



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-April-2017

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|----------|--------------|------------|---------|----------|--------|--------|---------------|---------------------|-------------------|------------------|
| Future | | | | | | | | | | | |
| May 2017 | DACR | Future | 362 | 1.9401 | 1.9220 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 362 | | | | | 0.00 | 0.00 | 1,956.00 | 38,934,759.00 |
| | | Total | 362 | | | | | 0.00 | 0.00 | 1,956.00 | 38,934,759.00 |
| Future | | | | | | | | | | | |
| Apr 2017 | DAEU | Future | 0 | 14.4555 | 14.4363 | 0.0000 | 0.0000 | 5 | 72,385.50 | | |
| May 2017 | DAEU | Future | 4 | 14.6604 | 14.5665 | 0.0000 | 0.0000 | 4 | 58,266.00 | | |
| | | | 4 | | | | | 9.00 | 130,651.50 | 114,540.00 | 1,469,848,583.90 |
| | | Total | 4 | | | | | 9.00 | 130,651.50 | 404,140.00 | 1,469,848,583.90 |
| Future | | | | | | | | | | | |
| Apr 2017 | DAGB | Future | 0 | 17.1726 | 17.0605 | 0.0000 | 0.0000 | 181 | 3,108,648.40 | | |
| May 2017 | DAGB | Future | 69 | 17.4022 | 17.1489 | 0.0000 | 0.0000 | 13 | 224,172.00 | | |
| | | | 69 | | | | | 194.00 | 3,332,820.40 | 53,118.00 | 870,851,332.10 |
| | | Total | 69 | | | | | 194.00 | 3,332,820.40 | 244,231.00 | 870,851,332.10 |
| Future | | | | | | | | | | | |
| Apr 2017 | DAUS | Future | 0 | 13.2860 | 13.2695 | 0.0000 | 0.0000 | 6,069 | 80,636,138.00 | | |
| May 2017 | DAUS | Future | 5,000 | 13.3849 | 13.2716 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2017 | DAUS | Future | 70 | 13.4013 | 13.2880 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2017 | DAUS | Future | 10 | 13.4105 | 13.2959 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2017 | DAUS | Future | 1,140 | 13.4196 | 13.3037 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2017 | DAUS | Future | 1,391 | 13.4448 | 13.3253 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2017 | DAUS | Future | 1,200 | 13.4471 | 13.3272 | 0.0000 | 0.0000 | 2,905 | 38,802,443.20 | | |
| Jun 2017 | DAUS | Future | 113 | 13.5110 | 13.3902 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 4 | 13.5472 | 13.4262 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 280 | 13.5539 | 13.4329 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 70 | 13.5629 | 13.4419 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 4,774 | 13.5855 | 13.4642 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | Future | 70 | 13.6101 | 13.4888 | 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> | | |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|---------------------|--------------------------|
| Sep 2017 | DAUS | Future | 377 | 13.7153 | 13.5934 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | Future | 334 | 13.7734 | 13.6513 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 70 | 13.8200 | 13.6977 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2018 | DAUS | Future | 70 | 14.0217 | 13.8996 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2018 | DAUS | Future | 70 | 14.2108 | 14.0891 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2018 | DAUS | Future | 70 | 14.4229 | 14.2921 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2018 | DAUS | Future | 70 | 14.6306 | 14.4908 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2019 | DAUS | Future | 70 | 14.8382 | 14.6895 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>15,253</u> | | | | | <u>8,974.00</u> | <u>119,438,581.20</u> | <u>5,305,742.00</u> | <u>61,363,177,197.70</u> |

Option

| | | | | | | | | | |
|----------|------|------------|--------|----------|----------|--------|--------|--------|------|
| May 2017 | DAUS | 12.60 Put | 10,000 | 0.6286 | 8.0253 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.56 Call | 10,000 | 33.9013 | 37.9247 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.21 Call | 0 | 232.2552 | 171.0041 | 0.0000 | 0.0000 | 10,000 | 0.00 |
| May 2017 | DAUS | 13.22 Put | 25,000 | 59.9802 | 113.3101 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.65 Call | 1,000 | 42.1234 | 35.1545 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.33 Call | 2,500 | 164.5550 | 0.0000 | 0.0000 | 0.0000 | 5,000 | 0.00 |
