



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-August-2017

| DATE          | CONTRACT |              | OPEN INT       | MTM      | PREV MTM | HIGH   | LOW    | DAILY VOLUME     | CUMULATIVE VOLUME       |
|---------------|----------|--------------|----------------|----------|----------|--------|--------|------------------|-------------------------|
| <b>Future</b> |          |              |                |          |          |        |        |                  |                         |
| Aug 2017      | DAEU     | Future       | 20,000         | 15.6855  | 15.9123  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Aug 2017      | DAEU     | Future       | 0              | 15.6890  | 15.9158  | 0.0000 | 0.0000 | 20,000           | 314,818,000.00          |
| Aug 2017      | DAEU     | Future       | 800            | 15.7274  | 15.9537  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Sep 2017      | DAEU     | Future       | 800            | 15.8263  | 16.0546  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Oct 2017      | DAEU     | Future       | 800            | 15.9279  | 16.1598  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Nov 2017      | DAEU     | Future       | 800            | 16.0344  | 16.2681  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Dec 2017      | DAEU     | Future       | 800            | 16.1327  | 16.3677  | 0.0000 | 0.0000 | 0                | 0.00                    |
|               |          |              | <u>24,000</u>  |          |          |        |        | <u>20,000.00</u> | <u>314,818,000.00</u>   |
|               |          |              |                |          |          |        |        |                  | <u>190,162.00</u>       |
|               |          |              |                |          |          |        |        |                  | <u>2,664,383,963.30</u> |
| <b>Option</b> |          |              |                |          |          |        |        |                  |                         |
| Aug 2017      | DAEU     | 15.95 Put    | 20,000         | 283.2385 | 134.2458 | 0.0000 | 0.0000 | 0                | 0.00                    |
| Jan 2018      | DAEU     | 15.80 Put    | 193,111        | 462.8499 | 376.6924 | 0.0000 | 0.0000 | 3,115            | 0.00                    |
|               |          |              | <u>213,111</u> |          |          |        |        | <u>3,115.00</u>  | <u>0.00</u>             |
|               |          | <b>Total</b> | <b>237,111</b> |          |          |        |        | <b>23,115.00</b> | <b>314,818,000.00</b>   |
|               |          |              |                |          |          |        |        |                  | <b>695,877.00</b>       |
|               |          |              |                |          |          |        |        |                  | <b>2,664,383,963.30</b> |
| <b>Option</b> |          |              |                |          |          |        |        |                  |                         |
| Aug 2017      | DANZ     | 9.91 Put     | 10,000         | 192.7901 | 104.1998 | 0.0000 | 0.0000 | 0                | 0.00                    |
|               |          |              | <u>10,000</u>  |          |          |        |        | <u>0.00</u>      | <u>0.00</u>             |
|               |          | <b>Total</b> | <b>10,000</b>  |          |          |        |        | <b>0.00</b>      | <b>0.00</b>             |
|               |          |              |                |          |          |        |        |                  | <b>10,000.00</b>        |
|               |          |              |                |          |          |        |        |                  | <b>0.00</b>             |
| <b>Future</b> |          |              |                |          |          |        |        |                  |                         |
| Aug 2017      | DAUS     | Future       | 910            | 13.3393  | 13.5213  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Aug 2017      | DAUS     | Future       | 202            | 13.3415  | 13.5235  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Aug 2017      | DAUS     | Future       | 8,325          | 13.3436  | 13.5257  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Sep 2017      | DAUS     | Future       | 1,289          | 13.4022  | 13.5857  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Sep 2017      | DAUS     | Future       | 2,530          | 13.4064  | 13.5903  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Oct 2017      | DAUS     | Future       | 90             | 13.4363  | 13.6219  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Oct 2017      | DAUS     | Future       | 334            | 13.4574  | 13.6437  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Oct 2017      | DAUS     | Future       | 913            | 13.4659  | 13.6523  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Nov 2017      | DAUS     | Future       | 70             | 13.5017  | 13.6889  | 0.0000 | 0.0000 | 0                | 0.00                    |
| Nov 2017      | DAUS     | Future       | 1,990          | 13.5331  | 13.7205  | 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> |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Nov 2017    | DAUS            | Future | 2,708           | 13.5373    | 13.7247         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | DAUS            | Future | 1,750           | 13.5686    | 13.7562         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | DAUS            | Future | 916             | 13.5936    | 13.7815         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2018    | DAUS            | Future | 70              | 13.6938    | 13.8823         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | Future | 70              | 13.8710    | 14.0627         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | Future | 215             | 13.9754    | 14.1693         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | Future | 70              | 14.0595    | 14.2554         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2018    | DAUS            | Future | 70              | 14.2534    | 14.4510         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2019    | DAUS            | Future | 70              | 14.4476    | 14.6467         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2020    | DAUS            | Future | 84,000          | 15.6960    | 15.9230         | 0.0000      | 0.0000     | 0                   | 0.00                     |
|             |                 |        | <u>106,592</u>  |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              |
|             |                 |        |                 |            |                 |             |            |                     | <u>6,140,960.00</u>      |
|             |                 |        |                 |            |                 |             |            |                     | <u>73,170,603,384.10</u> |

