



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-January-2017

| DATE          | CONTRACT |        | OPEN INT     | MTM     | PREV MTM | HIGH   | LOW    | DAILY VOLUME | CUMULATIVE VOLUME   |                   |                         |
|---------------|----------|--------|--------------|---------|----------|--------|--------|--------------|---------------------|-------------------|-------------------------|
| <b>Future</b> |          |        |              |         |          |        |        |              |                     |                   |                         |
| Jan 2017      | DAEU     | Future | 0            | 14.4237 | 14.4903  | 0.0000 | 0.0000 | 12           | 173,084.40          |                   |                         |
| Feb 2017      | DAEU     | Future | 349          | 14.4353 | 14.5020  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Feb 2017      | DAEU     | Future | 2,000        | 14.4901 | 14.5575  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Feb 2017      | DAEU     | Future | 35           | 14.5032 | 14.5705  | 0.0000 | 0.0000 | 21           | 306,022.50          |                   |                         |
| Mar 2017      | DAEU     | Future | 8            | 14.6118 | 14.6806  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Apr 2017      | DAEU     | Future | 45           | 14.6560 | 14.7247  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
|               |          |        | <u>2,437</u> |         |          |        |        | <u>33.00</u> | <u>479,106.90</u>   | <u>109 334.00</u> | <u>1 397 975 659.60</u> |
| <b>Total</b>  |          |        | <b>2,437</b> |         |          |        |        | <b>33.00</b> | <b>479,106.90</b>   | <b>398 934.00</b> | <b>1 397 975 659.60</b> |
| <b>Future</b> |          |        |              |         |          |        |        |              |                     |                   |                         |
| Jan 2017      | DAGB     | Future | 0            | 16.7617 | 17.0173  | 0.0000 | 0.0000 | 30           | 502,851.00          |                   |                         |
| Feb 2017      | DAGB     | Future | 48           | 16.8454 | 17.1031  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Mar 2017      | DAGB     | Future | 162          | 16.9581 | 17.2185  | 0.0000 | 0.0000 | 33           | 565,174.50          |                   |                         |
| Apr 2017      | DAGB     | Future | 61           | 17.0043 | 17.2651  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Apr 2017      | DAGB     | Future | 73           | 17.0465 | 17.3077  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Apr 2017      | DAGB     | Future | 79           | 17.0570 | 17.3183  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
|               |          |        | <u>423</u>   |         |          |        |        | <u>63.00</u> | <u>1,068,025.50</u> | <u>51 574.00</u>  | <u>844 979 965.40</u>   |
| <b>Total</b>  |          |        | <b>423</b>   |         |          |        |        | <b>63.00</b> | <b>1,068,025.50</b> | <b>242 687.00</b> | <b>844 979 965.40</b>   |
| <b>Future</b> |          |        |              |         |          |        |        |              |                     |                   |                         |
| Jan 2017      | DAUS     | Future | 0            | 13.3665 | 13.5952  | 0.0000 | 0.0000 | 3,635        | 48,656,188.50       |                   |                         |
| Feb 2017      | DAUS     | Future | 788          | 13.4012 | 13.6306  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Feb 2017      | DAUS     | Future | 3,920        | 13.4179 | 13.6476  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Feb 2017      | DAUS     | Future | 2,815        | 13.4251 | 13.6548  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Feb 2017      | DAUS     | Future | 4,567        | 13.4275 | 13.6573  | 0.0000 | 0.0000 | 3,795        | 51,232,677.40       |                   |                         |
| Mar 2017      | DAUS     | Future | 4,019        | 13.5047 | 13.7359  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Apr 2017      | DAUS     | Future | 40           | 13.5323 | 13.7636  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Apr 2017      | DAUS     | Future | 394          | 13.5373 | 13.7686  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Apr 2017      | DAUS     | Future | 1,450        | 13.5498 | 13.7811  | 0.0000 | 0.0000 | 0            | 0.00                |                   |                         |
| Apr 2017      | DAUS     | Future | 70           | 13.5573 | 13.7886  | 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> |                     |                          |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|---------------------|--------------------------|
| Apr 2017    | DAUS            | Future | 2,200           | 13.5748    | 13.8062         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| Jul 2017    | DAUS            | Future | 70              | 13.7858    | 14.0204         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| Jul 2017    | DAUS            | Future | 500             | 13.8109    | 14.0459         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
| Oct 2017    | DAUS            | Future | 334             | 14.0234    | 14.2614         | 0.0000      | 0.0000     | 0                   | 0.00                     |                     |                          |
|             |                 |        | <u>21,167</u>   |            |                 |             |            | <u>7,430.00</u>     | <u>99,888,865.90</u>     | <u>4 712 346.00</u> | <u>53 383 700 380.80</u> |

