



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-February-2017

| <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 | | | | | | | | | | | |
| Feb 2017 | DAEU | Future | 349 | 14.4392 | 14.4353 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAEU | Future | 2,000 | 14.4942 | 14.4901 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAEU | Future | 35 | 14.5067 | 14.5032 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | DAEU | Future | 8 | 14.6164 | 14.6118 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAEU | Future | 45 | 14.6608 | 14.6560 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,437</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>109 334.00</i> | |
| Total | | | 2,437 | | | | | 0.00 | 0.00 | 398 934.00 | |
| Future | | | | | | | | | | | |
| Feb 2017 | DAGB | Future | 48 | 17.0509 | 16.8454 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | DAGB | Future | 162 | 17.1653 | 16.9581 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAGB | Future | 61 | 17.2123 | 17.0043 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAGB | Future | 73 | 17.2553 | 17.0465 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAGB | Future | 79 | 17.2661 | 17.0570 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>423</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>51 574.00</i> | |
| Total | | | 423 | | | | | 0.00 | 0.00 | 242 687.00 | |
| Future | | | | | | | | | | | |
| Feb 2017 | DAUS | Future | 788 | 13.4482 | 13.4012 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAUS | Future | 3,920 | 13.4651 | 13.4179 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAUS | Future | 2,815 | 13.4723 | 13.4251 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2017 | DAUS | Future | 1,153 | 13.4747 | 13.4275 | 0.0000 | 0.0000 | 3,372 | 45,667,350.00 | | |
| Mar 2017 | DAUS | Future | 4,019 | 13.5519 | 13.5047 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | Future | 40 | 13.5797 | 13.5323 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | Future | 394 | 13.5848 | 13.5373 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | Future | 1,450 | 13.5975 | 13.5498 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | Future | 70 | 13.6051 | 13.5573 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2017 | DAUS | Future | 2,200 | 13.6228 | 13.5748 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 70 | 13.8326 | 13.7858 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 500 | 13.8576 | 13.8109 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|----------|----------|------------|----------|----------|----------|--------|--------|--------------|-------------------|
| Oct 2017 | DAUS | Future | 334 | 14.0679 | 14.0234 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | 17,753 | | | | | 3,372.00 | 45,667,350.00 |
| | | | | | | | | | 4 715 718.00 |
| | | | | | | | | | 53 429 367 730.80 |
| Option | | | | | | | | | |
| Feb 2017 | DAUS | 13.80 Call | 20,000 | 42.4269 | 43.6086 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.61 Put | 50,000 | 289.6471 | 332.7384 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 14.32 Put | 1,500 | 892.6507 | 940.1179 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 15.03 Call | 1,500 | 5.7931 | 4.5745 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.85 Call | 5,000 | 90.5653 | 87.8370 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.30 Call | 45,000 | 304.6054 | 283.4115 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.46 Put | 36,000 | 217.9734 | 251.7680 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.60 Call | 90,000 | 165.1768 | 156.2790 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.90 Call | 45,000 | 85.7313 | 82.9682 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.50 Put | 60 | 244.9076 | 279.3752 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 15.20 Call | 60 | 4.4117 | 4.7795 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | DAUS | 13.50 Put | 60 | 331.1777 | 359.9352 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | DAUS | 15.44 Call | 60 | 31.0193 | 31.0078 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.66 Call | 1,269 | 368.0630 | 353.4253 