEU     | 17.00 Put  | 564            | 279.7522  | 184.7315  | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Jun 2016      | ZAEU     | 17.79 Put  | 3,500          | 1009.8322 | 857.7459  | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Jun 2016      | ZAEU     | 19.85 Call | 3,500          | 0.0462    | 0.0843    | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Sep 2016      | ZAEU     | 17.00 Call | 700            | 786.1982  | 878.0196  | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Dec 2016      | ZAEU     | 16.90 Put  | 2,961          | 675.2138  | 609.9710  | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Dec 2016      | ZAEU     | 21.90 Call | 2,961          | 183.4383  | 204.6060  | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
|               |          |            | 36,098         |           |           |         |         | 0.00            | 0.00                  | 4 687 391.00         | 0.00                      |
| <b>Total</b>  |          |            | <b>184,522</b> |           |           |         |         | <b>7,874.00</b> | <b>133,923,905.60</b> | <b>13 336 123.00</b> | <b>116 453 136 934.60</b> |
| <b>Future</b> |          |            |                |           |           |         |         |                 |                       |                      |                           |
| Jun 2016      | ZAFR     | Future     | 5,055          | 15.3512   | 15.4384   | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
|               |          |            | 5,055          |           |           |         |         | 0.00            | 0.00                  | 532 538.00           | 5 409 265 553.90          |
| <b>Total</b>  |          |            | <b>5,055</b>   |           |           |         |         | <b>0.00</b>     | <b>0.00</b>           | <b>532 538.00</b>    | <b>5 409 265 553.90</b>   |
| <b>Future</b> |          |            |                |           |           |         |         |                 |                       |                      |                           |
| Jun 2016      | ZAGB     | Future     | 44,302         | 21.4347   | 21.6981   | 21.7886 | 21.4336 | 1,679           | 36,317,841.10         |                      |                           |
| Sep 2016      | ZAGB     | Future     | 58,027         | 21.8670   | 22.1401   | 22.1847 | 21.8586 | 534             | 11,749,843.10         |                      |                           |
| Dec 2016      | ZAGB     | Future     | 152            | 22.2813   | 22.5623   | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Mar 2017      | ZAGB     | Future     | 51             | 22.6776   | 22.9667   | 23.0052 | 23.0052 | 1               | 23,005.20             |                      |                           |
| Jun 2017      | ZAGB     | Future     | 9,525          | 23.1214   | 23.4121   | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Dec 2017      | ZAGB     | Future     | 520            | 23.2419   | 23.5389   | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
|               |          |            | 112,577        |           |           |         |         | 2,214.00        | 48,090,689.40         | 5 832 591.00         | 93 335 518 170.70         |
| <b>Option</b> |          |            |                |           |           |         |         |                 |                       |                      |                           |
| Jun 2016      | ZAGB     | 24.30 Call | 1,300          | 0.0428    | 0.1140    | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Jun 2016      | ZAGB     | 26.50 Call | 2,600          | 0.0816    | 0.0647    | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Sep 2016      | ZAGB     | 22.50 Call | 500            | 695.0963  | 819.3579  | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Sep 2016      | ZAGB     | 25.30 Call | 800            | 153.0483  | 192.3072  | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Dec 2016      | ZAGB     | 17.13 Put  | 4,885          | 47.7010   | 43.7934   | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Dec 2016      | ZAGB     | 18.41 Put  | 783            | 101.5681  | 80.3026   | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Dec 2016      | ZAGB     | 21.41 Put  | 4,885          | 838.5051  | 742.4886  | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Dec 2016      | ZAGB     | 23.01 Put  | 783            | 1720.5118 | 1567.8143 | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Dec 2016      | ZAGB     | 24.46 Call | 4,885          | 599.5732  | 684.5751  | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
| Dec 2016      | ZAGB     | 26.94 Call | 783            | 253.1172  | 292.2496  | 0.0000  | 0.0000  | 0               | 0.00                  |                      |                           |
|               |          |            | 22,204         |           |           |         |         | 0.00            | 0.00                  | 1 652 089.00         | 0.00                      |
| <b>Total</b>  |          |            | <b>134,781</b> |           |           |         |         | <b>2,214.00</b> | <b>48,090,689.40</b>  | <b>7 484 680.00</b>  | <b>93 335 518 170.70</b>  |

| <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> |                             |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|-----------------------------|
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                             |
| Jun 2016      | ZAJY            | Future       | 4,804           | 0.1380     | 0.1392          | 0.1393      | 0.1379     | 20                  | 277,840.00               |                             |
| Sep 2016      | ZAJY            | Future       | 1,183           | 0.1412     | 0.1424          | 0.1422      | 0.1422     | 15                  | 213,375.00               |                             |
