



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-January-2017

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|--------|--------------|---------|----------|--------|--------|--------------|-------------------|-------------------|-------------------------|
| Future | | | | | | | | | | | |
| Jan 2017 | DAEU | Future | 349 | 14.4087 | 14.3635 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAEU | Future | 67 | 14.4140 | 14.3683 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAEU | Future | 12 | 14.4321 | 14.3888 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAEU | Future | 2,000 | 14.5065 | 14.4724 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAEU | Future | 35 | 14.5204 | 14.4858 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | DAEU | Future | 8 | 14.6338 | 14.5936 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAEU | Future | 43 | 14.6861 | 14.6410 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,514</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>108,522.00</u> | <u>1,386,207,937.20</u> |
| Total | | | 2,514 | | | | | 0.00 | 0.00 | 398,122.00 | 1,386,207,937.20 |
| Future | | | | | | | | | | | |
| Jan 2017 | DAGB | Future | 30 | 16.5083 | 16.5747 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAGB | Future | 48 | 16.6003 | 16.6759 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | DAGB | Future | 162 | 16.7162 | 16.7870 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAGB | Future | 61 | 16.7694 | 16.8354 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAGB | Future | 73 | 16.8139 | 16.8788 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAGB | Future | 79 | 16.8242 | 16.8895 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>453</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>51,438.00</u> | <u>842,680,503.40</u> |
| Total | | | 453 | | | | | 0.00 | 0.00 | 242,551.00 | 842,680,503.40 |
| Future | | | | | | | | | | | |
| Jan 2017 | DAUS | Future | 0 | 13.5685 | 13.4774 | 0.0000 | 0.0000 | 2,390 | 32,405,900.00 | | |
| Jan 2017 | DAUS | Future | 1,600 | 13.5686 | 13.4774 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | Future | 184 | 13.5731 | 13.4775 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | Future | 70 | 13.5795 | 13.4831 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | Future | 1,289 | 13.5882 | 13.4922 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | Future | 3,901 | 13.5954 | 13.5004 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2017 | DAUS | Future | 2,339 | 13.5977 | 13.5031 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAUS | Future | 730 | 13.6380 | 13.5492 | 0.0000 | 0.0000 | 390 | 5,303,532.00 | | |
| Feb 2017 | DAUS | Future | 1,200 | 13.6528 | 13.5644 | 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> | | |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|---------------------|--------------------------|
| Feb 2017 | DAUS | Future | 3,920 | 13.6554 | 13.5670 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAUS | Future | 4,615 | 13.6634 | 13.5746 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAUS | Future | 720 | 13.6661 | 13.5772 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | DAUS | Future | 3,998 | 13.7501 | 13.6560 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | Future | 40 | 13.7809 | 13.6839 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | Future | 394 | 13.7866 | 13.6890 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | Future | 1,450 | 13.8006 | 13.7017 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | Future | 70 | 13.8082 | 13.7094 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | Future | 1,387 | 13.8258 | 13.7273 | 0.0000 | 0.0000 | 26 | 358,495.80 | | |
| Jul 2017 | DAUS | Future | 70 | 14.0379 | 13.9429 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | Future | 334 | 14.2770 | 14.1808 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>28,311</u> | | | | | <u>2,806.00</u> | <u>38,067,927.80</u> | <u>4,685,414.00</u> | <u>53,019,645,264.50</u> |

Option

| | | | | | | | | | |
|----------|------|------------|--------|----------|----------|--------|--------|---|------|
| Jan 2017 | DAUS | 14.28 Call | 5,000 | 6.4613 | 6.0529 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 14.10 Put | 1,000 | 554.9040 | 640.8131 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 15.89 Call | 1,000 | 0.7495 | 1.2705 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 14.03 Call | 30,000 | 56.1942 | 37.7897 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 13.50 Put | 60 | 155.6631 | 203.0006 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 13.80 Put | 1,000 | 329.9066 | 396.7959 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 14.41 Call | 1,000 | 21.9468 | 18.0227 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 15.00 Call | 60 | 5.6990 | 7.7315 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 14.15 Put | 210 | 614.5659 | 696.0630 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2017 | DAUS | 15.07 Call | 210 | 6.8912 | 9.3113 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 14.32 Put | 1,500 | 789.6784 | 867.4406 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 15.03 Call | 1,500 | 32.9383 | 29.6417 