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.78 Call | 2,000 | 323.3966 | 310.9702 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.95 Put | 1,000 | 636.5440 | 674.2692 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 17.02 Call | 1,000 | 7.6990 | 7.9054 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.50 Put | 60 | 374.2480 | 402.3172 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.80 Put | 1,000 | 548.8834 | 583.6470 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 14.10 Put | 1,000 | 755.6943 | 794.7674 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 15.06 Call | 1,000 | 106.1575 | 104.3650 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 15.69 Call | 60 | 57.3695 | 57.1395 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 16.67 Call | 1,000 | 19.8411 | 19.4195 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.50 Put | 60 | 419.8123 | 448.2625 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 15.97 Call | 60 | 85.9014 | 85.1763 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | 13.50 Put | 60 | 455.7825 | 483.2827 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | 16.24 Call | 60 | 115.0498 | 113.8668 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.95 Put | 1,000 | 720.2027 | 753.5295 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 17.98 Call | 1,000 | 62.9914 | 62.6711 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.20 Put | 2,000 | 342.9385 | 366.6398 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 14.30 Call | 2,000 | 500.2437 | 489.5316 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.50 Put | 60 | 481.2746 | 508.7715 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 16.53 Call | 60 | 135.5131 | 134.0881 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 13.50 Put | 60 | 504.2315 | 530.2401 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 16.84 Call | 60 | 159.9864 | 159.0877 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | 13.50 Put | 60 | 521.9944 | 546.6185 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | 17.13 Call | 60 | 182.8988 | 181.6770 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 13.50 Put | 60 | 537.0655 | 560.4200 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 17.45 Call | 60 | 205.0745 | 202.5997 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|--------------|------------|----------------|----------|----------|---------|---------|-----------------|----------------------|--------------------------|
| Nov 2017 | DAUS | 13.50 Put | 60 | 550.0878 | 572.5598 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Nov 2017 | DAUS | 17.74 Call | 60 | 228.9721 | 229.2924 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | DAUS | 13.50 Put | 60 | 559.2238 | 580.7207 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | DAUS | 18.02 Call | 60 | 245.4057 | 244.2146 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>310,589</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>10 731 856.00</u> |
| | Total | | 328,342 | | | | | 3,372.00 | 45,667,350.00 | 15 447 574.00 |
| | | | | | | | | | | 53 429 367 730.80 |
| Future | | | | | | | | | | |
| Mar 2017 | EUUS | Future | 768 | 1.0774 | 1.0809 | 0.0000 | 0.0000 | 10 | 108,370.00 | |
| Jun 2017 | EUUS | Future | 12,701 | 1.0827 | 1.0861 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>13,469</u> | | | | | <u>10.00</u> | <u>108,370.00</u> | <u>405 835.00</u> |
| | Total | | 13,469 | | | | | 10.00 | 108,370.00 | 405 835.00 |
| | | | | | | | | | | 4 561 889 232.00 |
| Future | | | | | | | | | | |
| Mar 2017 | GBUS | Future | 2,700 | 1.2659 | 1.2550 | 0.0000 | 0.0000 | 1,350 | 16,970,850.00 | |
| Jun 2017 | GBUS | Future | 4,048 | 1.2691 | 1.2581 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>6,748</u> | | | | | <u>1,350.00</u> | <u>16,970,850.00</u> | <u>19 340.00</u> |
| | Total | | 6,748 | | | | | 1,350.00 | 16,970,850.00 | 19 340.00 |
| | | | | | | | | | | 243 429 653.00 |
| Future | | | | | | | | | | |
| Mar 2017 | ZAAD | Future | 22,789 | 10.2101 | 10.2213 | 10.2465 | 10.2465 | 1,044 | 10,675,512.20 | |
| Jun 2017 | ZAAD | Future | 225 | 10.3740 | 10.3857 | 10.4130 | 10.4130 | 100 | 1,041,300.00 | |
