



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-May-2017

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|--------------|-----------|---------|----------|--------|--------|--------------|-------------------|
| Future | | | | | | | | | |
| May 2017 | DAEU | Future | 4 | 14.4964 | 14.3834 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>4</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 4 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 114 540.00 |
| | | | | | | | | | 1 469 848 583.90 |
| Future | | | | | | | | | |
| May 2017 | DAGB | Future | 69 | 16.6569 | 16.4559 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>69</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | Total | 69 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 53 182.00 |
| | | | | | | | | | 871 944 035.30 |
| Future | | | | | | | | | |
| May 2017 | DAUS | Future | 0 | 12.9975 | 12.8601 | 0.0000 | 0.0000 | 20,000 | 259,950,000.00 |
| May 2017 | DAUS | Future | 1,391 | 12.9745 | 12.8601 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | Future | 1,200 | 12.9745 | 12.8601 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | Future | 30,000 | 12.9876 | 12.8751 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | Future | 113 | 13.0384 | 12.9275 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | Future | 3,142 | 13.0430 | 12.9322 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | Future | 5,100 | 13.0585 | 12.9474 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | Future | 1,804 | 13.0740 | 12.9627 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | Future | 202 | 13.0807 | 12.9692 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | Future | 70 | 13.0895 | 12.9779 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | Future | 3,274 | 13.1117 | 12.9996 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | Future | 70 | 13.1354 | 13.0225 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | Future | 377 | 13.2372 | 13.1222 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | Future | 334 | 13.2937 | 13.1782 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2017 | DAUS | Future | 70 | 13.3393 | 13.2235 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | Future | 1,000 | 13.4459 | 13.4335 | 0.0000 | 0.0000 | 1,000 | 13,433,500.00 |
| Feb 2018 | DAUS | Future | 70 | 13.5346 | 13.4154 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2018 | DAUS | Future | 70 | 13.7154 | 13.5916 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2018 | DAUS | Future | 70 | 13.9161 | 13.7887 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2018 | DAUS | Future | 70 | 14.1141 | 13.9837 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|----------|--------------|----------------|-----------|-----------|--------|--------|-------------------|--------------------------|--|
| Feb 2019 | DAUS | Future | 70 | 14.3122 | 14.1787 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>48,497</u> | | | | | <u>21,000.00</u> | <u>273,383,500.00</u> | |
| | | | | | | | | | <u>5 408 282.00</u> | |
| | | | | | | | | | <u>62 713 503 690.50</u> | |
| Option | | | | | | | | | | |
| Jun 2017 | DAUS | 13.10 Put | 30,000 | 202.4250 | 292.9471 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | DAUS | 13.77 Call | 30,000 | 5.4459 | 5.1545 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | DAUS | 13.10 Put | 30,000 | 207.3272 | 297.4921 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | DAUS | 13.00 Call | 0 | 158.4760 | 124.5927 | 0.0000 | 0.0000 | 40,000 | 0.00 | |
| Jun 2017 | DAUS | 13.00 Put | 20,000 | 163.7760 | 242.2927 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | DAUS | 12.90 Put | 200 | 126.4346 | 191.0131 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | DAUS | 13.00 Put | 100 | 172.4092 | 250.2194 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | DAUS | 13.03 Call | 40,000 | 160.3541 | 0.0000 | 0.0000 | 0.0000 | 40,000 | 0.00 | |