| May 2017 | DAUS | 13.01 Call | 2,500 | 417.4130 | 339.3407 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.00 Put | 34,000 | 42.3849 | 78.5216 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 15.00 Call | 34,000 | 3.1707 | 3.8598 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.60 Call | 20,000 | 108.1772 | 88.2973 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 14.25 Call | 1,250 | 16.4861 | 17.1445 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 12.75 Put | 300 | 13.2496 | 31.0963 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 12.90 Put | 100 | 29.6427 | 58.6961 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.05 Put | 100 | 66.2275 | 0.0000 | 0.0000 | 0.0000 | 100 | 0.00 |
| May 2017 | DAUS | 13.50 Put | 60 | 286.4134 | 367.4386 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 15.97 Call | 60 | 2.2538 | 2.6432 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | 13.50 Put | 60 | 359.5310 | 429.9410 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | 16.24 Call | 60 | 10.0949 | 10.8314 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 14.00 Call | 5,000 | 223.9647 | 193.3457 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 14.07 Call | 5,000 | 221.6030 | 191.8797 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.95 Put | 1,000 | 668.4900 | 755.3055 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 17.98 Call | 1,000 | 7.6833 | 7.7004 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.20 Put | 2,000 | 261.8532 | 312.7087 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 14.30 Call | 2,000 | 213.4813 | 186.9833 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.50 Put | 60 | 405.2172 | 470.5057 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 16.53 Call | 60 | 23.6472 | 22.4548 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 13.50 Put | 60 | 442.9626 | 503.8518 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 16.84 Call | 60 | 37.0094 | 34.6942 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | 13.50 Put | 60 | 469.9522 | 527.8398 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | 17.13 Call | 60 | 47.0254 | 32.6425 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 12.92 Put | 1,000 | 252.8620 | 286.3646 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 13.50 Put | 60 | 493.0362 | 548.5124 | 0.0000 | 0.0000 | 0 | 0.00 |

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|---------------|----------|------------|----------------|-----------|-----------|---------|---------|-------------------|-------------------------|----------------------|---------------------------|
| Oct 2017 | DAUS | 14.10 Call | 1,000 | 525.5727 | 477.9067 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | 17.45 Call | 60 | 64.9166 | 58.3341 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | 13.50 Put | 60 | 512.6075 | 566.0930 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | 17.74 Call | 60 | 84.8495 | 77.8752 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | 13.50 Put | 60 | 526.2318 | 578.4819 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | 18.02 Call | 60 | 96.2157 | 89.0834 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2018 | DAUS | 15.00 Put | 1,000 | 1488.6153 | 1567.1419 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2018 | DAUS | 15.81 Call | 2,000 | 479.4277 | 447.9448 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>162,710</u> | | | | | <u>15,100.00</u> | <u>0.00</u> | <u>11,749,458.00</u> | <u>0.00</u> |
| Total | | | 177,963 | | | | | 24,074.00 | 119,438,581.20 | 17,055,200.00 | 61,363,177,197.70 |
| Future | | | | | | | | | | | |
| Jun 2017 | EUUS | Future | 37 | 1.0913 | 1.0905 | 1.0961 | 1.0950 | 10 | 109,555.00 | | |
| | | | <u>37</u> | | | | | <u>10.00</u> | <u>109,555.00</u> | <u>541,864.00</u> | <u>6,026,411,356.00</u> |
| Total | | | 37 | | | | | 10.00 | 109,555.00 | 541,864.00 | 6,026,411,356.00 |
| Future | | | | | | | | | | | |
| Jun 2017 | GBUS | Future | 100 | 1.2949 | 1.2874 | 1.2951 | 1.2908 | 10 | 129,295.00 | | |
| | | | <u>100</u> | | | | | <u>10.00</u> | <u>129,295.00</u> | <u>106,980.00</u> | <u>1,362,245,824.00</u> |
| Total | | | 100 | | | | | 10.00 | 129,295.00 | 106,980.00 | 1,362,245,824.00 |
| Future | | | | | | | | | | | |