**Option**

|          |      |            |        |          |          |        |        |   |      |
|----------|------|------------|--------|----------|----------|--------|--------|---|------|
| Feb 2017 | DAUS | 13.80 Call | 20,000 | 43.6086  | 109.0605 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.61 Put  | 50,000 | 332.7384 | 210.8012 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 14.32 Put  | 1,500  | 940.1179 | 733.6501 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 15.03 Call | 1,500  | 4.5745   | 13.9836  | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.85 Call | 5,000  | 87.8370  | 164.6885 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.30 Call | 45,000 | 283.4115 | 446.7295 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.46 Put  | 36,000 | 251.7680 | 159.9441 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.60 Call | 90,000 | 156.2790 | 270.0625 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.90 Call | 45,000 | 82.9682  | 155.1134 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 13.50 Put  | 60     | 279.3752 | 181.2356 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2017 | DAUS | 15.20 Call | 60     | 4.7795   | 9.5838   | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | DAUS | 13.50 Put  | 60     | 359.9352 | 268.0306 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2017 | DAUS | 15.44 Call | 60     | 31.0078  | 48.9813  | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.66 Call | 1,269  | 353.4253 | 479.1528 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.78 Call | 2,000  | 310.9702 | 424.5040 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.95 Put  | 1,000  | 674.2692 | 542.5143 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 17.02 Call | 1,000  | 7.9054   | 14.9288  | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.50 Put  | 60     | 402.3172 | 315.8052 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 13.80 Put  | 1,000  | 583.6470 | 468.7693 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 14.10 Put  | 1,000  | 794.7674 | 657.6321 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 15.06 Call | 1,000  | 104.3650 | 148.4043 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 15.69 Call | 60     | 57.1395  | 82.7694  | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2017 | DAUS | 16.67 Call | 1,000  | 19.4195  | 33.4325  | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.50 Put  | 60     | 448.2625 | 360.5771 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 15.97 Call | 60     | 85.1763  | 113.9599 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | 13.50 Put  | 60     | 483.2827 | 395.4556 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | 16.24 Call | 60     | 113.8668 | 144.6417 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.95 Put  | 1,000  | 753.5295 | 638.3397 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 17.98 Call | 1,000  | 62.6711  | 71.8928  | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.20 Put  | 2,000  | 366.6398 | 299.3444 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 14.30 Call | 2,000  | 489.5316 | 591.5859 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.50 Put  | 60     | 508.7715 | 420.6786 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 16.53 Call | 60     | 134.0881 | 164.9154 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 13.50 Put  | 60     | 530.2401 | 446.0213 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 16.84 Call | 60     | 159.0877 | 190.2810 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | 13.50 Put  | 60     | 546.6185 | 464.6500 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE          | CONTRACT |              | OPEN INT       | MTM      | PREV MTM | HIGH    | LOW     | DAILY VOLUME    | CUMULATIVE VOLUME    |                   |
|---------------|----------|--------------|----------------|----------|----------|---------|---------|-----------------|----------------------|-------------------|
| Sep 2017      | DAUS     | 17.13 Call   | 60             | 181.6770 | 211.3591 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
| Oct 2017      | DAUS     | 13.50 Put    | 60             | 560.4200 | 483.2677 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
| Oct 2017      | DAUS     | 17.45 Call   | 60             | 202.5997 | 234.9446 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
| Nov 2017      | DAUS     | 13.50 Put    | 60             | 572.5598 | 500.7543 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
| Nov 2017      | DAUS     | 17.74 Call   | 60             | 229.2924 | 262.3533 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
| Dec 2017      | DAUS     | 13.50 Put    | 60             | 580.7207 | 512.2659 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
| Dec 2017      | DAUS     | 18.02 Call   | 60             | 244.2146 | 278.1677 | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
|               |          |              | 310,589        |          |          |         |         | 0.00            | 0.00                 | 10 731 856.00     |
|               |          | <b>Total</b> | <b>331,756</b> |          |          |         |         | <b>7,430.00</b> | <b>99,888,865.90</b> | 15 444 202.00     |
|               |          |              |                |          |          |         |         |                 |                      | 53 383 700 380.80 |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                      |                   |