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.50 Put | 60 | 260.1415 | 306.3161 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 15.20 Call | 60 | 34.8269 | 31.6932 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | DAUS | 13.50 Put | 60 | 347.2757 | 392.6658 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | DAUS | 15.44 Call | 60 | 77.6791 | 72.0737 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.66 Call | 1,269 | 555.7098 | 510.2026 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.78 Call | 2,000 | 499.3693 | 459.1686 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.95 Put | 1,000 | 596.6658 | 659.3045 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 17.02 Call | 1,000 | 28.5835 | 28.6331 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.50 Put | 60 | 373.0808 | 417.9423 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.80 Put | 1,000 | 523.8127 | 579.2556 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 14.10 Put | 1,000 | 706.7965 | 770.7355 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 15.06 Call | 1,000 | 192.9562 | 177.6590 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 15.69 Call | 60 | 114.2885 | 105.2750 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 16.67 Call | 1,000 | 52.4726 | 49.8582 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.50 Put | 60 | 414.5629 | 453.7759 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 15.97 Call | 60 | 144.3564 | 132.2512 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | 13.50 Put | 60 | 447.7444 | 482.1090 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|--------------|------------|---------------|----------|----------|--------|--------|-----------------|----------------------|--------------------------|
| Jun 2017 | DAUS | 16.24 Call | 60 | 174.9590 | 159.9479 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 13.95 Put | 1,000 | 689.2192 | 731.5059 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 17.98 Call | 1,000 | 88.7400 | 83.2094 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 13.50 Put | 60 | 473.7650 | 506.5310 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 16.53 Call | 60 | 195.4599 | 180.0904 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Aug 2017 | DAUS | 13.50 Put | 60 | 497.8079 | 531.5497 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Aug 2017 | DAUS | 16.84 Call | 60 | 219.7631 | 205.5213 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2017 | DAUS | 13.50 Put | 60 | 516.6663 | 551.5589 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2017 | DAUS | 17.13 Call | 60 | 240.6658 | 230.1892 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Oct 2017 | DAUS | 13.50 Put | 60 | 536.6142 | 570.2022 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Oct 2017 | DAUS | 17.45 Call | 60 | 262.1491 | 251.2596 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Nov 2017 | DAUS | 13.50 Put | 60 | 553.4707 | 590.1502 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Nov 2017 | DAUS | 17.74 Call | 60 | 290.1273 | 278.6059 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | DAUS | 13.50 Put | 60 | 565.8484 | 604.5944 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | DAUS | 18.02 Call | 60 | 303.1887 | 294.7142 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>55,129</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>10,340,856.00</i> |
| | Total | | 83,440 | | | | | 2,806.00 | 38,067,927.80 | 15,026,270.00 |
| | | | | | | | | | | 53,019,645,264.50 |
| Future | | | | | | | | | | |
| Mar 2017 | EUUS | Future | 743 | 1.0631 | 1.0675 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | EUUS | Future | 25,352 | 1.0687 | 1.0730 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>26,095</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>393,009.00</i> |
| | Total | | 26,095 | | | | | 0.00 | 0.00 | 4,423,810,426.00 |
| Future | | | | | | | | | | |
| Jun 2017 | GBUS | Future | 8,095 | 1.2183 | 1.2318 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>8,095</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>12,533.00</i> |
| | Total | | 8,095 | | | | | 0.00 | 0.00 | 157,724,647.00 |
| Future | | | | | | | | | | |
| Mar 2017 | ZAAD | Future | 22,312 | 10.2041 | 10.2124 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAAD | Future | 124 | 10.3721 | 10.3771 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2017 | ZAAD | Future | 225 | 10.5259 | 10.5322 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAAD | Future | 33 | 10.6796 | 10.6759 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>22,694</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>3,047,759.00</i> |
| | Total | | 22,694 | | | | | 0.00 | 0.00 | 25,546,534,488.90 |
| Future | | | | | | | | | | |
| Mar 2017 | ZACA | Future | 237 | 10.4232 | 10.3969 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>237</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>73,979.00</i> |
| | Total | | 237 | | | | | 0.00 | 0.00 | 696,987,436.40 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|---------------|--------------|----------------|----------|----------|---------|---------|-----------------|----------------------|---------------------|---------------------------|