| Sep 2017 | ZAAD | Future | 225 | 10.5288 | 10.5416 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAAD | Future | 33 | 10.6870 | 10.7019 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>23,272</u> | | | | | <u>1,144.00</u> | <u>11,716,812.20</u> | <u>3 049 309.00</u> |
| | Total | | 23,272 | | | | | 1,144.00 | 11,716,812.20 | 3 081 686.00 |
| | | | | | | | | | | 25 562 433 334.50 |
| Future | | | | | | | | | | |
| Mar 2017 | ZACA | Future | 0 | 10.3374 | 10.3689 | 0.0000 | 0.0000 | 106 | 1,094,948.20 | |
| | | | <u>0</u> | | | | | <u>106.00</u> | <u>1,094,948.20</u> | <u>74 322.00</u> |
| | Total | | 0 | | | | | 106.00 | 1,094,948.20 | 74 322.00 |
| | | | | | | | | | | 700 539 992.40 |
| Future | | | | | | | | | | |
| Mar 2017 | ZACR | Future | 10 | 1.9651 | 1.9605 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>10</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>109 774.00</u> |
| | Total | | 10 | | | | | 0.00 | 0.00 | 109 774.00 |
| | | | | | | | | | | 2 503 098 356.00 |
| Future | | | | | | | | | | |
| Mar 2017 | ZAEU | Future | 85,227 | 14.5528 | 14.5483 | 14.7067 | 14.5470 | 7,735 | 113,236,267.30 | |
| Jun 2017 | ZAEU | Future | 79,678 | 14.8901 | 14.8854 | 15.0442 | 14.8868 | 342 | 5,123,791.00 | |
| Sep 2017 | ZAEU | Future | 1,402 | 15.2112 | 15.2078 | 0.0000 | 0.0000 | 0 | 0.00 | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | | |
|---------------|----------|------|--------------|----------------|----------|----------|---------|--------------|-------------------|-----------------------|----------------------|---------------------------|
| | Dec 2017 | ZAEU | Future | 154 | 15.5440 | 15.5444 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>166,461</u> | | | | | <u>8,077.00</u> | <u>118,360,058.30</u> | <u>9 986 967.00</u> | <u>138 302 786 741.80</u> |
| Option | Mar 2017 | ZAEU | 13.69 Put | 1,000 | 37.3058 | 40.4691 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 | ZAEU | 16.00 Call | 680 | 28.5288 | 30.6463 | 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 | 168,141 | | | | | 8,077.00 | 118,360,058.30 | 14 781 148.00 | 138 302 786 741.80 |
| Future | Mar 2017 | ZAFR | Future | 1,356 | 13.6371 | 13.6592 | 0.0000 | 0.0000 | 80 | 1,091,200.00 | | |
| | | | | <u>1,356</u> | | | | | <u>80.00</u> | <u>1,091,200.00</u> | <u>571 373.00</u> | <u>5 990 346 621.50</u> |
| | | | Total | 1,356 | | | | | 80.00 | 1,091,200.00 | 571 373.00 | 5 990 346 621.50 |
| Future | Mar 2017 | ZAGB | Future | 48,374 | 17.0988 | 16.8923 | 17.1390 | 17.0700 | 2,398 | 41,021,377.30 | | |
| | Jun 2017 | ZAGB | Future | 22,310 | 17.4538 | 17.2432 | 17.4600 | 17.4521 | 200 | 3,491,210.00 | | |
| | Sep 2017 | ZAGB | Future | 462 | 17.7876 | 17.5753 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2017 | ZAGB | Future | 5,755 | 18.1298 | 17.9178 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>76,901</u> | | | | | <u>2,598.00</u> | <u>44,512,587.30</u> | <u>7 188 421.00</u> | <u>118 525 290 403.00</u> |
| Option | Mar 2017 | ZAGB | 17.00 Call | 500 | 503.7911 | 408.5237 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 | ZAGB | 18.50 Call | 1,200 | 106.0911 | 83.2568 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 | ZAGB | 19.00 Call | 600 | 61.3987 | 47.9330 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2017 | ZAGB | 21.00 Call | 1,200 | 10.5929 | 9.4576 | 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 | 80,401 | | | | | 2,598.00 | 44,512,587.30 | 8 943 534.00 | 118 525 290 403.00 |
| Future | Mar 2017 | ZAHK | Future | 15,930 | 1.7415 | 1.7358 | 0.0000 | 0.0000 | 1,300 | 22,565,400.00 | | |
| | | | | <u>15,930</u> | | | | | <u>1,300.00</u> | <u>22,565,400.00</u> | <u>96 490.00</u> | <u>1 771 096 136.00</u> |
| | | | Total | 15,930 | | | | | 1,300.00 | 22,565,400.00 | 96 490.00 | 1 771 096 136.00 |
| Future | Mar 2017 | ZAJY | Future | 195 | 0.1190 | 0.1200 | 0.0000 | 0.0000 | 87 | 1,035,952.50 | | |
| | Jun 2017 | ZAJY | Future | 3,761 | 0.1217 | 0.1227 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>3,956</u> | | | | | <u>87.00</u> | <u>1,035,952.50</u> | <u>911 931.00</u> | <u>10 135 994 570.40</u> |
| | | | Total | 3,956 | | | | | 87.00 | 1,035,952.50 | 911 931.00 | 10 135 994 570.40 |