| Jun 2017 | ZAAD | Future | 22,729 | 10.0600 | 9.9809 | 10.0146 | 10.0100 | 400 | 4,004,920.00 | | |
| Sep 2017 | ZAAD | Future | 2,805 | 10.1991 | 10.1198 | 10.1463 | 10.1165 | 1,400 | 14,174,940.00 | | |
| Dec 2017 | ZAAD | Future | 653 | 10.3385 | 10.2590 | 10.2534 | 10.2362 | 600 | 6,150,270.00 | | |
| | | | <u>26,187</u> | | | | | <u>2,400.00</u> | <u>24,330,130.00</u> | <u>3,195,133.00</u> | <u>27,043,842,270.90</u> |
| Total | | | 26,187 | | | | | 2,400.00 | 24,330,130.00 | 3,227,510.00 | 27,043,842,270.90 |
| Future | | | | | | | | | | | |
| Jun 2017 | ZACR | Future | 10 | 1.9469 | 1.9314 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>10</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>109,794.00</u> | <u>2,503,480,006.00</u> |
| Total | | | 10 | | | | | 0.00 | 0.00 | 109,794.00 | 2,503,480,006.00 |
| Future | | | | | | | | | | | |
| Jun 2017 | ZAEU | Future | 109,115 | 14.7226 | 14.5802 | 14.7350 | 14.6400 | 320,729 | 4,683,403,789.30 | | |
| Sep 2017 | ZAEU | Future | 6,708 | 15.0179 | 14.8720 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAEU | Future | 4,578 | 15.3185 | 15.1680 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAEU | Future | 1,669 | 15.6213 | 15.4678 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>122,070</u> | | | | | <u>320,729.00</u> | <u>4,683,403,789.30</u> | <u>10,837,416.00</u> | <u>150,529,953,185.40</u> |
| Option | | | | | | | | | | | |
| Dec 2017 | ZAEU | 14.00 Put | 18,000 | 225.1026 | 259.5290 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|----------|------|--------------|----------------|-----------|----------|---------|--------------|-------------------|-------------------------|--------------------|
| | Dec 2017 | ZAEU | 16.39 Call | 18,000 | 422.8065 | 384.7284 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 36,000 | | | | | 0.00 | 0.00 | 4,848,181.00 |
| | | | Total | 158,070 | | | | | 320,729.00 | 4,683,403,789.30 | 15,685,597.00 |
| | | | | | | | | | | | 150,529,953,185.40 |
| Future | | | | | | | | | | | |
| | Jun 2017 | ZAFR | Future | 1,356 | 13.5917 | 13.4819 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 1,356 | | | | | 0.00 | 0.00 | 575,715.00 |
| | | | Total | 1,356 | | | | | 0.00 | 0.00 | 575,715.00 |
| | | | | | | | | | | | 6,048,371,335.90 |
| Future | | | | | | | | | | | |
| | Jun 2017 | ZAGB | Future | 57,100 | 17.4685 | 17.2122 | 17.4800 | 17.3250 | 261,689 | 4,536,989,928.60 | |
| | Sep 2017 | ZAGB | Future | 1,920 | 17.7812 | 17.5201 | 17.6401 | 17.6401 | 25 | 441,002.50 | |
| | Dec 2017 | ZAGB | Future | 215 | 18.0952 | 17.8303 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 59,235 | | | | | 261,714.00 | 4,537,430,931.10 | 8,086,191.00 |
| | | | Total | | | | | | | | 133,689,914,701.90 |
| Option | | | | | | | | | | | |
| | Jun 2017 | ZAGB | 16.50 Call | 600 | 1064.7361 | 870.2709 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2017 | ZAGB | 17.50 Call | 600 | 441.6300 | 347.4623 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2017 | ZAGB | 19.00 Call | 1,200 | 97.6938 | 75.6790 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 2,400 | | | | | 0.00 | 0.00 | 1,759,213.00 |
| | | | Total | 61,635 | | | | | 261,714.00 | 4,537,430,931.10 | 9,845,404.00 |
| | | | | | | | | | | | 133,689,914,701.90 |
| Future | | | | | | | | | | | |
| | Jun 2017 | ZAJY | Future | 3,315 | 0.1212 | 0.1201 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 3,315 | | | | | 0.00 | 0.00 | 913,368.00 |
| | | | Total | 3,315 | | | | | 0.00 | 0.00 | 913,368.00 |
| | | | | | | | | | | | 10,153,238,763.30 |
| Future | | | | | | | | | | | |
| | Sep 2017 | ZAKS | Future | 1,382 | 0.1294 | 0.1273 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 1,382 | | | | | 0.00 | 0.00 | 27,127.00 |
| | | | Total | 1,382 | | | | | 0.00 | 0.00 | 27,127.00 |
| | | | | | | | | | | | 372,831,350.00 |
| Future | | | | | | | | | | | |
| | Jun 2017 | ZAUM | Future | 485 | 13.4905 | 13.3698 | 0.0000 | 0.0000 | 59 | 79,097,000.00 | |