| Jun 2017 | DAUS | 13.20 Put | 150 | 296.1127 | 391.0032 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | DAUS | 13.50 Put | 60 | 565.1867 | 660.5058 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | DAUS | 16.24 Call | 60 | 1.6768 | 1.8123 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 14.00 Call | 5,000 | 50.5841 | 43.8268 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 14.07 Call | 5,000 | 54.3272 | 47.2689 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 13.95 Put | 1,000 | 953.1085 | 1054.7296 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 17.98 Call | 1,000 | 0.4990 | 0.4316 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 13.20 Put | 2,000 | 395.6759 | 470.0158 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 14.30 Call | 2,000 | 63.1700 | 55.6245 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 13.50 Put | 60 | 600.8732 | 687.0922 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jul 2017 | DAUS | 16.53 Call | 60 | 5.8352 | 5.8397 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Aug 2017 | DAUS | 13.35 Put | 34,000 | 518.4934 | 597.3122 | 0.0000 | 0.0000 | 68,000 | 0.00 | |
| Aug 2017 | DAUS | 13.50 Put | 60 | 628.3174 | 711.8969 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Aug 2017 | DAUS | 16.84 Call | 60 | 12.7129 | 10.2411 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2017 | DAUS | 13.50 Put | 60 | 652.0333 | 730.4617 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2017 | DAUS | 17.13 Call | 60 | 16.2600 | 11.9755 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Oct 2017 | DAUS | 12.92 Put | 1,000 | 355.3688 | 408.3752 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Oct 2017 | DAUS | 13.50 Put | 60 | 672.4683 | 746.5924 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Oct 2017 | DAUS | 14.10 Call | 1,000 | 300.2435 | 274.3801 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Oct 2017 | DAUS | 17.45 Call | 60 | 17.7125 | 19.5410 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Nov 2017 | DAUS | 13.50 Put | 60 | 689.3983 | 759.7798 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Nov 2017 | DAUS | 17.74 Call | 60 | 36.1695 | 33.4165 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | DAUS | 13.50 Put | 60 | 701.8506 | 770.9123 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | DAUS | 18.02 Call | 60 | 42.5917 | 39.2079 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2018 | DAUS | 15.00 Put | 1,000 | 1784.0330 | 1875.5979 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2018 | DAUS | 15.81 Call | 2,000 | 324.4314 | 302.0982 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>206,290</u> | | | | | <u>148,000.00</u> | <u>0.00</u> | |
| | | Total | 254,787 | | | | | 169,000.00 | 273,383,500.00 | |
| | | | | | | | | | <u>17 649 290.00</u> | |
| | | | | | | | | | <u>62 713 503 690.50</u> | |

Future

| | | | | | | | | | |
|----------|------|--------|-----|--------|--------|--------|--------|-----|--------------|
| Jun 2017 | EUUS | Future | 252 | 1.1183 | 1.1194 | 1.1185 | 1.1185 | 100 | 1,118,500.00 |
|----------|------|--------|-----|--------|--------|--------|--------|-----|--------------|

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | | |
|---------------|----------|--------------|----------------|--------|----------|----------|---------|-----------------|----------------------|---------------|--------------------|--------------------|
| | | | 252 | | | | | 100.00 | 1,118,500.00 | 542 449.00 | 6 032 918 081.00 | |
| | | Total | 252 | | | | | 100.00 | 1,118,500.00 | 542 449.00 | 6 032 918 081.00 | |
| Future | | | | | | | | | | | | |
| | Jun 2017 | GBUS | Future | 8,108 | 1.2844 | 1.2802 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | 8,108 | | | | | 0.00 | 0.00 | 115 298.00 | 1 470 269 431.00 |
| | | Total | 8,108 | | | | | 0.00 | 0.00 | 115 298.00 | 1 470 269 431.00 | |
| Future | | | | | | | | | | | | |
| | Jun 2017 | ZAAD | Future | 23,410 | 9.6857 | 9.6019 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Sep 2017 | ZAAD | Future | 2,227 | 9.8220 | 9.7359 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2017 | ZAAD | Future | 1,153 | 9.9567 | 9.8698 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2018 | ZAAD | Future | 1,499 | 10.2220 | 10.1290 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | 28,289 | | | | | 0.00 | 0.00 | 3 217 652.00 | 27 266 472 565.70 |
| | | Total | 28,289 | | | | | 0.00 | 0.00 | 3 250 029.00 | 27 266 472 565.70 | |
| Future | | | | | | | | | | | | |
| | Jun 2017 | ZACA | Future | 6,987 | 9.6886 | 9.5902 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | 6,987 | | | | | 0.00 | 0.00 | 88 356.00 | 839 314 620.00 |
| | | Total | 6,987 | | | | | 0.00 | 0.00 | 88 356.00 | 839 314 620.00 | |
| Future | | | | | | | | | | | | |
