



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-May-2017

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|----------|--------------|-----------|---------|----------|--------|--------|--------------|---------------|-------------------|-------------------------|
| Future | | | | | | | | | | | |
| May 2017 | DAEU | Future | 4 | 14.8736 | 14.8818 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>4</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>114,540.00</u> | <u>1,469,848,583.90</u> |
| | | Total | 4 | | | | | 0.00 | 0.00 | 404,140.00 | 1,469,848,583.90 |
| Future | | | | | | | | | | | |
| May 2017 | DAGB | Future | 69 | 17.5952 | 17.5425 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>69</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>53,118.00</u> | <u>870,851,332.10</u> |
| | | Total | 69 | | | | | 0.00 | 0.00 | 244,231.00 | 870,851,332.10 |
| Future | | | | | | | | | | | |
| May 2017 | DAUS | Future | 0 | 13.5375 | 13.4807 | 0.0000 | 0.0000 | 2,500 | 33,843,750.00 | | |
| May 2017 | DAUS | Future | 70 | 13.5448 | 13.4830 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2017 | DAUS | Future | 10 | 13.5541 | 13.4923 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2017 | DAUS | Future | 1,140 | 13.5634 | 13.5015 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2017 | DAUS | Future | 1,391 | 13.5890 | 13.5270 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2017 | DAUS | Future | 1,200 | 13.5913 | 13.5293 | 0.0000 | 0.0000 | 18 | 243,594.00 | | |
| Jun 2017 | DAUS | Future | 113 | 13.6564 | 13.5940 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | DAUS | Future | 12 | 13.6610 | 13.5986 | 0.0000 | 0.0000 | 12 | 163,896.00 | | |
| Jul 2017 | DAUS | Future | 4 | 13.6933 | 13.6309 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 202 | 13.7001 | 13.6379 | 0.0000 | 0.0000 | 78 | 1,065,363.00 | | |
| Jul 2017 | DAUS | Future | 70 | 13.7093 | 13.6471 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 4,774 | 13.7321 | 13.6702 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | Future | 70 | 13.7571 | 13.6956 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAUS | Future | 377 | 13.8608 | 13.8028 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | Future | 334 | 13.9182 | 13.8621 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 70 | 13.9646 | 13.9098 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2018 | DAUS | Future | 70 | 14.1772 | 14.1148 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2018 | DAUS | Future | 70 | 14.3676 | 14.3069 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2018 | DAUS | Future | 70 | 14.5822 | 14.5171 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2018 | DAUS | Future | 70 | 14.7922 | 14.7229 | 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 | 15.0022 | 14.9287 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>10,187</u> | | | | | <u>2,608.00</u> | <u>35,316,603.00</u> |
| | | | | | | | | | <u>5,315,850.00</u> |
| | | | | | | | | | <u>61,500,240,050.70</u> |
| Option | | | | | | | | | |
| May 2017 | DAUS | 13.00 Put | 34,000 | 9.9084 | 15.9257 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 15.00 Call | 34,000 | 0.5372 | 0.7099 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.55 Call | 2,500 | 95.2339 | 105.6558 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.60 Call | 20,000 | 77.5356 | 88.3898 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 14.25 Call | 1,250 | 8.8341 | 7.2494 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 12.75 Put | 300 | 3.3277 | 7.4007 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 12.90 Put | 100 | 7.2049 | 12.9750 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.49 Call | 2,500 | 155.0568 | 0.0000 | 0.0000 | 0.0000 | 5,000 | 0.00 |
| May 2017 | DAUS | 13.05 Put | 100 | 19.8796 | 31.0424 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.45 Put | 100 | 91.5241 | 143.4959 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.53 Put | 20,000 | 127.2800 | 189.6284 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 13.50 Put | 60 | 151.9192 | 207.7145 | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2017 | DAUS | 15.97 Call | 60 | 0.9394 | 1.4767 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | 12.75 Put | 17,000 | 20.1136 | 32.4829 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | 14.50 Call | 17,000 | 40.3215 | 48.4712 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | 13.50 Put | 60 | 243.3569 | 297.9796 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | DAUS | 16.24 Call | 60 | 6.3064 | 8.1153 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 14.00 Call | 5,000 | 224.2702 | 230.5939 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 14.07 Call | 5,000 | 221.6472 | 228.3054 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.95 Put | 1,000 | 527.4306 | 594.8167 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 17.98 Call | 1,000 | 4.7595 | 5.6150 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.20 Put | 2,000 | 175.8805 | 217.7676 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 14.30 Call | 2,000 | 213.0203 | 220.7771 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 13.50 Put | 60 | 296.7653 | 350.1196 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jul 2017 | DAUS | 16.53 Call | 60 | 18.1364 | 22.1236 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 13.50 Put | 60 | 340.9688 | 391.9879 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 16.84 Call | 60 | 34.0045 | 37.8847 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | 13.50 Put | 60 | 372.0958 | 421.4116 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | 17.13 Call | 60 | 45.6785 | 51.6210 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 12.92 Put | 1,000 | 190.1232 | 222.6268 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 13.50 Put | 60 | 398.2075 | 446.7797 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 14.10 Call | 1,000 | 549.4887 | 553.6698 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 17.45 Call | 60 | 62.6993 | 71.2809 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2017 | DAUS | 13.50 Put | 60 | 420.4282 | 467.7156 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2017 | DAUS | 17.74 Call | 60 | 82.9579 | 90.1512 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | DAUS | 13.50 Put | 60 | 435.3473 | 482.5336 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | DAUS | 18.02 Call | 60 | 96.0459 | 103.4501 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2018 | DAUS | 15.00 Put | 1,000 | 1360.1318 | 1425.6693 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2018 | DAUS | 15.81 Call | 2,000 | 497.5829 | 504.8945 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|---------------|--------------|----------------|----------|----------|---------|---------|-----------------|----------------------|---------------|--------------------|
| | | | 170,810 | | | | | 5,000.00 | 0.00 | 11,830,558.00 | 0.00 |
| | | Total | 180,997 | | | | | 7,608.00 | 35,316,603.00 | 17,146,408.00 | 61,500,240,050.70 |
| Future | | | | | | | | | | | |
| | Jun 2017 EUUS | Future | 57 | 1.0954 | 1.1011 | 1.0975 | 1.0975 | 50 | 548,750.00 | | |
| | | | 57 | | | | | 50.00 | 548,750.00 | 542,014.00 | 6,028,055,306.00 |
| | | Total | 57 | | | | | 50.00 | 548,750.00 | 542,014.00 | 6,028,055,306.00 |
| Future | | | | | | | | | | | |
| | Jun 2017 GBUS | Future | 0 | 1.2953 | 1.2974 | 1.2985 | 1.2985 | 50 | 649,250.00 | | |
| | | | 0 | | | | | 50.00 | 649,250.00 | 107,190.00 | 1,364,956,894.00 |
| | | Total | 0 | | | | | 50.00 | 649,250.00 | 107,190.00 | 1,364,956,894.00 |
| Future | | | | | | | | | | | |
| | Jun 2017 ZAAD | Future | 22,724 | 10.0614 | 10.0444 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Sep 2017 ZAAD | Future | 1,840 | 10.2008 | 10.1863 | 10.2114 | 10.2114 | 5 | 51,057.00 | | |
| | Dec 2017 ZAAD | Future | 653 | 10.3405 | 10.3275 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 25,217 | | | | | 5.00 | 51,057.00 | 3,197,643.00 | 27,069,496,587.90 |
| | | Total | 25,217 | | | | | 5.00 | 51,057.00 | 3,230,020.00 | 27,069,496,587.90 |
| Future | | | | | | | | | | | |
| | Jun 2017 ZACR | Future | 10 | 1.9662 | 1.9589 | 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 | 76,151 | 14.9364 | 14.9453 | 14.9946 | 14.9100 | 379 | 5,668,495.70 | | |
| | Sep 2017 ZAEU | Future | 6,528 | 15.2344 | 15.2483 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2017 ZAEU | Future | 4,578 | 15.5385 | 15.5557 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2018 ZAEU | Future | 3,169 | 15.8522 | 15.8658 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 90,426 | | | | | 379.00 | 5,668,495.70 | 11,385,938.00 | 158,590,631,825.30 |
| Option | | | | | | | | | | | |
| | Dec 2017 ZAEU | 14.00 Put | 18,000 | 163.5979 | 176.7104 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2017 ZAEU | 16.39 Call | 18,000 | 459.7216 | 490.2154 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 36,000 | | | | | 0.00 | 0.00 | 4,848,181.00 | 0.00 |
| | | Total | 126,426 | | | | | 379.00 | 5,668,495.70 | 16,234,119.00 | 158,590,631,825.30 |
| Future | | | | | | | | | | | |
| | Jun 2017 ZAFR | Future | 1,356 | 13.7038 | 13.7664 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,356 | | | | | 0.00 | 0.00 | 575,715.00 | 6,048,371,335.90 |
| | | Total | 1,356 | | | | | 0.00 | 0.00 | 575,715.00 | 6,048,371,335.90 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|------------------|-------------------------|-----------------------|-----------------------------|