| Mar 2017      | EUUS     | Future       | 758            | 1.0809   | 1.0677   | 1.0807  | 1.0764  | 40              | 431,120.00           |                   |
| Jun 2017      | EUUS     | Future       | 12,701         | 1.0861   | 1.0730   | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
|               |          |              | 13,459         |          |          |         |         | 40.00           | 431,120.00           | 405 825.00        |
|               |          | <b>Total</b> | <b>13,459</b>  |          |          |         |         | <b>40.00</b>    | <b>431,120.00</b>    | 4 561 780 862.00  |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                      |                   |
| Mar 2017      | GBUS     | Future       | 1,350          | 1.2550   | 1.2528   | 1.2457  | 1.2457  | 1,370           | 17,091,740.00        |                   |
| Jun 2017      | GBUS     | Future       | 4,048          | 1.2581   | 1.2561   | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
|               |          |              | 5,398          |          |          |         |         | 1,370.00        | 17,091,740.00        | 17 990.00         |
|               |          | <b>Total</b> | <b>5,398</b>   |          |          |         |         | <b>1,370.00</b> | <b>17,091,740.00</b> | 226 458 803.00    |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                      |                   |
| Mar 2017      | ZAAD     | Future       | 22,539         | 10.2213  | 10.3154  | 10.2700 | 10.2700 | 30              | 308,100.00           |                   |
| Jun 2017      | ZAAD     | Future       | 125            | 10.3857  | 10.4802  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
| Sep 2017      | ZAAD     | Future       | 225            | 10.5416  | 10.6378  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
| Dec 2017      | ZAAD     | Future       | 33             | 10.7019  | 10.7982  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
|               |          |              | 22,922         |          |          |         |         | 30.00           | 308,100.00           | 3 048 165.00      |
|               |          | <b>Total</b> | <b>22,922</b>  |          |          |         |         | <b>30.00</b>    | <b>308,100.00</b>    | 25 550 716 522.30 |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                      |                   |
| Mar 2017      | ZACA     | Future       | 106            | 10.3689  | 10.4263  | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
|               |          |              | 106            |          |          |         |         | 0.00            | 0.00                 | 74 216.00         |
|               |          | <b>Total</b> | <b>106</b>     |          |          |         |         | <b>0.00</b>     | <b>0.00</b>          | 699 445 044.20    |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                      |                   |
| Mar 2017      | ZACR     | Future       | 10             | 1.9605   | 1.9812   | 0.0000  | 0.0000  | 0               | 0.00                 |                   |
|               |          |              | 10             |          |          |         |         | 0.00            | 0.00                 | 109 774.00        |
|               |          | <b>Total</b> | <b>10</b>      |          |          |         |         | <b>0.00</b>     | <b>0.00</b>          | 2 503 098 356.00  |

Future

| <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      | ZAEU            | Future     | 85,382          | 14.5483    | 14.6164         | 14.6513     | 14.5400    | 5,968               | 86,915,044.20            |                          |
| Jun 2017      | ZAEU            | Future     | 79,598          | 14.8854    | 14.9558         | 14.9744     | 14.9001    | 200                 | 2,987,450.00             |                          |
| Sep 2017      | ZAEU            | Future     | 1,402           | 15.2078    | 15.2810         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Dec 2017      | ZAEU            | Future     | 154             | 15.5444    | 15.6175         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
|               |                 |            | <u>166,536</u>  |            |                 |             |            | <u>6,168.00</u>     | <u>89,902,494.20</u>     | <u>9 978 890.00</u>      |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Mar 2017      | ZAEU            | 13.69 Put  | 1,000           | 40.4691    | 38.6799         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Mar 2017      | ZAEU            | 16.00 Call | 680             | 30.6463    | 41.6046         | 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>      |
| <b>Total</b>  |                 |            | <b>168,216</b>  |            |                 |             |            | <b>6,168.00</b>     | <b>89,902,494.20</b>     | <b>14 773 071.00</b>     |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Mar 2017      | ZAFR            | Future     | 1,356           | 13.6592    | 13.7220         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
|               |                 |            | <u>1,356</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>571 293.00</u>        |
| <b>Total</b>  |                 |            | <b>1,356</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>5 989 255 421.50</b>  |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Mar 2017      | ZAGB            | Future     | 48,305          | 16.8923    | 17.1513         | 17.0660     | 16.8943    | 1,493               | 25,330,090.30            |                          |