Option

|          |      |            |         |           |           |        |        |       |      |
|----------|------|------------|---------|-----------|-----------|--------|--------|-------|------|
| Aug 2017 | DAUS | 13.17 Put  | 1,000   | 14.8419   | 13.0014   | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2017 | DAUS | 13.36 Put  | 1,000   | 88.2340   | 37.7500   | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2017 | DAUS | 13.05 Put  | 25,000  | 5.8823    | 9.7200    | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2017 | DAUS | 13.29 Put  | 15,000  | 49.4581   | 34.1606   | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2017 | DAUS | 13.55 Call | 23,076  | 12.7006   | 70.3488   | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2017 | DAUS | 13.35 Put  | 34,000  | 98.5140   | 54.7326   | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2017 | DAUS | 13.46 Put  | 20,000  | 220.0986  | 138.1912  | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2017 | DAUS | 13.50 Put  | 60      | 261.3731  | 171.5242  | 0.0000 | 0.0000 | 0     | 0.00 |
| Aug 2017 | DAUS | 16.84 Call | 60      | 0.1143    | 0.2384    | 0.0000 | 0.0000 | 0     | 0.00 |
| Sep 2017 | DAUS | 12.45 Put  | 500     | 9.1454    | 8.0114    | 0.0000 | 0.0000 | 0     | 0.00 |
| Sep 2017 | DAUS | 13.50 Put  | 60      | 351.3603  | 264.8110  | 0.0000 | 0.0000 | 0     | 0.00 |
| Sep 2017 | DAUS | 17.13 Call | 60      | 2.1754    | 2.7955    | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2017 | DAUS | 12.92 Put  | 1,000   | 153.5711  | 111.9340  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2017 | DAUS | 13.50 Put  | 60      | 411.4852  | 326.8283  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2017 | DAUS | 14.10 Call | 1,000   | 194.3111  | 253.4630  | 0.0000 | 0.0000 | 0     | 0.00 |
| Oct 2017 | DAUS | 17.45 Call | 60      | 3.7744    | 6.2036    | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2017 | DAUS | 13.50 Put  | 60      | 458.8211  | 375.6293  | 0.0000 | 0.0000 | 0     | 0.00 |
| Nov 2017 | DAUS | 17.74 Call | 60      | 8.6305    | 12.0181   | 0.0000 | 0.0000 | 0     | 0.00 |
| Dec 2017 | DAUS | 13.50 Put  | 60      | 491.9986  | 408.4736  | 0.0000 | 0.0000 | 0     | 0.00 |
| Dec 2017 | DAUS | 18.02 Call | 60      | 22.7410   | 29.0629   | 0.0000 | 0.0000 | 0     | 0.00 |
| Jan 2018 | DAUS | 13.20 Put  | 2,000   | 360.9913  | 293.1352  | 0.0000 | 0.0000 | 0     | 0.00 |
| Jan 2018 | DAUS | 14.76 Call | 1,000   | 257.5148  | 305.1488  | 0.0000 | 0.0000 | 0     | 0.00 |
| Jan 2018 | DAUS | 14.88 Call | 1,000   | 237.3109  | 281.2597  | 0.0000 | 0.0000 | 0     | 0.00 |
| Jan 2018 | DAUS | 13.25 Put  | 107,000 | 406.8828  | 335.5522  | 0.0000 | 0.0000 | 0     | 0.00 |
| Jan 2018 | DAUS | 13.27 Put  | 154,000 | 416.2546  | 343.9283  | 0.0000 | 0.0000 | 0     | 0.00 |
| Jan 2018 | DAUS | 13.30 Put  | 40,904  | 430.5266  | 356.7116  | 0.0000 | 0.0000 | 0     | 0.00 |
| Jan 2018 | DAUS | 13.40 Put  | 168,000 | 479.9670  | 401.2177  | 0.0000 | 0.0000 | 3,470 | 0.00 |
| Feb 2018 | DAUS | 13.15 Put  | 2,723   | 362.9148  | 296.5872  | 0.0000 | 0.0000 | 0     | 0.00 |
| Feb 2018 | DAUS | 15.52 Call | 2,723   | 190.9252  | 224.9607  | 0.0000 | 0.0000 | 0     | 0.00 |
| Apr 2018 | DAUS | 15.00 Put  | 1,000   | 1599.2016 | 1462.9525 | 0.0000 | 0.0000 | 0     | 0.00 |