| Future | | | | | | | | | | | |
| Jun 2017 | ZAGB | Future | 53,285 | 17.6621 | 17.6097 | 17.7400 | 17.6246 | 1,428 | 25,294,218.00 | | |
| Sep 2017 | ZAGB | Future | 1,957 | 17.9772 | 17.9294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAGB | Future | 2,215 | 18.2955 | 18.2500 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>57,457</u> | | | | | <u>1,428.00</u> | <u>25,294,218.00</u> | <u>8,117,243.00</u> | <u>134,237,570,073.10</u> |
| Option | | | | | | | | | | | |
| Jun 2017 | ZAGB | 16.50 Call | 600 | 1203.1679 | 1170.7163 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAGB | 17.50 Call | 600 | 461.0488 | 473.7052 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2017 | ZAGB | 19.00 Call | 1,200 | 77.2292 | 92.1105 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,400</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1,759,213.00</u> | <u>0.00</u> |
| | | Total | 59,857 | | | | | 1,428.00 | 25,294,218.00 | 9,876,456.00 | 134,237,570,073.10 |
| Future | | | | | | | | | | | |
| Jun 2017 | ZAJY | Future | 3,315 | 0.1211 | 0.1207 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>3,315</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>913,368.00</u> | <u>10,153,238,763.30</u> |
| | | Total | 3,315 | | | | | 0.00 | 0.00 | 913,368.00 | 10,153,238,763.30 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZAKS | Future | 1,382 | 0.1309 | 0.1305 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,382</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>27,127.00</u> | <u>372,831,350.00</u> |
| | | Total | 1,382 | | | | | 0.00 | 0.00 | 27,127.00 | 372,831,350.00 |
| Future | | | | | | | | | | | |
| Jun 2017 | ZAUM | Future | 506 | 13.6355 | 13.5733 | 13.6410 | 13.5826 | 10 | 13,635,010.00 | | |
| Sep 2017 | ZAUM | Future | 22 | 13.8410 | 13.7823 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUM | Future | 43 | 14.0455 | 13.9878 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUM | Future | 3 | 14.2516 | 14.1898 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUM | Future | 47 | 14.4543 | 14.3919 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>621</u> | | | | | <u>10.00</u> | <u>13,635,010.00</u> | <u>137,531.00</u> | <u>156,500,174,530.00</u> |
| | | Total | 621 | | | | | 10.00 | 13,635,010.00 | 142,054.00 | 156,500,174,530.00 |
| Future | | | | | | | | | | | |
| Jun 2017 | ZAUS | Future | 851,605 | 13.6355 | 13.5733 | 13.6825 | 13.5457 | 84,906 | 1,154,186,571.30 | | |
| Sep 2017 | ZAUS | Future | 48,348 | 13.8410 | 13.7823 | 13.8900 | 13.7894 | 1,500 | 20,721,344.20 | | |
| Dec 2017 | ZAUS | Future | 86,248 | 14.0455 | 13.9878 | 14.0399 | 14.0200 | 139 | 1,949,533.70 | | |
| Mar 2018 | ZAUS | Future | 8,304 | 14.2516 | 14.1898 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | Future | 3,115 | 14.4543 | 14.3919 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2019 | ZAUS | Future | 1,500 | 15.0775 | 15.0025 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>999,120</u> | | | | | <u>86,545.00</u> | <u>1,176,857,449.20</u> | <u>141,051,059.00</u> | <u>1,624,300,796,232.40</u> |
| Option | | | | | | | | | | | |
| Jun 2017 | ZAUS | 11.78 Put | 4,500 | 3.5237 | 5.1849 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Jun 2017 | ZAUS | 12.00 Put | 60,150 | 5.3417 | 7.2907 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.10 Put | 2,000 | 6.4825 | 8.5639 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.25 Put | 4,500 | 8.7165 | 11.7804 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.30 Put | 2,000 | 9.6360 | 13.7120 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.50 Put | 1,000 | 16.8617 | 24.5388 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.65 Call | 3,000 | 1010.7767 | 960.2708 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.71 Put | 17,600 | 29.6073 | 43.2795 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.76 Call | 50 | 909.2203 | 862.5132 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.80 Put | 4,000 | 37.3743 | 54.4415 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.90 Put | 3,500 | 48.1149 | 71.0661 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 12.92 Call | 33,000 | 766.0662 | 728.4212 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.00 Call | 1,578 | 698.9957 | 666.3368 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.00 Put | 88,455 | 63.4957 | 93.0368 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.25 Put | 100 | 125.8774 | 168.2158 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.27 Call | 3,000 | 497.7272 | 478.8707 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.30 Put | 1,638 | 142.1544 | 186.9916 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.34 Call | 4,000 | 451.6524 | 436.2450 