| Jun 2017      | ZAGB            | Future     | 22,310          | 17.2432    | 17.5080         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Sep 2017      | ZAGB            | Future     | 462             | 17.5753    | 17.8461         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Dec 2017      | ZAGB            | Future     | 5,755           | 17.9178    | 18.1918         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
|               |                 |            | <u>76,832</u>   |            |                 |             |            | <u>1,493.00</u>     | <u>25,330,090.30</u>     | <u>7 185 823.00</u>      |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Mar 2017      | ZAGB            | 17.00 Call | 500             | 408.5237   | 548.9654        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Mar 2017      | ZAGB            | 18.50 Call | 1,200           | 83.2568    | 125.4125        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Mar 2017      | ZAGB            | 19.00 Call | 600             | 47.9330    | 74.2800         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Mar 2017      | ZAGB            | 21.00 Call | 1,200           | 9.4576     | 13.2133         | 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>      |
| <b>Total</b>  |                 |            | <b>80,332</b>   |            |                 |             |            | <b>1,493.00</b>     | <b>25,330,090.30</b>     | <b>8 940 936.00</b>      |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Mar 2017      | ZAHK            | Future     | 15,930          | 1.7358     | 1.7652          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
|               |                 |            | <u>15,930</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>95 190.00</u>         |
| <b>Total</b>  |                 |            | <b>15,930</b>   |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>95 190.00</b>         |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Mar 2017      | ZAJY            | Future     | 282             | 0.1200     | 0.1200          | 0.0000      | 0.0000     | 80                  | 959,920.00               |                          |
| Jun 2017      | ZAJY            | Future     | 3,761           | 0.1227     | 0.1227          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
|               |                 |            | <u>4,043</u>    |            |                 |             |            | <u>80.00</u>        | <u>959,920.00</u>        | <u>911 844.00</u>        |
| <b>Total</b>  |                 |            | <b>4,043</b>    |            |                 |             |            | <b>80.00</b>        | <b>959,920.00</b>        | <b>10 134 958 617.90</b> |

| DATE          | CONTRACT |              | OPEN INT       | MTM      | PREV MTM | HIGH    | LOW     | DAILY VOLUME     | CUMULATIVE VOLUME     |                             |
|---------------|----------|--------------|----------------|----------|----------|---------|---------|------------------|-----------------------|-----------------------------|
| <b>Future</b> |          |              |                |          |          |         |         |                  |                       |                             |
| Sep 2017      | ZAKS     | Future       | 1,382          | 0.1277   | 0.1304   | 0.0000  | 0.0000  | 0                | 0.00                  |                             |
|               |          |              | <u>1,382</u>   |          |          |         |         | <u>0.00</u>      | <u>0.00</u>           | <u>27 127.00</u>            |
|               |          | <b>Total</b> | <b>1,382</b>   |          |          |         |         | <b>0.00</b>      | <b>0.00</b>           | <b>27 127.00</b>            |
| <b>Future</b> |          |              |                |          |          |         |         |                  |                       |                             |
| Mar 2017      | ZANZ     | Future       | 0              | 9.8714   | 9.9211   | 0.0000  | 0.0000  | 58               | 573,892.60            |                             |
|               |          |              | <u>0</u>       |          |          |         |         | <u>58.00</u>     | <u>573,892.60</u>     | <u>144 396.00</u>           |
|               |          | <b>Total</b> | <b>0</b>       |          |          |         |         | <b>58.00</b>     | <b>573,892.60</b>     | <b>164 396.00</b>           |
| <b>Future</b> |          |              |                |          |          |         |         |                  |                       |                             |
| Mar 2017      | ZASD     | Future       | 35             | 9.5567   | 9.5971   | 0.0000  | 0.0000  | 0                | 0.00                  |                             |
|               |          |              | <u>35</u>      |          |          |         |         | <u>0.00</u>      | <u>0.00</u>           | <u>9 491.00</u>             |
|               |          | <b>Total</b> | <b>35</b>      |          |          |         |         | <b>0.00</b>      | <b>0.00</b>           | <b>9 491.00</b>             |
| <b>Future</b> |          |              |                |          |          |         |         |                  |                       |                             |
| Mar 2017      | ZATR     | Future       | 0              | 3.5290   | 3.5648   | 0.0000  | 0.0000  | 83               | 293,629.10            |                             |