| Future | Mar 2017 ZACR | Future | 10 | 1.9794 | 1.9656 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>10</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>109,774.00</u> | <u>2,503,098,356.00</u> |
| | | Total | 10 | | | | | 0.00 | 0.00 | 109,774.00 | 2,503,098,356.00 |
| Future | Mar 2017 ZAEU | Future | 85,964 | 14.5654 | 14.5292 | 14.5950 | 14.5700 | 20 | 291,685.00 | | |
| | Jun 2017 ZAEU | Future | 80,086 | 14.9162 | 14.8726 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Sep 2017 ZAEU | Future | 1,391 | 15.2411 | 15.1992 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2017 ZAEU | Future | 154 | 15.5736 | 15.5152 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>167,595</u> | | | | | <u>20.00</u> | <u>291,685.00</u> | <u>9,930,499.00</u> | <u>137,475,617,988.30</u> |
| Option | Mar 2017 ZAEU | 13.69 Put | 1,000 | 92.8583 | 100.9108 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 ZAEU | 16.00 Call | 680 | 71.8009 | 69.5023 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,680</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4,794,181.00</u> | <u>0.00</u> |
| | | Total | 169,275 | | | | | 20.00 | 291,685.00 | 14,724,680.00 | 137,475,617,988.30 |
| Future | Mar 2017 ZAFR | Future | 1,356 | 13.5852 | 13.5438 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,356</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>571,293.00</u> | <u>5,989,255,421.50</u> |
| | | Total | 1,356 | | | | | 0.00 | 0.00 | 571,293.00 | 5,989,255,421.50 |
| Future | Mar 2017 ZAGB | Future | 51,033 | 16.6464 | 16.7210 | 16.6900 | 16.6093 | 2,099 | 34,889,017.30 | | |
| | Jun 2017 ZAGB | Future | 32,002 | 17.0038 | 17.0733 | 17.0100 | 16.9827 | 3 | 50,975.40 | | |
| | Sep 2017 ZAGB | Future | 462 | 17.3321 | 17.4055 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2017 ZAGB | Future | 5,755 | 17.6638 | 17.7213 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>89,252</u> | | | | | <u>2,102.00</u> | <u>34,939,992.70</u> | <u>7,153,014.00</u> | <u>117,918,885,368.20</u> |
| Option | Mar 2017 ZAGB | 17.00 Call | 500 | 401.1422 | 434.0695 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 ZAGB | 18.50 Call | 1,200 | 105.0155 | 116.9722 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 ZAGB | 19.00 Call | 600 | 61.2980 | 68.2006 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 ZAGB | 21.00 Call | 1,200 | 21.6854 | 23.2614 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>3,500</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1,755,113.00</u> | <u>0.00</u> |
| | | Total | 92,752 | | | | | 2,102.00 | 34,939,992.70 | 8,908,127.00 | 117,918,885,368.20 |
| Future | Mar 2017 ZAHK | Future | 15,930 | 1.7677 | 1.7562 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>15,930</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>95,070.00</u> | <u>1,746,455,456.00</u> |
| | | Total | 15,930 | | | | | 0.00 | 0.00 | 95,070.00 | 1,746,455,456.00 |

| <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 | | | | | | | | | | | |
| Mar 2017 | ZAJY | Future | 341 | 0.1191 | 0.1194 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAJY | Future | 3,761 | 0.1219 | 0.1222 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>4,102</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>911,217.00</u> | <u>10,127,425,727.10</u> |
| | | Total | 4,102 | | | | | 0.00 | 0.00 | 911,217.00 | 10,127,425,727.10 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZAKS | Future | 1,382 | 0.1308 | 0.1300 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,382</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>27,127.00</u> | <u>372,831,350.00</u> |
| | | Total | 1,382 | | | | | 0.00 | 0.00 | 27,127.00 | 372,831,350.00 |
| Future | | | | | | | | | | | |
| Mar 2017 | ZANZ | Future | 238 | 9.6845 | 9.6870 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>238</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>144,338.00</u> | <u>1,105,027,470.00</u> |
| | | Total | 238 | | | | | 0.00 | 0.00 | 164,338.00 | 1,105,027,470.00 |
| Future | | | | | | | | | | | |
| Mar 2017 | ZASD | Future | 35 | 9.5712 | 9.5554 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>35</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>9,491.00</u> | <u>96,383,934.50</u> |
| | | Total | 35 | | | | | 0.00 | 0.00 | 9,491.00 | 96,383,934.50 |
| Future | | | | | | | | | | | |
| Mar 2017 | ZATR | Future | 83 | 3.5567 | 3.5665 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>83</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>360.00</u> | <u>1,600,907.40</u> |
| | | Total | 83 | | | | | 0.00 | 0.00 | 360.00 | 1,600,907.40 |
| Future | | | | | | | | | | | |
| Mar 2017 | ZAUM | Future | 484 | 13.7006 | 13.6103 | 0.0000 | 0.0000 | 30 | 41,012,500.00 | | |
| Jun 2017 | ZAUM | Future | 54 | 13.9571 | 13.8608 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>538</u> | | | | | <u>30.00</u> | <u>41,012,500.00</u> | <u>134,595.00</u> | <u>152,590,681,550.00</u> |
| | | Total | 538 | | | | | 30.00 | 41,012,500.00 | 139,118.00 | 152,590,681,550.00 |
| Future | | | | | | | | | | | |
| Mar 2017 | ZAUS | Future | 456,646 | 13.7006 | 13.6103 | 13.7300 | 13.6190 | 27,054 | 370,104,687.00 | | |
| Jun 2017 | ZAUS | Future | 202,630 | 13.9571 | 13.8608 | 13.9875 | 13.9046 | 112 | 1,563,077.50 | | |