| DATE          | CONTRACT |              | OPEN INT       | MTM      | PREV MTM | HIGH    | LOW     | DAILY VOLUME    |                      | CUMULATIVE VOLUME    |                           |
|---------------|----------|--------------|----------------|----------|----------|---------|---------|-----------------|----------------------|----------------------|---------------------------|
| Apr 2018      | DAUS     | 15.81 Call   | 2,000          | 294.3708 | 333.2449 | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
|               |          |              | 604,526        |          |          |         |         | 3,470.00        | 0.00                 | 13,191,415.00        | 0.00                      |
|               |          | <b>Total</b> | <b>711,118</b> |          |          |         |         | <b>3,470.00</b> | <b>0.00</b>          | <b>19,332,375.00</b> | <b>73,170,603,384.10</b>  |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                      |                      |                           |
| Sep 2017      | EUUS     | Future       | 1,327          | 1.1803   | 1.1811   | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
|               |          |              | 1,327          |          |          |         |         | 0.00            | 0.00                 | 610,690.00           | 6,835,044,886.00          |
|               |          | <b>Total</b> | <b>1,327</b>   |          |          |         |         | <b>0.00</b>     | <b>0.00</b>          | <b>610,690.00</b>    | <b>6,835,044,886.00</b>   |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                      |                      |                           |
| Sep 2017      | ZAAD     | Future       | 25,321         | 10.5238  | 10.6779  | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
| Dec 2017      | ZAAD     | Future       | 6,890          | 10.6619  | 10.8200  | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
| Jun 2018      | ZAAD     | Future       | 1,500          | 10.9303  | 11.0923  | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
|               |          |              | 33,711         |          |          |         |         | 0.00            | 0.00                 | 3,302,960.00         | 28,109,450,910.70         |
|               |          | <b>Total</b> | <b>33,711</b>  |          |          |         |         | <b>0.00</b>     | <b>0.00</b>          | <b>3,335,337.00</b>  | <b>28,109,450,910.70</b>  |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                      |                      |                           |
| Sep 2017      | ZACA     | Future       | 870            | 10.5533  | 10.7011  | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
| Dec 2017      | ZACA     | Future       | 1,250          | 10.7138  | 10.8658  | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
|               |          |              | 2,120          |          |          |         |         | 0.00            | 0.00                 | 97,533.00            | 930,430,262.10            |
|               |          | <b>Total</b> | <b>2,120</b>   |          |          |         |         | <b>0.00</b>     | <b>0.00</b>          | <b>97,533.00</b>     | <b>930,430,262.10</b>     |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                      |                      |                           |
| Sep 2017      | ZACR     | Future       | 10             | 1.9995   | 2.0298   | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
|               |          |              | 10             |          |          |         |         | 0.00            | 0.00                 | 109,814.00           | 2,503,859,606.00          |
|               |          | <b>Total</b> | <b>10</b>      |          |          |         |         | <b>0.00</b>     | <b>0.00</b>          | <b>109,814.00</b>    | <b>2,503,859,606.00</b>   |
| <b>Future</b> |          |              |                |          |          |         |         |                 |                      |                      |                           |
| Sep 2017      | ZAEU     | Future       | 110,245        | 15.7955  | 16.0225  | 15.8926 | 15.7806 | 3,475           | 54,990,523.90        |                      |                           |
| Dec 2017      | ZAEU     | Future       | 32,525         | 16.1010  | 16.3358  | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
| Mar 2018      | ZAEU     | Future       | 10,307         | 16.4117  | 16.6493  | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
| Jun 2018      | ZAEU     | Future       | 1              | 16.7194  | 16.9627  | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
|               |          |              | 153,078        |          |          |         |         | 3,475.00        | 54,990,523.90        | 12,113,290.00        | 169,434,303,653.30        |
| <b>Option</b> |          |              |                |          |          |         |         |                 |                      |                      |                           |
| Sep 2017      | ZAEU     | 15.10 Put    | 16,000         | 55.8702  | 38.0383  | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
| Dec 2017      | ZAEU     | 14.00 Put    | 18,000         | 36.1655  | 30.3053  | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
| Dec 2017      | ZAEU     | 16.39 Call   | 18,000         | 480.9883 | 587.8664 | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
| Mar 2018      | ZAEU     | 15.05 Put    | 5,648          | 231.6053 | 184.4681 | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
| Mar 2018      | ZAEU     | 15.10 Put    | 19,510         | 244.6849 | 195.6432 | 0.0000  | 0.0000  | 0               | 0.00                 |                      |                           |
|               |          |              | 77,158         |          |          |         |         | 0.00            | 0.00                 | 5,307,974.00         | 0.00                      |
|               |          | <b>Total</b> | <b>230,236</b> |          |          |         |         | <b>3,475.00</b> | <b>54,990,523.90</b> | <b>17,421,264.00</b> | <b>169,434,303,653.30</b> |