| Dec 2016      | ZAJY            | Future       | 6,041           | 0.1443     | 0.1455          | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Mar 2017      | ZAJY            | Future       | 104             | 0.1473     | 0.1486          | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
|               |                 |              | <u>12,132</u>   |            |                 |             |            | <u>35.00</u>        | <u>491,215.00</u>        | <u>732 095.00</u>           |
|               |                 | <b>Total</b> | <b>12,132</b>   |            |                 |             |            | <b>35.00</b>        | <b>491,215.00</b>        | <b>732 095.00</b>           |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                             |
| Jun 2016      | ZAKS            | Future       | 1,266           | 0.1456     | 0.1475          | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
|               |                 |              | <u>1,266</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>17 917.00</u>            |
|               |                 | <b>Total</b> | <b>1,266</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>17 917.00</b>            |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                             |
| Jun 2016      | ZANN            | Future       | 11,085          | 0.0739     | 0.0749          | 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>         |
|               |                 | <b>Total</b> | <b>11,085</b>   |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>1 020 697.00</b>         |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                             |
| Jun 2016      | ZAUM            | Future       | 611             | 14.7268    | 14.9225         | 14.9826     | 14.7042    | 139                 | 206,397,900.00           |                             |
| Sep 2016      | ZAUM            | Future       | 372             | 15.0132    | 15.2147         | 15.2444     | 14.9912    | 40                  | 60,496,310.00            |                             |
| Dec 2016      | ZAUM            | Future       | 69              | 15.2846    | 15.4916         | 15.5202     | 15.3247    | 15                  | 23,162,350.00            |                             |
| Mar 2017      | ZAUM            | Future       | 51              | 15.5402    | 15.7531         | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
|               |                 |              | <u>1,103</u>    |            |                 |             |            | <u>194.00</u>       | <u>290,056,560.00</u>    | <u>125 767.00</u>           |
|               |                 | <b>Total</b> | <b>1,103</b>    |            |                 |             |            | <b>194.00</b>       | <b>290,056,560.00</b>    | <b>130 290.00</b>           |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                             |
| Jun 2016      | ZAUS            | Future       | 487,271         | 14.7268    | 14.9225         | 14.9950     | 14.6746    | 104,052             | 1,549,661,306.20         |                             |
| Sep 2016      | ZAUS            | Future       | 314,490         | 15.0132    | 15.2147         | 15.2943     | 14.9627    | 97,941              | 1,487,525,898.10         |                             |
| Dec 2016      | ZAUS            | Future       | 89,216          | 15.2846    | 15.4916         | 15.5600     | 15.2364    | 22,838              | 352,186,755.10           |                             |
| Mar 2017      | ZAUS            | Future       | 13,145          | 15.5402    | 15.7531         | 15.7839     | 15.5220    | 5,013               | 78,017,419.60            |                             |
| Jun 2017      | ZAUS            | Future       | 9,801           | 15.8232    | 16.0363         | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Sep 2017      | ZAUS            | Future       | 1,670           | 15.8648    | 16.0797         | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017      | ZAUS            | Future       | 70              | 15.9063    | 16.1232         | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Mar 2018      | ZAUS            | Future       | 70              | 15.9479    | 16.1666         | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2018      | ZAUS            | Future       | 70              | 16.0318    | 16.2531         | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
|               |                 |              | <u>915,803</u>  |            |                 |             |            | <u>229,844.00</u>   | <u>3,467,391,379.00</u>  | <u>112 637 032.00</u>       |
|               |                 | <b>Total</b> |                 |            |                 |             |            |                     |                          | <b>1 227 577 670 740.60</b> |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                          |                             |