| | Sep 2017 | ZAUM | Future | 22 | 13.6951 | 13.5734 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Dec 2017 | ZAUM | Future | 43 | 13.8968 | 13.7746 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Mar 2018 | ZAUM | Future | 3 | 14.0953 | 13.9737 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | Jun 2018 | ZAUM | Future | 47 | 14.2966 | 14.1711 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | 600 | | | | | 59.00 | 79,097,000.00 | 137,504.00 |
| | | | Total | 600 | | | | | 59.00 | 79,097,000.00 | 142,027.00 |
| | | | | | | | | | | | 156,463,705,940.00 |

| <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 | Future | 889,262 | 13.4905 | 13.3698 | 13.5000 | 13.3402 | 1,125,485 | 15,086,897,437.70 |
| Sep 2017 | ZAUS | Future | 49,028 | 13.6951 | 13.5734 | 13.6925 | 13.6082 | 421 | 5,736,049.10 |
| Dec 2017 | ZAUS | Future | 88,624 | 13.8968 | 13.7746 | 13.7984 | 13.7858 | 1,000 | 13,792,100.00 |
| Mar 2018 | ZAUS | Future | 8,094 | 14.0953 | 13.9737 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | Future | 3,115 | 14.2966 | 14.1711 | 0.0000 | 0.0000 | 20,000 | 268,320,000.00 |
| | | | <u>1,038,123</u> | | | | | <u>1,146,906.00</u> | <u>15,374,745,586.80</u> |
| | | | | | | | | | <u>140,004,420.00</u> |
| | | | | | | | | | <u>1,610,161,069,982.20</u> |

Option

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|----------|------|------------|--------|----------|----------|--------|--------|---|------|
| Jun 2017 | ZAUS | 11.78 Put | 4,500 | 6.3455 | 10.1737 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.00 Put | 60,150 | 8.7114 | 14.0600 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.10 Put | 2,000 | 10.1304 | 18.7602 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.25 Put | 4,500 | 15.7180 | 28.3714 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.30 Put | 2,000 | 18.6876 | 32.3969 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.50 Put | 1,000 | 35.5117 | 53.6848 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.65 Call | 3,000 | 895.2100 | 796.1521 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.71 Put | 17,600 | 64.3225 | 87.6653 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.76 Call | 50 | 803.7733 | 709.2084 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.80 Put | 4,000 | 81.0846 | 109.5714 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.90 Put | 3,500 | 103.8314 | 138.0943 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.92 Call | 33,000 | 679.4872 | 594.1484 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.00 Call | 1,578 | 621.8953 | 541.0562 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.00 Put | 88,455 | 131.3953 | 171.2562 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.25 Put | 100 | 220.8159 | 275.3607 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.27 Call | 3,000 | 449.7822 | 384.8111 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.30 Put | 1,638 | 242.3526 | 299.8527 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.34 Call | 4,000 | 410.9661 | 350.1197 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.39 Call | 4,000 | 384.7118 | 327.9780 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.45 Call | 3,000 | 354.8169 | 303.3147 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.50 Call | 4,750 | 331.2269 | 284.0107 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.50 Put | 100 | 340.7269 | 414.2107 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.69 Put | 250 | 456.9843 | 540.4674 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.70 Call | 500 | 254.0395 | 217.3060 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.80 Call | 1,500 | 221.8021 | 189.6596 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.83 Put | 2,280 | 552.3858 | 642.2324 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.87 Put | 30,000 | 581.0092 | 672.5174 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.00 Call | 2,250 | 168.3360 | 144.0600 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.00 Put | 3,800 | 677.8360 | 774.2600 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.04 Call | 37 | 159.2154 | 136.1492 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.11 Put | 2,850 | 763.8839 | 863.4958 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.13 Put | 17,600 | 779.8978 | 880.0441 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.18 Put | 1,400 | 820.3935 | 921.8208 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.23 