|               |          |              | <u>0</u>       |          |          |         |         | <u>83.00</u>     | <u>293,629.10</u>     | <u>40 443.00</u>            |
|               |          | <b>Total</b> | <b>0</b>       |          |          |         |         | <b>83.00</b>     | <b>293,629.10</b>     | <b>40 443.00</b>            |
| <b>Future</b> |          |              |                |          |          |         |         |                  |                       |                             |
| Mar 2017      | ZAUM     | Future       | 490            | 13.4597  | 13.6902  | 0.0000  | 0.0000  | 50               | 67,925,000.00         |                             |
| Jun 2017      | ZAUM     | Future       | 44             | 13.7054  | 13.9387  | 0.0000  | 0.0000  | 0                | 0.00                  |                             |
|               |          |              | <u>534</u>     |          |          |         |         | <u>50.00</u>     | <u>67,925,000.00</u>  | <u>134 881.00</u>           |
|               |          | <b>Total</b> | <b>534</b>     |          |          |         |         | <b>50.00</b>     | <b>67,925,000.00</b>  | <b>139 404.00</b>           |
| <b>Future</b> |          |              |                |          |          |         |         |                  |                       |                             |
| Mar 2017      | ZAUS     | Future       | 371,917        | 13.4597  | 13.6902  | 13.7061 | 13.4615 | 50,318           | 681,658,872.00        |                             |
| Jun 2017      | ZAUS     | Future       | 200,856        | 13.7054  | 13.9387  | 13.8800 | 13.7015 | 344              | 4,752,786.50          |                             |
| Sep 2017      | ZAUS     | Future       | 12,430         | 13.9348  | 14.1716  | 14.0600 | 14.0000 | 169              | 2,367,678.00          |                             |
| Dec 2017      | ZAUS     | Future       | 15,492         | 14.1674  | 14.4059  | 14.3346 | 14.3336 | 10               | 143,341.00            |                             |
| Mar 2018      | ZAUS     | Future       | 70             | 14.4042  | 14.6422  | 0.0000  | 0.0000  | 0                | 0.00                  |                             |
| Jun 2018      | ZAUS     | Future       | 70             | 14.6429  | 14.8799  | 0.0000  | 0.0000  | 0                | 0.00                  |                             |
|               |          |              | <u>600,835</u> |          |          |         |         | <u>50,841.00</u> | <u>688,922,677.50</u> | <u>128 802 929.00</u>       |
|               |          | <b>Total</b> |                |          |          |         |         |                  |                       | <b>1 459 109 734 414.80</b> |
| <b>Option</b> |          |              |                |          |          |         |         |                  |                       |                             |
| Mar 2017      | ZAUS     | 12.20 Put    | 250            | 11.5970  | 6.1964   | 0.0000  | 0.0000  | 0                | 0.00                  |                             |
| Mar 2017      | ZAUS     | 12.50 Put    | 1,500          | 28.0868  | 14.4138  | 0.0000  | 0.0000  | 0                | 0.00                  |                             |
| Mar 2017      | ZAUS     | 12.75 Put    | 13,791         | 54.9079  | 33.5309  | 0.0000  | 0.0000  | 0                | 0.00                  |                             |
| Mar 2017      | ZAUS     | 13.00 Put    | 95,797         | 110.3668 | 69.1490  | 0.0000  | 0.0000  | 0                | 0.00                  |                             |
| Mar 2017      | ZAUS     | 13.03 Put    | 1,000          | 119.2914 | 75.4432  | 0.0000  | 0.0000  | 0                | 0.00                  |                             |
| Mar 2017      | ZAUS     | 13.04 Put    | 1,000          | 122.3709 | 77.6287  | 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            | 13.10 Put  | 4,800           | 141.9643   | 91.6863         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 13.15 Put  | 2,000           | 159.7744   | 104.6760        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 13.20 Put  | 2,000           | 178.9552   | 118.8658        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 13.25 Call | 13,791          | 409.2163   | 574.4863        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 13.25 Put  | 100             | 199.5163   | 134.2863        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 13.26 Put  | 1,000           | 203.7946   | 137.5209        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 13.65 Call | 2,400           | 228.1982   | 344.0248        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 13.70 Call | 1,603           | 211.9172   | 320.9666        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 13.90 Call | 3,700           | 157.0666   | 244.8070        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.00 Call | 521             | 135.0465   | 213.2199        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.00 Put  | 11,320          | 675.3465   | 523.0199        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.10 Put  | 46,000          | 756.3741   | 595.2659        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.21 Call | 1,000           | 97.7959    | 158.9180        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.30 Call | 200             | 84.9817    | 139.9723        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.30 Put  | 30,000          | 925.2817   | 749.7723        