| Jun 2016      | ZAUS            | 12.16 Put    | 330             | 0.0303     | 0.0181          | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2016      | ZAUS            | 12.91 Put    | 6,600           | 0.0571     | 0.0353          | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2016      | ZAUS            | 13.00 Put    | 750             | 0.0622     | 0.0385          | 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            | 13.20 Put  | 700             | 0.0764     | 0.0474          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.50 Call | 53,633          | 1227.0906  | 1422.6106       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.50 Put  | 545             | 0.2906     | 0.1106          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 13.53 Put  | 36,230          | 0.3480     | 0.1329          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.00 Put  | 32,394          | 5.0682     | 2.0553          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.10 Put  | 50              | 8.1049     | 3.5421          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.20 Put  | 5,150           | 12.8926    | 5.9323          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.25 Put  | 28,500          | 16.2185    | 7.5908          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.40 Put  | 33,000          | 31.8082    | 15.5695         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.45 Put  | 500             | 39.5606    | 19.6246         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.46 Call | 500             | 308.1050   | 483.0437        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.50 Put  | 66,600          | 49.0046    | 24.6250         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.70 Call | 50              | 136.3937   | 280.4960        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.78 Call | 23,510          | 96.9416    | 222.0750        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.80 Put  | 26,500          | 162.9085   | 85.8981         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.85 Put  | 8,000           | 196.8404   | 103.4944        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.93 Call | 330             | 53.2312    | 132.6782        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.96 Put  | 5,250           | 280.2266   | 157.5894        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 14.97 Put  | 35,000          | 288.3131   | 163.6191        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.00 Call | 56,883          | 39.8046    | 104.8600        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.00 Put  | 34,400          | 313.0046   | 182.3600        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.10 Call | 17,283          | 26.0986    | 73.8269         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.50 Put  | 66,500          | 778.0256   | 593.9264        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.60 Call | 35,521          | 3.3990     | 11.1886         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.60 Put  | 2,509           | 876.5990   | 688.6886        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.75 Call | 7,000           | 2.0740     | 6.7106          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 15.90 Call | 900             | 1.3142     | 4.2567          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.00 Call | 67,150          | 0.9895     | 3.1962          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.00 Put  | 44,105          | 1274.1895  | 1080.6962       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.10 Call | 3,000           | 0.7568     | 2.4325          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.23 Call | 750             | 0.5462     | 1.7400          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.26 Put  | 10,000          | 1533.7049  | 1339.1156       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.30 Call | 1,200           | 0.4468     | 1.4660          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.34 Call | 5,000           | 0.3962     | 1.3330          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.53 Call | 36,230          | 0.2290     | 0.7723          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.65 Put  | 14              | 1923.3653  | 1728.0358       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.67 Call | 38,250          | 0.1567     | 0.5046          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.93 Call | 700             | 0.0817     | 0.2377          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 16.95 Call | 8,000           | 0.0780     | 0.2248          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 17.00 Call | 1,300           | 0.0694     | 0.1958          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 17.00 Put  | 201             | 2273.2694  | 2077.6958       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 17.06 Call | 600             | 0.0605     | 0.1663          | 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            | 17.09 Call | 10,000          | 0.0566     | 0.1534          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.00 Call | 14              | 0.0487     | 0.0324          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.07 Call | 17,500          | 0.0598     | 0.0410          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.15 Call | 5,250           | 0.0745     | 0.0528          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.17 Call | 6,600           | 0.0785     | 0.0561          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.48 Call | 1,000           | 0.1615     | 0.1268          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 18.60 Call | 25,000          | 0.2052     | 0.1656          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2016    | ZAUS            | 19.00 Call | 2,700           | 0.4057     | 0.3499          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 13.24 Put  | 405             | 60.5265    | 47.1563         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 13.70 Put  | 2,240           | 120.9715   | 92.4883         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 14.20 Put  | 2,000           | 241.4648   | 193.3360        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 14.50 Put  | 47,500          | 349.9614   | 283.2648        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 14.60 Call | 1,000           | 805.4154   | 935.2935        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 14.60 Put  | 65              | 392.2154   | 320.5935        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 