| | Jun 2017 | ZACR | Future | 10 | 1.9004 | 1.8857 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | 10 | | | | | 0.00 | 0.00 | 109 794.00 | 2 503 480 006.00 |
| | | Total | 10 | | | | | 0.00 | 0.00 | 109 794.00 | 2 503 480 006.00 | |
| Future | | | | | | | | | | | | |
| | Jun 2017 | ZAEU | Future | 68,869 | 14.5572 | 14.4471 | 14.6030 | 14.5015 | 928 | 13,530,544.50 | | |
| | Sep 2017 | ZAEU | Future | 7,114 | 14.8530 | 14.7389 | 14.8903 | 14.8569 | 210 | 3,114,993.00 | | |
| | Dec 2017 | ZAEU | Future | 4,753 | 15.1484 | 15.0322 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2018 | ZAEU | Future | 4,010 | 15.4430 | 15.3220 | 15.4300 | 15.4300 | 10 | 154,850.00 | | |
| | | | | 84,746 | | | | | 1,148.00 | 16,800,387.50 | 11 448 584.00 | 159 519 207 265.60 |
| Option | | | | | | | | | | | | |
| | Dec 2017 | ZAEU | 14.00 Put | 18,000 | 204.8782 | 235.5924 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2017 | ZAEU | 16.39 Call | 18,000 | 323.4515 | 299.6974 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2018 | ZAEU | 15.05 Put | 5,648 | 636.2873 | 695.8963 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | | 41,648 | | | | | 0.00 | 0.00 | 4 853 829.00 | 0.00 |
| | | Total | 126,394 | | | | | 1,148.00 | 16,800,387.50 | 16 302 413.00 | 159 519 207 265.60 | |
| Future | | | | | | | | | | | | |
| | Jun 2017 | ZAFR | Future | 1,356 | 13.3448 | 13.2637 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|----------|--------------|---------------|----------|----------|---------|---------|-----------------|-----------------------|---------------------|
| Sep 2017 | ZAFR | Future | 1,000 | 13.6310 | 13.5458 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAFR | Future | 500 | 13.9185 | 13.8315 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>2,856</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>577 215.00</i> |
| | | Total | 2,856 | | | | | 0.00 | 0.00 | 577 215.00 |
| Future | | | | | | | | | | |
| Jun 2017 | ZAGB | Future | 52,785 | 16.7204 | 16.5228 | 16.7590 | 16.6614 | 1,480 | 24,692,160.70 | |
| Sep 2017 | ZAGB | Future | 3,673 | 17.0249 | 16.8219 | 16.9900 | 16.9500 | 34 | 577,258.00 | |
| Dec 2017 | ZAGB | Future | 4,136 | 17.3274 | 17.1207 | 17.3336 | 17.2850 | 5,504 | 95,334,225.00 | |
| Jun 2018 | ZAGB | Future | 3,032 | 17.9300 | 17.7088 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>63,626</u> | | | | | <i>7,018.00</i> | <i>120,603,643.70</i> | <i>8 176 627.00</i> |
| | | Total | | | | | | 7,018.00 | 120,603,643.70 | 8 176 627.00 |
| Option | | | | | | | | | | |
| Jun 2017 | ZAGB | 16.50 Call | 600 | 386.5250 | 290.2284 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAGB | 16.50 Put | 500 | 166.1250 | 267.4284 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2017 | ZAGB | 17.50 Call | 300 | 53.6252 | 43.3931 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,400</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>1 761 213.00</i> |
| | | Total | 65,026 | | | | | 7,018.00 | 120,603,643.70 | 9 937 840.00 |
| Future | | | | | | | | | | |
| Jun 2017 | ZAJY | Future | 122 | 0.1170 | 0.1161 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>122</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>922 593.00</i> |
| | | Total | 122 | | | | | 0.00 | 0.00 | 922 593.00 |
| Future | | | | | | | | | | |
| Sep 2017 | ZAKS | Future | 1,382 | 0.1254 | 0.1240 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2018 | ZAKS | Future | 1,145 | 0.1237 | 0.1207 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>2,527</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>29 417.00</i> |
| | | Total | 2,527 | | | | | 0.00 | 0.00 | 29 417.00 |
| Future | | | | | | | | | | |
| Jun 2017 | ZAUM | Future | 600 | 13.0177 | 12.9061 | 13.0295 | 13.0255 | 2 | 2,605,500.00 | |
| Sep 2017 | ZAUM | Future | 22 | 13.2177 | 13.1028 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUM | Future | 47 | 13.4142 | 13.2973 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2018 | ZAUM | Future | 3 | 13.6056 | 13.4847 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2018 | ZAUM | Future | 147 | 13.7955 | 13.6701 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>819</u> | | | | | <i>2.00</i> | <i>2,605,500.00</i> | <i>137 953.00</i> |
| | | Total | 819 | | | | | 2.00 | 2,605,500.00 | 142 476.00 |
| Future | | | | | | | | | | |