| Future | Sep 2017 | ZAKS | Future | 1,382 | 0.1292 | 0.1277 | 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> |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|------------|--------------|----------|----------|---------|---------|--------------|---------------------|----------------|----------------------|
| Total | | | 1,382 | | | | | 0.00 | 0.00 | 27 127.00 | 372 831 350.00 |
| Future | | | | | | | | | | | |
| Mar 2017 | ZASD | Future | 35 | 9.5510 | 9.5567 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 35 | | | | | 0.00 | 0.00 | 9 491.00 | 96 383 934.50 |
| Total | | | 35 | | | | | 0.00 | 0.00 | 9 491.00 | 96 383 934.50 |
| Future | | | | | | | | | | | |
| Mar 2017 | ZAUM | Future | 490 | 13.5069 | 13.4597 | 13.5348 | 13.5348 | 1 | 1,353,480.00 | | |
| Jun 2017 | ZAUM | Future | 43 | 13.7528 | 13.7054 | 13.7815 | 13.7815 | 1 | 1,378,150.00 | | |
| Sep 2017 | ZAUM | Future | 1 | 13.9803 | 13.9348 | 14.0107 | 14.0107 | 1 | 1,401,070.00 | | |
| | | | 534 | | | | | 3.00 | 4,132,700.00 | 134 884.00 | 152 986 593 340.00 |
| Total | | | 534 | | | | | 3.00 | 4,132,700.00 | 139 407.00 | 152 986 593 340.00 |
| Future | | | | | | | | | | | |
| Mar 2017 | ZAUS | Future | 365,701 | 13.5069 | 13.4597 | 13.6297 | 13.4871 | 36,727 | 497,946,824.40 | | |
| Jun 2017 | ZAUS | Future | 201,128 | 13.7528 | 13.7054 | 13.8700 | 13.7500 | 792 | 10,931,753.40 | | |
| Sep 2017 | ZAUS | Future | 12,679 | 13.9803 | 13.9348 | 14.0642 | 14.0037 | 259 | 3,636,915.30 | | |
| Dec 2017 | ZAUS | Future | 15,492 | 14.2092 | 14.1674 | 14.2418 | 14.2418 | 5 | 71,209.00 | | |
| Mar 2018 | ZAUS | Future | 70 | 14.4444 | 14.4042 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | Future | 70 | 14.6855 | 14.6429 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 595,140 | | | | | 37,783.00 | 512,586,702.10 | 128 840 712.00 | 1 459 622 321 116.90 |
| Option | | | | | | | | | | | |
| Mar 2017 | ZAUS | 12.20 Put | 250 | 9.2687 | 11.5970 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 12.50 Put | 1,500 | 23.3863 | 28.0868 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 12.75 Put | 13,791 | 47.0670 | 54.9079 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.00 Put | 95,797 | 94.9038 | 110.3668 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.03 Put | 1,000 | 102.9779 | 119.2914 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.04 Put | 1,000 | 105.7722 | 122.3709 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.10 Put | 4,800 | 123.6254 | 141.9643 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.15 Put | 2,000 | 139.9652 | 159.7744 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.20 Put | 2,000 | 157.6636 | 178.9552 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.25 Call | 13,791 | 433.6393 | 409.2163 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.25 Put | 100 | 176.7393 | 199.5163 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.26 Put | 1,000 | 180.7225 | 203.7946 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.65 Call | 2,400 | 240.2826 | 228.1982 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.70 Call | 1,603 | 222.8907 | 211.9172 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 13.90 Call | 3,700 | 164.2782 | 157.0666 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 14.00 Call | 521 | 140.7608 | 135.0465 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 14.00 Put | 11,320 | 633.8608 | 675.3465 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 14.10 Put | 46,000 | 713.6245 | 756.3741 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2017 | ZAUS | 14.21 Call | 1,000 | 101.5346 | 97.7959 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Mar 2017 | ZAUS | 14.30 Call | 200 | 87.9217 | 84.9817 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.30 Put | 30,000 | 881.0217 | 925.2817 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.40 Call | 7,300 | 74.9085 | 72.7057 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.40 Put | 29,152 | 968.0085 | 1013.0057 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.44 Call | 100 | 70.2595 | 68.3127 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.44 Put | 100 | 