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.39 Call | 4,000 | 420.3923 | 407.3601 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.45 Call | 3,000 | 384.7252 | 374.4244 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.50 Call | 4,750 | 356.5563 | 348.4149 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.50 Put | 100 | 221.0563 | 275.1149 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.69 Put | 250 | 318.3391 | 382.6463 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.70 Call | 500 | 259.8045 | 262.1878 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.80 Call | 1,500 | 222.3351 | 227.0961 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.83 Put | 2,280 | 406.5685 | 474.1232 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 13.87 Put | 30,000 | 433.5436 | 501.8087 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.00 Call | 1,100 | 161.5957 | 169.3966 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.00 Put | 3,800 | 526.0957 | 596.0966 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.04 Call | 37 | 151.4646 | 159.6378 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.11 Put | 2,850 | 609.6650 | 680.5349 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.13 Put | 17,600 | 625.3237 | 696.3022 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.18 Put | 1,400 | 665.0502 | 736.2400 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.23 Put | 2,000 | 705.5618 | 776.8859 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.25 Call | 100 | 107.4732 | 116.6316 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.26 Call | 3,156 | 105.7224 | 114.8556 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.33 Put | 3,000 | 788.7269 | 859.8216 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.40 Call | 1,000 | 83.7664 | 92.5543 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.50 Call | 99,678 | 70.6683 | 79.2768 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.75 Call | 2,000 | 46.1546 | 53.8073 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 14.89 Put | 1,297 | 1290.8877 | 1360.0457 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.00 Call | 763 | 30.2181 | 36.2595 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.10 Call | 1,000 | 25.3131 | 30.8015 | 0.0000 | 0.0000 | 0 | 0.00 |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Jun 2017 | ZAUS | 15.15 Call | 1,000 | 23.1695 | 28.3898 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.40 Call | 5,000 | 14.9178 | 18.9053 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.50 Call | 55,000 | 12.5262 | 16.0822 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.50 Put | 150 | 1877.0262 | 1942.7822 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.78 Call | 19,880 | 7.7269 | 10.2697 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.78 Put | 3,155 | 2152.2269 | 2216.9697 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.85 Call | 3,000 | 6.8591 | 9.1916 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 15.86 Call | 30,000 | 6.7438 | 9.0475 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.00 Call | 5,000 | 5.3277 | 7.2613 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.10 Call | 1,400 | 4.5113 | 6.2152 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.20 Call | 4,255 | 3.8267 | 5.3272 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.26 Call | 2,850 | 3.4701 | 4.9119 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 16.73 Call | 2,000 | 2.5827 | 4.2137 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 18.15 Call | 1,297 | 1.2107 | 1.4652 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 18.65 Call | 150 | 0.4862 | 0.6137 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2017 | ZAUS | 19.71 Call | 3,155 | 0.0626 | 0.0872 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.00 Put | 7,202 | 36.9605 | 45.8315 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.50 Put | 1,125 | 73.8407 | 94.9249 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.80 Put | 3,000 | 128.6815 | 157.6910 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Call | 4,351 | 1019.4666 | 995.2223 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Put | 8,099 | 178.4666 | 212.9223 | 0.0000 | 0.0000 | 5,000 | 0.00 |
| Sep 2017 | ZAUS | 13.14 Put | 90 | 220.2830 | 259.3313 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.40 Put | 3,500 | 318.7354 | 365.7917 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.50 Call | 5,980 | 703.5918 | 694.7433 | 0.0000 | 0.0000 | 500 | 0.00 |
| Sep 2017 | ZAUS | 13.63 Call | 250 | 635.4599 | 630.0158 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.63 Put | 216,962 | 424.4599 | 477.7158 | 0.0000 | 0.0000 | 9,488 | 0.00 |