| <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> |                           |
|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|---------------------------|
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                           |
| Sep 2017      | ZAFR            | Future       | 2,758           | 13.8198    | 14.1196         | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
| Dec 2017      | ZAFR            | Future       | 1,150           | 14.1004    | 14.4097         | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
|               |                 |              | <u>3,908</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>586,146.00</u>         |
|               |                 | <b>Total</b> | <b>3,908</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>586,146.00</b>         |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                           |
| Sep 2017      | ZAGB            | Future       | 190,096         | 17.3890    | 17.6285         | 17.3716     | 17.3651    | 30                  | 523,079.00               |                           |
| Dec 2017      | ZAGB            | Future       | 10,104          | 17.6914    | 17.9386         | 0.0000      | 0.0000     | 227                 | 4,036,627.50             |                           |
| Mar 2018      | ZAGB            | Future       | 420             | 17.9943    | 18.2442         | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
| Jun 2018      | ZAGB            | Future       | 3,033           | 18.2900    | 18.5453         | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
| Sep 2018      | ZAGB            | Future       | 1,654           | 18.5906    | 18.8509         | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
|               |                 |              | <u>205,307</u>  |            |                 |             |            | <u>257.00</u>       | <u>4,559,706.50</u>      | <u>8,591,358.00</u>       |
|               |                 | <b>Total</b> |                 |            |                 |             |            | <b>257.00</b>       | <b>4,559,706.50</b>      | <b>142,369,113,801.80</b> |
| <b>Option</b> |                 |              |                 |            |                 |             |            |                     |                          |                           |
| Sep 2017      | ZAGB            | 16.70 Call   | 700             | 780.7153   | 992.6606        | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
| Sep 2017      | ZAGB            | 18.50 Call   | 300             | 66.5829    | 115.0514        | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
|               |                 |              | <u>1,000</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>1,767,013.00</u>       |
|               |                 | <b>Total</b> | <b>206,307</b>  |            |                 |             |            | <b>257.00</b>       | <b>4,559,706.50</b>      | <b>10,358,371.00</b>      |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                           |
| Sep 2017      | ZAJY            | Future       | 91              | 0.1224     | 0.1245          | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
| Dec 2017      | ZAJY            | Future       | 115             | 0.1247     | 0.1268          | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
|               |                 |              | <u>206</u>      |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>952,489.00</u>         |
|               |                 | <b>Total</b> | <b>206</b>      |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>10,613,338,748.50</b>  |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                           |
| Sep 2017      | ZAKS            | Future       | 1,382           | 0.1279     | 0.1297          | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
| Jun 2018      | ZAKS            | Future       | 1,145           | 0.1267     | 0.1272          | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
|               |                 |              | <u>2,527</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>29,417.00</u>          |
|               |                 | <b>Total</b> | <b>2,527</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>400,402,950.00</b>     |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                           |
| Sep 2017      | ZAUM            | Future       | 436             | 13.3830    | 13.5654         | 13.4629     | 13.3959    | 35                  | 46,978,300.00            |                           |
| Dec 2017      | ZAUM            | Future       | 146             | 13.5748    | 13.7626         | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
| Mar 2018      | ZAUM            | Future       | 5               | 13.7631    | 13.9528         | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
| Jun 2018      | ZAUM            | Future       | 172             | 13.9473    | 14.1406         | 0.0000      | 0.0000     | 0                   | 0.00                     |                           |
|               |                 |              | <u>759</u>      |            |                 |             |            | <u>35.00</u>        | <u>46,978,300.00</u>     | <u>140,040.00</u>         |
|               |                 | <b>Total</b> | <b>759</b>      |            |                 |             |            | <b>35.00</b>        | <b>46,978,300.00</b>     | <b>159,825,692,100.00</b> |
| <b>Future</b> |                 |              |                 |            |                 |             |            |                     |                          |                           |
| Sep 2017      | ZAUS            | Future       | 835,508         | 13.3830    | 13.5654         | 13.4698     | 13.3526    | 17,748              | 238,055,138.00           |                           |