| Sep 2017 | ZAUS | Future | 6,312 | 14.1881 | 14.0932 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | Future | 15,492 | 14.4183 | 14.3087 | 14.3727 | 14.3727 | 500 | 7,186,350.00 | | |
| Mar 2018 | ZAUS | Future | 70 | 14.6465 | 14.5329 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | Future | 70 | 14.8738 | 14.7650 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>681,220</u> | | | | | <u>27,666.00</u> | <u>378,854,114.50</u> | <u>128,129,546.00</u> | <u>1,449,932,505,200.40</u> |
| | | Total | | | | | | | | | |
| Option | | | | | | | | | | | |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Mar 2017 | ZAUS | 12.20 Put | 250 | 21.1010 | 25.6290 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 12.50 Put | 1,500 | 40.1620 | 52.1040 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.00 Put | 95,797 | 122.9488 | 149.4352 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.03 Put | 1,000 | 130.7415 | 158.2678 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.10 Put | 4,800 | 150.2435 | 180.2403 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.20 Put | 2,000 | 181.4067 | 215.0107 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.25 Put | 100 | 198.4836 | 233.9150 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.26 Put | 1,000 | 202.0205 | 237.8181 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.50 Put | 2,000 | 299.2672 | 343.8525 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.65 Call | 2,400 | 422.7499 | 383.7387 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 13.70 Call | 1,603 | 399.0840 | 363.1606 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.00 Call | 501 | 284.8786 | 258.8062 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.00 Put | 11,320 | 584.2786 | 648.5062 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.10 Put | 46,000 | 653.2489 | 720.2981 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.30 Call | 200 | 200.9036 | 182.5944 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.30 Put | 30,000 | 800.3036 | 872.2944 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.40 Call | 7,300 | 178.5037 | 162.2728 | 0.0000 | 0.0000 | 91 | 0.00 |
| Mar 2017 | ZAUS | 14.40 Put | 29,152 | 877.9037 | 951.9728 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.44 Call | 100 | 170.2119 | 154.7712 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.44 Put | 100 | 909.6119 | 984.4712 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.50 Call | 23,750 | 158.4627 | 144.1490 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.62 Call | 2,000 | 137.2771 | 125.0075 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.88 Call | 1,000 | 100.4874 | 91.7876 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.91 Call | 1,000 | 96.9335 | 88.5781 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.96 Call | 3,000 | 91.2910 | 83.4298 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.00 Call | 1,206 | 87.0185 | 79.3533 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.10 Call | 7,300 | 76.8637 | 69.9970 | 0.0000 | 0.0000 | 91 | 0.00 |
| Mar 2017 | ZAUS | 15.23 Put | 90 | 1594.4188 | 1679.1493 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.36 Put | 7,160 | 1714.3666 | 1800.1868 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.48 Call | 30,000 | 47.0574 | 43.4246 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.50 Call | 1,000 | 45.8533 | 42.3479 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.70 Put | 6,370 | 2034.7861 | 2122.6701 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.74 Put | 3,200 | 2073.0001 | 2161.0658 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.80 Call | 180 | 31.0903 | 29.1077 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.00 Call | 11,320 | 24.0161 | 22.7205 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.22 Call | 29,152 | 18.1091 | 17.3503 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.50 Call | 1,000 | 12.9142 | 13.0139 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.75 Put | 1,800 | 3059.7560 | 3150.0678 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 17.00 Call | 18,186 | 8.4156 | 8.3584 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 17.31 Call | 46,000 | 6.6245 | 6.5038 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 18.43 Call | 90 | 1.7649 | 1.5585 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 18.44 Call | 7,160 | 1.7369 | 1.5337 | 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 | 19.00 Call | 6,370 | 0.6942 | 0.6119 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 19.38 Call | 3,200 | 0.3648 | 0.3214 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 21.42 Call | 1,800 | 0.0090 | 0.0079 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.71 Put | 17,600 | 172.3733 | 189.6679 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.00 Put | 69,520 | 249.9508 | 272.3533 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.83 Put | 2,280 | 602.6391 | 645.8806 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.87 Put | 30,000 | 624.4153 | 668.7591 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.00 Put | 69,000 | 698.2601 | 746.3696 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.11 Put | 2,850 | 764.3808 | 815.0986 