Put | 2,000 | 861.3874 | 964.1497 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.25 Call | 100 | 118.4193 | 101.0283 | 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 | 14.26 Call | 3,156 | 116.7211 | 99.5981 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.33 Put | 3,000 | 944.9728 | 1050.3322 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.40 Call | 1,000 | 95.2812 | 81.5612 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.50 Call | 99,678 | 82.3754 | 70.7148 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.75 Call | 2,000 | 57.2211 | 49.5067 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.89 Put | 1,297 | 1446.0807 | 1560.6880 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.00 Call | 763 | 39.4606 | 34.6008 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.10 Call | 1,000 | 33.9406 | 30.0201 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.15 Call | 1,000 | 31.4802 | 27.9714 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.40 Call | 5,000 | 21.6453 | 19.7248 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.50 Call | 55,000 | 18.6539 | 17.1890 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.50 Put | 150 | 2028.1539 | 2147.3890 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.78 Call | 19,880 | 12.3560 | 11.7794 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.78 Put | 3,155 | 2301.8560 | 2421.9794 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.85 Call | 3,000 | 11.1607 | 10.7373 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.86 Call | 30,000 | 11.0003 | 10.5965 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.00 Call | 5,000 | 8.9918 | 8.8274 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.10 Call | 1,400 | 7.7977 | 8.4367 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.20 Call | 4,255 | 6.7709 | 8.0889 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.26 Call | 2,850 | 6.5992 | 7.8984 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.73 Call | 2,000 | 5.6015 | 6.7781 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 18.15 Call | 1,297 | 1.8610 | 1.7520 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 18.65 Call | 150 | 0.8206 | 0.7827 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 19.71 Call | 3,155 | 0.1314 | 0.1296 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.00 Put | 7,202 | 54.8959 | 62.1705 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.50 Put | 1,125 | 115.2463 | 136.5197 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.80 Put | 3,000 | 185.3482 | 216.5359 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Call | 7,202 | 940.8654 | 860.4673 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Put | 3,099 | 245.7654 | 287.0673 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.14 Put | 90 | 298.3355 | 344.5353 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.40 Put | 3,500 | 412.3472 | 467.5482 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.50 Call | 5,980 | 656.8760 | 593.7506 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.63 Put | 226,200 | 530.5192 | 594.5987 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.75 Put | 20,000 | 599.0247 | 668.0537 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.76 Put | 960 | 604.9974 | 674.3479 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.20 Call | 90 | 388.5222 | 348.9884 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.22 Put | 110 | 907.6250 | 990.3091 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.32 Put | 110 | 979.9101 | 1065.3382 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.33 Call | 3,000 | 352.3511 | 316.3569 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.47 Put | 150 | 1092.1928 | 1181.5094 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.50 Call | 7,402 | 310.2789 | 278.6136 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.55 Call | 1,125 | 298.9477 | 268.4427 | 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> | | |
|-------------|-----------------|------------|------------------|------------|-----------------|-------------|------------|---------------------|--------------------------|-----------------------|-----------------------------|