14.70 Put  | 2,240           | 437.3377   | 360.7754        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 15.00 Call | 1,300           | 602.8232   | 713.0614        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 15.00 Put  | 65              | 589.6232   | 498.3614        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 15.60 Put  | 1,000           | 973.7633   | 851.4053        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 15.70 Put  | 325             | 1045.6685  | 919.1269        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 16.51 Call | 15,000          | 196.9772   | 242.6381        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 16.64 Call | 635             | 178.4615   | 221.2452        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 16.66 Call | 5,000           | 175.7730   | 218.1356        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 16.70 Call | 1,600           | 170.5246   | 212.0518        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 17.00 Call | 1,000           | 135.9874   | 170.2125        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 17.50 Call | 405             | 93.8213    | 118.5319        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 17.70 Call | 10,000          | 81.1017    | 102.7911        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2016    | ZAUS            | 19.55 Call | 17,500          | 32.0877    | 37.8969         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 11.80 Put  | 250             | 12.4300    | 11.1392         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.22 Put  | 725             | 120.5906   | 95.2276         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.35 Put  | 6,600           | 143.4376   | 114.5013        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.50 Put  | 150             | 173.4137   | 140.0649        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 13.70 Put  | 3,200           | 216.9905   | 180.0856        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.00 Put  | 31,590          | 295.8074   | 249.5511        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.20 Put  | 125             | 357.8552   | 304.9029        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.50 Put  | 23,489          | 472.1286   | 403.6227        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.63 Put  | 5,700           | 528.1220   | 455.0198        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.70 Put  | 3,200           | 559.7509   | 484.1884        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.80 Put  | 40,000          | 606.7117   | 527.6550        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.91 Put  | 100             | 660.7522   | 577.8855        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 14.98 Put  | 1,700           | 696.4187   | 611.1578        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.00 Put  | 28,368          | 706.7912   | 620.8469        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.20 Put  | 6,985           | 814.8541   | 722.1968        | 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            | 15.21 Put  | 3,500           | 820.4606   | 727.4701        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.40 Call | 26,053          | 816.1558   | 922.9965        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.40 Put  | 31,590          | 931.5558   | 831.3965        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.50 Call | 750             | 777.7468   | 880.4312        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.50 Put  | 69,895          | 993.1468   | 888.8312        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.57 Put  | 1,400           | 1037.3113  | 930.6699        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.68 Put  | 63,513          | 1108.4013  | 998.1798        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.80 Put  | 10,000          | 1188.5723  | 1074.2045       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 15.86 Put  | 22,600          | 1229.7574  | 1113.1212       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.00 Put  | 32,800          | 1327.9650  | 1206.4634       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.20 Put  | 500             | 1473.1216  | 1345.7226       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.47 Put  | 1,365           | 1677.3582  | 1542.5926       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.53 Put  | 725             | 1723.7809  | 1587.6244       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.55 Call | 500             | 473.8995   | 544.3347        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.69 Put  | 6,600           | 1849.1645  | 1709.8236       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.91 Call | 20,000          | 400.5630   | 462.7622        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.95 Call | 100             | 393.2180   | 454.4589        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 16.96 Call | 5,000           | 391.4080   | 452.4107        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 17.50 Call | 63,513          | 306.1903   | 355.6299        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 17.66 Call | 15,100          | 285.1754   | 331.6320        | 0.0000      | 0.0000     | 11,300              | 0.00                     |