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.40 Call | 7,300           | 72.7057    | 121.5251        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.40 Put  | 29,152          | 1013.0057  | 831.3251        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.44 Call | 100             | 68.3127    | 114.5826        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.44 Put  | 100             | 1048.6127  | 864.3826        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.50 Call | 23,750          | 62.2228    | 104.8816        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.62 Call | 2,000           | 51.6603    | 87.8227         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.88 Call | 1,000           | 33.8283    | 59.7275         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.91 Call | 1,000           | 32.0041    | 57.1319         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 14.96 Call | 3,000           | 29.1673    | 53.0575         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.00 Call | 1,206           | 27.0711    | 50.0126         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.10 Call | 7,300           | 22.4377    | 42.8494         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.23 Put  | 90              | 1787.8351  | 1574.5048       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.36 Put  | 7,160           | 1913.9703  | 1697.8792       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.48 Call | 30,000          | 10.8437    | 23.0783         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.50 Call | 1,000           | 10.4315    | 22.3357         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.70 Put  | 6,370           | 2247.3654  | 2025.8986       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.74 Put  | 3,200           | 2286.8334  | 2064.8784       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 15.80 Call | 180             | 5.8082     | 13.6686         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 16.00 Call | 11,320          | 3.9191     | 9.8614          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 16.22 Call | 29,152          | 2.8375     | 6.9011          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 16.50 Call | 1,000           | 2.5808     | 4.6717          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 16.75 Put  | 1,800           | 3292.7203  | 3064.0562       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 17.00 Call | 18,186          | 2.3072     | 3.9485          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 17.31 Call | 46,000          | 2.2164     | 3.6758          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 18.43 Call | 90              | 0.3850     | 1.1988          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 18.44 Call | 7,160           | 0.3776     | 1.1784          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 19.00 Call | 6,370           | 0.1244     | 0.4430          | 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            | 19.38 Call | 3,200           | 0.0571     | 0.2229          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2017    | ZAUS            | 21.42 Call | 1,800           | 0.0006     | 0.0043          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 12.71 Put  | 17,600          | 167.8086   | 130.7434        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 13.00 Put  | 69,520          | 254.2627   | 201.9924        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 13.83 Put  | 2,280           | 660.2871   | 550.7395        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 13.87 Put  | 30,000          | 685.2400   | 572.8724        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.00 Put  | 69,000          | 769.1134   | 648.2007        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.11 Put  | 2,850           | 843.2490   | 715.9417        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.13 Put  | 17,600          | 857.0270   | 728.5805        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.18 Put  | 1,400           | 891.8568   | 760.6031        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.23 Put  | 2,000           | 927.2225   | 793.2137        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.26 Call | 3,156           | 394.0954   | 491.7576        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.33 Put  | 3,000           | 999.5110   | 860.1489        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.50 Call | 2,500           | 332.6925   | 417.5979        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 14.89 Put  | 1,297           | 1439.2503  | 1272.1925       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 15.40 Call | 5,000           | 178.4788   | 228.8181        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 15.50 Put  | 150             | 1961.0072  | 1774.8453       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 15.78 Call | 19,880          | 137.1253   | 176.2655        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 15.78 Put  | 3,155           | 2211.7253  | 2017.5655       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 15.85 Call | 3,000           | 130.7312   | 168.0791        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 15.86 Call | 30,000          | 129.8441   | 166.9435        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 16.00 Call | 5,000           | 118.1238   | 151.8933        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 16.10 Call | 1,400           | 110.4838   | 142.0529        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 16.20 Call | 69,520          | 103.4009   | 132.9072        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 16.26 Call | 2,850           | 99.4000    | 127.7353        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 16.73 Call | 2,000           | 76.3958    | 94.1890         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 18.15 Call | 1,297           | 35.9835    | 45.8554         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 18.65 Call | 150             | 23.3217    | 30.0479         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2017    | ZAUS            | 19.71 Call | 3,155           | 8.9438     | 11.7772         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 12.75 Put  | 2,000           | 250.1286   | 207.6224        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 13.00 Put  | 3,099           | 330.1969   | 277.2454        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 13.40 Put  | 500             | 492.8433   | 417.1022        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 13.75 Put  | 2,000           | 672.7050   | 577.9520        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 13.76 Put  | 960             | 678.2585   | 583.0059        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.22 Put  | 110             | 956.5232   | 838.9714        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.32 Put  | 110             | 1022.5323  | 900.3986        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.47 Put  | 150             | 1124.8704  | 996.0777        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 16.40 Call | 960             | 227.0558   | 273.9465        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 16.80 Call | 110             | 189.4497   | 227.2939        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 17.00 Call | 650             | 176.5394   | 207.4874        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 17.03 Call | 110             | 174.7235   | 205.2097        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 18.00 Call | 3,099           | 129.4277   | 148.2139        | 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            | 12.00 Put          | 20,403           | 95.0593    | 77.0038         | 0.0000      | 0.0000     | 4,871               | 0.00                     |                             |
| Dec 2017    | ZAUS            | 13.23 Put          | 20,403           | 463.9417   | 405.9541        | 0.0000      | 0.0000     | 4,871               | 0.00                     |                             |
| Dec 2017    | ZAUS            | 13.35 Put          | 52,000           | 512.4616   | 450.4825        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 14.00 Put          | 33,000           | 844.5481   | 749.0578        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 14.09 Put          | 16,000           | 897.4187   | 798.2577        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 14.15 Put          | 16,000           | 933.4636   | 831.8828        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 14.18 Put          | 16,000           | 951.5369   | 848.9420        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 14.50 Put          | 2,055            | 1153.6475  | 1040.0581       | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 14.53 Put          | 22,000           | 1173.4324  | 1058.7394       | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 16.24 Call         | 20,403           | 411.8961   | 483.9252        | 0.0000      | 0.0000     | 4,871               | 0.00                     |                             |
| Dec 2017    | ZAUS            | 16.55 Call         | 52,000           | 366.8070   | 431.1228        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 16.82 Call         | 22,000           | 332.4662   | 390.7060        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 17.13 Call         | 16,000           | 300.4073   | 349.8873        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 17.17 Call         | 16,000           | 297.0346   | 345.0157        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 17.20 Call         | 16,000           | 294.5457   | 341.4158        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 17.24 Call         | 33,000           | 291.2789   | 336.6918        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Dec 2017    | ZAUS            | 18.06 Call         | 2,055            | 236.1007   | 268.8432        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2018    | ZAUS            | 13.64 Put          | 70,530           | 724.7767   | 658.1113        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
|             |                 |                    | <u>1,312,226</u> |            |                 |             |            | <u>14,613.00</u>    | <u>0.00</u>              | <u>31 648 549.00</u>        |
|             |                 | <b>Total</b>       | <b>1,913,061</b> |            |                 |             |            | <b>65,454.00</b>    | <b>688,922,677.50</b>    | <b>160 451 478.00</b>       |
|             |                 | <b>Grand Total</b> | <b>2,561,400</b> |            |                 |             |            | <b>82,352.00</b>    | <b>993 174 662.00</b>    | <b>213,717,467</b>          |
|             |                 |                    |                  |            |                 |             |            |                     |                          | <b>2,013,315,995,567.20</b> |