| Sep 2017 | ZAUS | 14.72 Call | 20,000 | 263.5663 | 236.7412 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 15.00 Call | 600 | 214.6978 | 191.8846 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 16.00 Call | 3,680 | 99.9639 | 88.8345 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 16.40 Call | 960 | 74.3622 | 63.0387 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 16.80 Call | 110 | 49.5088 | 40.8224 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 17.00 Call | 650 | 39.7698 | 32.5870 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 17.03 Call | 110 | 38.4667 | 31.4896 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 18.00 Call | 3,099 | 12.4505 | 10.0168 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 11.75 Put | 500 | 59.1873 | 70.6571 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 12.00 Put | 400 | 86.8313 | 100.7289 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 12.21 Put | 18,000 | 116.9729 | 133.0015 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 12.40 Put | 114,600 | 150.5018 | 168.5255 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 12.50 Put | 2,600 | 170.7662 | 192.6242 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 12.65 Put | 1,819 | 207.5673 | 233.0040 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.00 Put | 2,580 | 313.3031 | 347.9026 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.12 Put | 40,000 | 356.2151 | 395.9484 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.35 Put | 52,000 | 452.2837 | 500.8016 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.40 Put | 114,600 | 475.3926 | 525.3653 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.50 Call | 500 | 920.2773 | 850.9466 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.91 Put | 34,000 | 745.6663 | 810.5606 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 14.00 Put | 33,000 | 799.8684 | 867.1493 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 14.50 Put | 2,055 | 1130.5104 | 1210.0709 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 15.00 Call | 3,580 | 402.3067 | 369.9839 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 15.11 Call | 1,900 | 379.5632 | 349.0976 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 15.12 Call | 40,000 | 377.5710 | 347.2685 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 16.00 Call | 117,200 | 232.6914 | 213.3531 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.13 Call | 34,000 | 131.8831 | 124.2424 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.17 Call | 16,000 | 129.6276 | 122.2059 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.20 Call | 16,000 | 127.9693 | 120.7075 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.24 Call | 33,000 | 125.8033 | 118.7493 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 18.06 Call | 2,055 | 90.4336 | 82.7208 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.00 Put | 3,867 | 357.7342 | 389.7505 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 14.91 Call | 8,395 | 611.7276 | 569.7497 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.46 Call | 3,867 | 482.7499 | 448.5873 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 11.00 Put | 750 | 28.3308 | 23.3776 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.05 Put | 750 | 417.6645 | 454.4959 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.64 Put | 70,530 | 663.9289 | 717.0087 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 16.38 Call | 750 | 476.3233 | 449.3454 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,648,526</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>33,785,414.00</u> | <u>0.00</u> |
| | Total | | 2,686,649 | | | | | 1,146,906.00 | 15,374,745,586.80 | 173,789,834.00 | 1,610,161,069,982.20 |

| <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> |
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|

| | | | | | | | | | | |
|-------------|--|-----------|--|--|--|--|--------------|-------------------|-------------|----------------------|
| Grand Total | | 3,117,739 | | | | | 1,756,105.00 | 24,822,148,340.30 | 230,995,578 | 2,208,637,031,806.20 |
|-------------|--|-----------|--|--|--|--|--------------|-------------------|-------------|----------------------|