| Jun 2017 | ZAUS | Future | 912,255 | 13.0177 | 12.9061 | 13.0530 | 12.9725 | 117,834 | 1,528,058,746.10 | |
| Sep 2017 | ZAUS | Future | 63,647 | 13.2177 | 13.1028 | 13.2448 | 13.1750 | 6,848 | 90,423,323.20 | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|----------|----------|--------|------------------|---------|----------|---------|---------|-------------------|-------------------------|-----------------------|-----------------------------|
| Dec 2017 | ZAUS | Future | 84,572 | 13.4142 | 13.2973 | 13.4325 | 13.3700 | 92 | 1,230,058.20 | | |
| Mar 2018 | ZAUS | Future | 9,077 | 13.6056 | 13.4847 | 13.5700 | 13.5700 | 10 | 136,250.00 | | |
| Jun 2018 | ZAUS | Future | 3,845 | 13.7955 | 13.6701 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2019 | ZAUS | Future | 1,500 | 14.3832 | 14.2487 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,074,896</u> | | | | | <u>124,784.00</u> | <u>1,619,848,377.50</u> | <u>142 125 092.00</u> | <u>1 638 589 719 525.10</u> |

Option

| | | | | | | | | | |
|----------|------|------------|--------|-----------|-----------|--------|--------|-------|------|
| Jun 2017 | ZAUS | 11.78 Put | 4,500 | 5.0143 | 7.3540 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.00 Put | 60,150 | 7.2019 | 11.5233 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.10 Put | 2,000 | 8.6356 | 14.3493 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.25 Put | 4,500 | 11.6167 | 20.3518 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.30 Put | 2,000 | 12.9178 | 26.0459 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.50 Put | 1,600 | 32.1857 | 61.6279 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.65 Call | 3,000 | 430.3958 | 360.9827 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.71 Put | 17,600 | 79.2326 | 126.7267 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.76 Call | 50 | 352.7830 | 293.0955 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.80 Put | 4,000 | 109.1623 | 164.5739 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.90 Put | 3,500 | 149.9274 | 213.8053 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.92 Call | 3,000 | 256.7411 | 210.9607 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.00 Call | 1,078 | 216.3652 | 178.0525 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.00 Put | 88,255 | 198.6652 | 271.9525 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.25 Put | 100 | 354.5384 | 445.4716 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.27 Call | 3,000 | 116.4966 | 96.9427 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.30 Put | 2,638 | 390.6187 | 484.2554 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.34 Call | 4,000 | 98.1959 | 82.2034 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.39 Call | 4,000 | 86.7213 | 72.9618 | 0.0000 | 0.0000 | 4,000 | 0.00 |
| Jun 2017 | ZAUS | 13.45 Call | 3,000 | 74.5417 | 63.1426 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.50 Call | 4,750 | 65.5987 | 55.9189 | 0.0000 | 0.0000 | 200 | 0.00 |
| Jun 2017 | ZAUS | 13.69 Put | 250 | 712.4467 | 818.3891 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.70 Call | 500 | 39.1584 | 33.6010 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.80 Call | 1,500 | 30.5149 | 25.8324 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.83 Put | 2,280 | 840.6172 | 947.7577 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.87 Put | 30,000 | 877.9336 | 985.3499 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.00 Call | 1,100 | 18.5737 | 15.1380 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.00 Put | 3,800 | 1000.8737 | 1109.0380 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.04 Call | 37 | 16.8308 | 13.5897 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.11 Put | 2,850 | 1106.4775 | 1215.1452 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.13 Put | 17,600 | 1125.8024 | 1234.5517 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.18 Put | 1,400 | 1174.2577 | 1283.2000 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.23 Put | 2,000 | 1222.8972 | 1332.1784 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.25 Call | 100 | 10.0996 | 7.9466 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.26 Call | 3,156 | 9.8602 | 7.7866 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.33 Put | 3,000 | 1320.7081 | 1430.6648 | 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 | 14.40 Call | 