| Dec 2016    | ZAUS            | 17.69 Call | 3,500           | 281.4247   | 327.3439        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.00 Call | 1,500           | 245.8737   | 286.6035        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.06 Call | 1,400           | 240.9112   | 279.4208        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.10 Call | 23,489          | 237.6968   | 274.7506        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.45 Call | 1,700           | 212.2563   | 241.9242        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.89 Call | 17,000          | 186.1012   | 211.6869        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 18.98 Call | 10,000          | 181.4244   | 206.2756        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.00 Call | 2,310           | 180.4132   | 205.1045        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.15 Call | 26,053          | 173.1363   | 196.6813        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.25 Call | 10,303          | 168.5727   | 191.3954        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.70 Call | 1,365           | 141.8153   | 170.4901        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.75 Call | 150             | 137.9976   | 168.4292        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.81 Call | 250             | 133.5405   | 163.2236        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 19.95 Call | 725             | 123.6483   | 151.6320        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 20.08 Call | 600             | 115.0694   | 141.5461        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 20.16 Call | 6,600           | 110.0659   | 135.6484        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 20.30 Call | 10,000          | 101.7893   | 125.8666        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 20.36 Call | 368             | 98.4214    | 121.8763        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 20.90 Call | 32,200          | 72.4340    | 90.8662         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 21.00 Call | 500             | 68.3869    | 85.9969         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 21.24 Call | 5,700           | 59.5200    | 75.2838         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2016    | ZAUS            | 21.30 Call | 69,895          | 57.4781    | 72.8073         | 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>       |                              |                                    |
|-------------|-----------------|------------|-------------------------|------------|-----------------|-------------|------------|--------------------------|--------------------------------|------------------------------|------------------------------------|
| Mar 2017    | ZAUS            | 15.23 Put  | 90                      | 889.2282   | 795.7740        | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Mar 2017    | ZAUS            | 15.36 Put  | 7,160                   | 962.1613   | 865.2407        | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Mar 2017    | ZAUS            | 15.70 Put  | 6,370                   | 1165.2579  | 1059.9522       | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Mar 2017    | ZAUS            | 15.74 Put  | 3,200                   | 1190.2611  | 1084.0462       | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Mar 2017    | ZAUS            | 16.75 Put  | 1,800                   | 1893.0368  | 1762.2797       | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Mar 2017    | ZAUS            | 18.43 Call | 90                      | 382.8034   | 436.7071        | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Mar 2017    | ZAUS            | 18.44 Call | 7,160                   | 381.5527   | 435.3152        | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Mar 2017    | ZAUS            | 19.00 Call | 6,370                   | 326.1778   | 367.8074        | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Mar 2017    | ZAUS            | 19.38 Call | 3,200                   | 297.9475   | 336.4396        | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Mar 2017    | ZAUS            | 21.42 Call | 1,800                   | 149.6293   | 184.9802        | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Jun 2017    | ZAUS            | 14.89 Put  | 1,297                   | 773.4735   | 695.4227        | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Jun 2017    | ZAUS            | 15.78 Put  | 3,155                   | 1258.5119  | 1156.1171       | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Jun 2017    | ZAUS            | 18.15 Call | 1,297                   | 660.4963   | 734.6766        | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
| Jun 2017    | ZAUS            | 19.71 Call | 3,155                   | 466.0409   | 516.9359        | 0.0000      | 0.0000     | 0                        | 0.00                           |                              |                                    |
|             |                 |            | <u>1,778,400</u>        |            |                 |             |            | <u>11,300.00</u>         | <u>0.00</u>                    | <u>25 747 042.00</u>         | <u>0.00</u>                        |
|             | <b>Total</b>    |            | <b><u>2,694,203</u></b> |            |                 |             |            | <b><u>241,144.00</u></b> | <b><u>3,467,391,379.00</u></b> | <b><u>138 384 074.00</u></b> | <b><u>1 227 577 670 740.60</u></b> |

|                    |                         |                          |                                |                           |                                    |
|--------------------|-------------------------|--------------------------|--------------------------------|---------------------------|------------------------------------|
| <b>Grand Total</b> | <b><u>3,357,785</u></b> | <b><u>406,669.00</u></b> | <b><u>3 977 763 585.00</u></b> | <b><u>184,201,833</u></b> | <b><u>1,699,841,241,757.60</u></b> |
|--------------------|-------------------------|--------------------------|--------------------------------|---------------------------|------------------------------------|