| Sep 2017 | ZAUS | 13.75 Put | 20,000 | 486.3366 | 542.4872 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.76 Put | 960 | 491.6955 | 548.0746 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.80 Call | 5,000 | 554.4411 | 0.0000 | 0.0000 | 0.0000 | 5,000 | 0.00 |
| Sep 2017 | ZAUS | 14.20 Call | 90 | 403.5626 | 408.7592 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.22 Put | 110 | 776.1856 | 840.2954 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.32 Put | 110 | 845.7664 | 910.8283 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.33 Call | 3,000 | 363.8544 | 370.3028 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.47 Put | 150 | 954.4239 | 1020.6305 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.50 Call | 12,402 | 317.7371 | 325.4351 | 0.0000 | 0.0000 | 5,000 | 0.00 |
| Sep 2017 | ZAUS | 14.55 Call | 1,125 | 305.3335 | 313.3979 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.72 Call | 20,000 | 267.1375 | 275.8235 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 15.00 Call | 600 | 214.8613 | 223.9879 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.00 Call | 3,680 | 97.2753 | 104.5451 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.40 Call | 960 | 71.3634 | 77.6384 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.80 Call | 110 | 49.7055 | 55.1001 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.00 Call | 650 | 40.0914 | 45.6034 | 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 | 17.03 Call | 110 | 38.8055 | 44.3207 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 18.00 Call | 3,099 | 12.8994 | 17.2079 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 11.75 Put | 500 | 44.8168 | 50.3253 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 12.00 Put | 400 | 65.5796 | 75.0418 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 12.21 Put | 18,000 | 88.5035 | 102.3390 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 12.40 Put | 114,600 | 114.3575 | 133.0121 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 12.50 Put | 2,600 | 130.1537 | 151.6684 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 12.65 Put | 1,819 | 156.9529 | 184.0252 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.00 Put | 2,580 | 247.7243 | 282.6825 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.12 Put | 40,000 | 285.4689 | 323.0997 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.18 Put | 16,000 | 305.6550 | 344.6061 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.35 Put | 52,000 | 367.6749 | 411.5808 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.40 Put | 114,600 | 388.5221 | 433.5763 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.50 Call | 500 | 977.7035 | 967.2704 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 13.91 Put | 34,000 | 637.8944 | 693.2111 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 14.00 Put | 33,000 | 688.5225 | 745.3563 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 14.50 Put | 2,055 | 1004.4907 | 1067.2978 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 15.00 Call | 3,580 | 414.2923 | 422.7251 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 15.11 Call | 1,900 | 389.8877 | 398.7058 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 15.12 Call | 40,000 | 387.7497 | 396.5977 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 16.00 Call | 117,200 | 236.7842 | 245.8673 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.13 Call | 34,000 | 131.2566 | 139.6429 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.17 Call | 16,000 | 129.0074 | 137.3463 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.20 Call | 16,000 | 127.3560 | 135.6573 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.24 Call | 33,000 | 125.1969 | 133.4520 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 18.06 Call | 2,055 | 90.4570 | 97.6810 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.00 Put | 3,867 | 293.9795 | 328.7293 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 14.91 Call | 8,395 | 638.1351 | 642.2799 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.46 Call | 3,867 | 499.5728 | 506.9269 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 11.00 Put | 750 | 22.9127 | 24.9836 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.05 Put | 750 | 354.7246 | 389.1371 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.64 Put | 70,530 | 578.2004 | 624.8022 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 16.38 Call | 750 | 492.2430 | 500.4634 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,666,537</u> | | | | | <u>24,988.00</u> | <u>0.00</u> | <u>33,844,371.00</u> | <u>0.00</u> |
| | Total | | 2,665,657 | | | | | 111,533.00 | 1,176,857,449.20 | 174,895,430.00 | 1,624,300,796,232.40 |
| | Grand Total | | 3,064,968 | | | | | 121,063.00 | 1,258,020,832.90 | 232,775,215 | 2,231,595,619,809.50 |