1,000 | 7.2627 | 5.8959 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.50 Call | 98,178 | 5.9224 | 4.8714 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.75 Call | 2,000 | 3.6536 | 3.1094 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.89 Put | 1,297 | 1875.1353 | 1986.3606 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.00 Call | 763 | 2.3429 | 2.0649 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.10 Call | 1,000 | 1.9825 | 1.7720 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.15 Call | 1,000 | 1.8277 | 1.6451 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.40 Call | 5,000 | 1.2442 | 1.1596 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.50 Call | 55,000 | 1.0775 | 1.0180 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.50 Put | 150 | 2483.3775 | 2594.9180 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.78 Call | 17,600 | 0.8754 | 1.0568 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.78 Put | 3,155 | 2763.1754 | 2874.9568 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.85 Call | 3,000 | 0.8554 | 1.0696 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.86 Call | 30,000 | 0.8527 | 1.0715 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.00 Call | 5,000 | 0.8192 | 1.1005 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.10 Call | 1,400 | 0.7996 | 1.1236 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.20 Call | 4,255 | 0.7830 | 1.1486 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.26 Call | 2,850 | 0.7744 | 1.1646 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.73 Call | 2,000 | 0.7343 | 1.3127 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 18.15 Call | 1,297 | 0.0374 | 0.0621 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 18.65 Call | 150 | 0.0104 | 0.0191 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 19.71 Call | 3,155 | 0.0006 | 0.0014 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.00 Put | 7,202 | 57.1500 | 75.2529 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.20 Put | 1,000 | 89.5535 | 114.2457 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.50 Put | 1,125 | 160.4389 | 197.3069 | 0.0000 | 0.0000 | 150 | 0.00 |
| Sep 2017 | ZAUS | 12.60 Put | 40 | 191.3902 | 233.2694 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.80 Put | 3,000 | 265.6989 | 316.4405 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Call | 4,351 | 572.6777 | 517.2078 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Put | 13,099 | 354.9777 | 414.4078 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.13 Call | 250 | 508.5797 | 458.9863 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.14 Put | 90 | 426.2017 | 492.0641 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.30 Call | 500 | 435.3230 | 393.4024 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.40 Put | 3,500 | 579.6861 | 656.2302 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.50 Call | 6,020 | 362.5561 | 327.5448 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.63 Put | 216,962 | 733.9175 | 817.8096 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.75 Put | 20,000 | 820.1432 | 907.3967 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.76 Put | 960 | 827.4911 | 915.0145 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.80 Call | 10,000 | 274.8289 | 248.4995 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.94 Call | 800 | 241.4475 | 218.5237 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.20 Call | 90 | 190.0355 | 172.4142 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.22 Put | 110 | 1188.8846 | 1286.5208 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.25 Call | 150 | 181.5325 | 0.0000 | 0.0000 | 0.0000 | 150 | 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 | 14.32 Put | 110 | 1272.5991 | 1371.9241 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.33 Call | 3,000 | 168.7539 | 153.3391 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.47 Put | 150 | 1400.9433 | 1501.8475 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.50 Call | 17,402 | 144.6787 | 130.8250 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.55 Call | 1,125 | 137.7957 | 124.6961 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.72 Call | 20,000 | 116.7579 | 105.9720 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 15.00 Call | 10,600 | 88.9742 | 81.2321 