1003.3595 | 1048.6127 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.50 Call | 23,750 | 63.8244 | 62.2228 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.62 Call | 2,000 | 52.6907 | 51.6603 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.88 Call | 1,000 | 34.6007 | 33.8283 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.91 Call | 1,000 | 32.7060 | 32.0041 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 14.96 Call | 3,000 | 29.7632 | 29.1673 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.00 Call | 1,206 | 27.5904 | 27.0711 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.10 Call | 7,300 | 22.7975 | 22.4377 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.23 Put | 90 | 1740.8423 | 1787.8351 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.36 Put | 7,160 | 1866.8725 | 1913.9703 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.48 Call | 30,000 | 10.8802 | 10.8437 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.50 Call | 1,000 | 10.4593 | 10.4315 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.70 Put | 6,370 | 2200.1350 | 2247.3654 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.74 Put | 3,200 | 2239.5959 | 2286.8334 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 15.80 Call | 180 | 5.7627 | 5.8082 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.00 Call | 11,320 | 3.8605 | 3.9191 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.22 Call | 29,152 | 2.5639 | 2.8375 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.50 Call | 1,000 | 2.3459 | 2.5808 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 16.75 Put | 1,800 | 3245.3126 | 3292.7203 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 17.00 Call | 18,186 | 2.1214 | 2.3072 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 17.31 Call | 46,000 | 2.0525 | 2.2164 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 18.43 Call | 90 | 0.3851 | 0.3850 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 18.44 Call | 7,160 | 0.3776 | 0.3776 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 19.00 Call | 6,370 | 0.1230 | 0.1244 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 19.38 Call | 3,200 | 0.0560 | 0.0571 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | ZAUS | 21.42 Call | 1,800 | 0.0006 | 0.0006 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.71 Put | 17,600 | 153.0748 | 167.8086 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.00 Put | 69,520 | 235.1318 | 254.2627 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.83 Put | 2,280 | 627.3173 | 660.2871 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.87 Put | 30,000 | 651.7756 | 685.2400 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.00 Put | 69,000 | 734.1395 | 769.1134 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.11 Put | 2,850 | 807.0952 | 843.2490 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.13 Put | 17,600 | 820.6686 | 857.0270 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.18 Put | 1,400 | 854.9983 | 891.8568 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.23 Put | 2,000 | 889.8854 | 927.2225 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.26 Call | 3,156 | 403.8770 | 394.0954 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.33 Put | 3,000 | 961.2664 | 999.5110 | 0.0000 | 0.0000 | 0 | 0.00 |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Jun 2017 | ZAUS | 14.50 Call | 2,500 | 340.1800 | 332.6925 | 0.0000 | 0.0000 | 43 | 0.00 |
| Jun 2017 | ZAUS | 14.89 Put | 1,297 | 1396.4389 | 1439.2503 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.40 Call | 5,000 | 181.6256 | 178.4788 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.50 Put | 150 | 1916.3808 | 1961.0072 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.78 Call | 19,880 | 139.0237 | 137.1253 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.78 Put | 3,155 | 2166.2237 | 2211.7253 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.85 Call | 3,000 | 132.4462 | 130.7312 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.86 Call | 30,000 | 131.5346 | 129.8441 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.00 Call | 5,000 | 119.4855 | 118.1238 | 0.0000 | 0.0000 | 85 | 0.00 |