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.13 Put | 17,600 | 776.7002 | 827.8857 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.18 Put | 1,400 | 807.8942 | 860.2326 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.23 Put | 2,000 | 839.6356 | 893.1143 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.33 Put | 3,000 | 904.7287 | 960.4330 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.50 Call | 2,500 | 477.1722 | 440.1965 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.89 Put | 1,297 | 1305.9555 | 1373.0086 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.40 Call | 5,000 | 271.7557 | 249.0784 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.50 Put | 150 | 1797.6185 | 1872.5599 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.78 Call | 19,880 | 212.6553 | 194.6444 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.78 Put | 3,155 | 2035.5553 | 2113.8444 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.85 Call | 3,000 | 203.3212 | 186.0699 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.86 Call | 30,000 | 202.0228 | 184.8782 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.00 Call | 5,000 | 184.7477 | 169.0241 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.10 Call | 1,400 | 173.3755 | 158.6002 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.20 Call | 69,520 | 162.7505 | 148.8695 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.26 Call | 2,850 | 156.7120 | 143.3445 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.73 Call | 2,000 | 117.0585 | 108.8561 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 18.15 Call | 1,297 | 62.2307 | 56.4598 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 18.65 Call | 150 | 42.3893 | 38.2689 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 19.71 Call | 3,155 | 18.1429 | 16.2177 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.75 Put | 2,000 | 249.0241 | 270.3318 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Put | 3,099 | 324.8482 | 347.9823 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.40 Put | 500 | 469.3191 | 499.0570 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.75 Put | 2,000 | 629.6499 | 668.6950 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.76 Put | 960 | 634.6851 | 673.9277 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.22 Put | 110 | 888.1240 | 935.9352 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.32 Put | 110 | 948.4882 | 998.1588 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.47 Put | 150 | 1042.3646 | 1094.7533 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.40 Call | 960 | 310.1613 | 291.9721 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.80 Call | 110 | 259.0118 | 243.9117 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.00 Call | 650 | 237.0999 | 225.0148 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.03 Call | 110 | 233.9997 | 222.5946 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 18.00 Call | 3,099 | 167.8469 | 161.3112 | 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 2017 | ZAUS | 13.35 Put | 52,000 | 502.5183 | 538.4832 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 14.00 Put | 33,000 | 802.7830 | 853.9852 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 14.09 Put | 16,000 | 851.6691 | 904.5664 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 14.15 Put | 16,000 | 885.0348 | 939.0421 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 14.18 Put | 16,000 | 901.9435 | 956.5091 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 14.50 Put | 2,055 | 1090.7944 | 1150.4930 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 14.53 Put | 22,000 | 1109.1853 | 1169.4151 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 16.55 Call | 52,000 | 471.1219 | 448.5802 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 16.82 Call | 22,000 | 428.2380 | 408.0519 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 17.13 Call | 16,000 | 384.6713 | 366.9028 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 17.17 Call | 16,000 | 379.4536 | 362.3330 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 17.20 Call | 16,000 | 375.5975 | 359.2197 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 17.24 Call | 33,000 | 370.5311 | 355.1290 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 18.06 Call | 2,055 | 294.9785 | 285.1566 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2018 | ZAUS | 13.64 Put | 70,530 | 725.3777 | 763.6495 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,214,559</u> | | | | | <u>182.00</u> | <u>0.00</u> | <u>31,371,274.00</u> |
| | | Total | <u>1,895,779</u> | | | | | <u>27,848.00</u> | <u>378,854,114.50</u> | <u>159,500,820.00</u> |
| | | | | | | | | | | <u>1,449,932,505,200.40</u> |

| | | | | | | | | | |
|--------------------|-------------------------|--|--|--|--|-------------------------|------------------------------|---------------------------|------------------------------------|
| Grand Total | <u>2,325,008</u> | | | | | <u>32,806.00</u> | <u>493,166,220.00</u> | <u>212,206,639</u> | <u>2,001,733,923,893.70</u> |
|--------------------|-------------------------|--|--|--|--|-------------------------|------------------------------|---------------------------|------------------------------------|