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.00 Call | 3,680 | 34.9429 | 31.8379 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.40 Call | 960 | 24.9409 | 21.7497 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.50 Call | 10,000 | 22.9844 | 19.8014 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.80 Call | 110 | 18.1042 | 14.9988 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.00 Call | 650 | 15.5254 | 12.5052 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.03 Call | 110 | 15.1778 | 12.1717 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 18.00 Call | 3,099 | 4.7200 | 3.4261 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 11.75 Put | 500 | 79.9905 | 91.4600 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.00 Put | 400 | 111.9412 | 130.5715 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.21 Put | 18,000 | 153.9622 | 180.3375 | 0.0000 | 0.0000 | 36,000 | 0.00 |
| Dec 2017 | ZAUS | 12.40 Put | 114,600 | 203.2222 | 235.1845 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.50 Put | 11,916 | 232.9275 | 267.9636 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.65 Put | 1,819 | 282.5447 | 322.3166 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.00 Put | 2,580 | 428.3968 | 481.9675 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.12 Put | 40,000 | 487.2021 | 544.6429 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.18 Put | 16,000 | 518.0955 | 577.4332 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.21 Put | 5,000 | 533.9100 | 594.1815 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.35 Put | 52,000 | 610.8555 | 675.6091 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.40 Put | 114,600 | 639.5619 | 706.0094 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.50 Call | 9,816 | 613.5051 | 565.8972 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.91 Put | 34,000 | 968.3030 | 1048.0647 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.00 Put | 33,000 | 1032.0405 | 1114.0459 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.50 Put | 2,055 | 1413.5753 | 1505.2166 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.00 Call | 3,580 | 240.2143 | 220.7421 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.11 Call | 1,900 | 223.9012 | 205.7981 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.12 Call | 40,000 | 222.4794 | 204.4964 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.50 Call | 9,316 | 175.0295 | 161.0801 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 16.00 Call | 117,200 | 128.7715 | 119.2384 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 17.13 Call | 18,000 | 73.0539 | 69.4877 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 17.24 Call | 33,000 | 69.5444 | 66.2926 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 18.06 Call | 2,055 | 38.5287 | 35.5253 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 13.00 Put | 3,867 | 472.6846 | 524.5400 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 13.38 Put | 2,500 | 665.1459 | 728.0262 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 14.91 Call | 8,395 | 417.6001 | 388.8705 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 15.11 Call | 2,500 | 378.4793 | 351.7799 | 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 2018 | ZAUS | 15.46 Call | 3,867 | 318.7405 | 295.9767 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 11.00 Put | 750 | 23.2484 | 29.9945 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 13.05 Put | 750 | 532.1628 | 585.1236 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 13.64 Put | 70,530 | 840.2245 | 909.2403 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 16.38 Call | 750 | 330.9320 | 309.2682 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>1,661,035</u> | | | | | <u>40,500.00</u> | <u>0.00</u> |
| | Total | | 2,735,931 | | | | | 165,284.00 | 1,619,848,377.50 |
| | | | | | | | | | 34 343 882.00 |
| | | | | | | | | | 1 638 589 719 525.10 |

| | | | | | | | | | |
|--------------------|------------------|--|--|--|--|-------------------|-------------------------|--------------------|-----------------------------|
| Grand Total | 3,232,181 | | | | | 342,552.00 | 2 034 359 908.70 | 235,054,890 | 2,250,510,850,371.10 |
|--------------------|------------------|--|--|--|--|-------------------|-------------------------|--------------------|-----------------------------|