| Jun 2017 | ZAUS | 16.10 Call | 1,400 | 111.6387 | 110.4838 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.20 Call | 69,520 | 104.3678 | 103.4009 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.26 Call | 2,850 | 100.2638 | 99.4000 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.73 Call | 2,000 | 75.9738 | 76.3958 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 18.15 Call | 1,297 | 36.4872 | 35.9835 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 18.65 Call | 150 | 23.5888 | 23.3217 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 19.71 Call | 3,155 | 8.9896 | 8.9438 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.75 Put | 2,000 | 234.0811 | 250.1286 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Put | 3,099 | 311.4472 | 330.1969 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.40 Put | 500 | 469.6702 | 492.8433 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.75 Put | 2,000 | 645.6705 | 672.7050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.76 Put | 960 | 651.1161 | 678.2585 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.22 Put | 110 | 924.9629 | 956.5232 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.32 Put | 110 | 990.1160 | 1022.5323 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.47 Put | 150 | 1091.2479 | 1124.8704 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.40 Call | 960 | 230.5491 | 227.0558 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.80 Call | 110 | 192.2246 | 189.4497 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.00 Call | 650 | 179.0246 | 176.5394 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.03 Call | 110 | 177.1694 | 174.7235 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 18.00 Call | 3,099 | 130.9260 | 129.4277 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.00 Put | 20,403 | 88.5475 | 95.0593 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.23 Put | 20,403 | 446.2194 | 463.9417 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.35 Put | 52,000 | 493.7724 | 512.4616 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.00 Put | 33,000 | 818.8692 | 844.5481 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.09 Put | 16,000 | 871.0858 | 897.4187 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.15 Put | 16,000 | 906.7089 | 933.4636 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.18 Put | 16,000 | 924.7625 | 951.5369 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.50 Put | 2,055 | 1124.9250 | 1153.6475 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.53 Put | 22,000 | 1144.5328 | 1173.4324 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 16.24 Call | 20,403 | 417.3698 | 411.8961 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 16.55 Call | 52,000 | 371.3908 | 366.8070 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 16.82 Call | 22,000 | 336.3775 | 332.4662 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 17.13 Call | 16,000 | 302.7151 | 300.4073 | 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 | 17.17 | Call | 16,000 | 299.2766 | 297.0346 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.20 | Call | 16,000 | 296.7374 | 294.5457 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.24 | Call | 33,000 | 293.4074 | 291.2789 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 18.06 | Call | 2,055 | 237.1751 | 236.1007 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.64 | Put | 70,530 | 706.5812 | 724.7767 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | <u>1,312,226</u> | | | | | <u>128.00</u> | <u>0.00</u> | <u>31 648 677.00</u> | <u>0.00</u> |
| | Total | | | 1,907,366 | | | | | 37,911.00 | 512,586,702.10 | 160 489 389.00 | 1 459 622 321 116.90 |

| | | | | | | | | | | | |
|--------------------|------------------|--|--|--|--|--|--|------------------|-----------------------|--------------------|-----------------------------|
| Grand Total | 2,553,802 | | | | | | | 56,038.00 | 779 842 930.60 | 213,773,505 | 2,014,095,838,497.80 |
|--------------------|------------------|--|--|--|--|--|--|------------------|-----------------------|--------------------|-----------------------------|