| <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            | Future | 128,882          | 13.5748    | 13.7626         | 13.6417     | 13.5730    | 3,945               | 53,647,496.00               |
| Mar 2018    | ZAUS            | Future | 87,259           | 13.7631    | 13.9528         | 0.0000      | 0.0000     | 2,505               | 34,866,857.50               |
| Jun 2018    | ZAUS            | Future | 100,881          | 13.9473    | 14.1406         | 0.0000      | 0.0000     | 0                   | 0.00                        |
| Sep 2018    | ZAUS            | Future | 400              | 14.1331    | 14.3297         | 0.0000      | 0.0000     | 0                   | 0.00                        |
| Mar 2019    | ZAUS            | Future | 2,500            | 14.5173    | 14.7169         | 0.0000      | 0.0000     | 1,000               | 13,912,200.00               |
| Sep 2020    | ZAUS            | Future | 184,000          | 15.8149    | 16.0453         | 0.0000      | 0.0000     | 0                   | 0.00                        |
|             |                 |        | <u>1,339,430</u> |            |                 |             |            | <u>25,198.00</u>    | <u>340,481,691.50</u>       |
|             |                 |        |                  |            |                 |             |            |                     | <u>150,640,501.00</u>       |
|             |                 |        |                  |            |                 |             |            |                     | <u>1,750,349,166,258.90</u> |

Option

|          |      |            |         |          |          |        |        |   |      |
|----------|------|------------|---------|----------|----------|--------|--------|---|------|
| Sep 2017 | ZAUS | 12.00 Put  | 37,202  | 4.5727   | 3.4028   | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.20 Put  | 1,000   | 8.4363   | 5.7589   | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.25 Put  | 10,000  | 9.8318   | 6.7256   | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.26 Put  | 5,250   | 10.1362  | 6.9367   | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.50 Put  | 96,225  | 20.7692  | 14.3432  | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.54 Put  | 1,000   | 23.3388  | 16.1388  | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.55 Put  | 4,920   | 24.0260  | 16.6191  | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.60 Put  | 190     | 27.7535  | 19.2272  | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.75 Call | 3,500   | 675.3812 | 844.8942 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.75 Put  | 26,250  | 42.3812  | 29.4942  | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.80 Put  | 3,000   | 50.9519  | 33.9019  | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.90 Call | 400     | 554.8366 | 711.9669 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.96 Put  | 1,000   | 86.9646  | 57.1694  | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Call | 4,551   | 481.2036 | 630.5627 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Put  | 38,100  | 98.2036  | 65.1627  | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.14 Put  | 90      | 145.2076 | 99.5061  | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.15 Put  | 500     | 149.0350 | 102.3604 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.20 Call | 3,000   | 352.1328 | 482.8784 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.20 Put  | 5,920   | 169.1328 | 117.4784 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.25 Put  | 25,250  | 190.8358 | 134.0314 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.35 Put  | 2,600   | 239.0488 | 171.5630 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.40 Call | 100     | 248.5271 | 357.9784 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.40 Put  | 3,500   | 265.5271 | 192.5784 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.42 Call | 1,000   | 240.1858 | 346.8057 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.45 Call | 4,375   | 228.1270 | 330.5010 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.45 Put  | 3,500   | 295.1270 | 215.1010 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.48 Call | 111     | 216.6009 | 314.7382 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.50 Call | 5,980   | 209.2066 | 304.5301 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.63 Put  | 186,712 | 413.4249 | 311.0900 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.65 Call | 1,000   | 160.6066 | 238.6670 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.75 Put  | 20,000  | 501.2617 | 387.3541 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.76 Put  | 960     | 508.8640 | 394.0444 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.80 Call | 10,000  | 122.6820 | 186.6939 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.81 Call | 4,920   | 120.4831 | 183.6265 | 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            | 13.90 Call | 1,000           | 102.3496   | 158.0395        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 13.94 Call | 1,250           | 95.1750    | 147.7773        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.00 Call | 3,000           | 85.3367    | 133.5646        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.20 Call | 90              | 58.6103    | 95.1434         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.22 Put  | 110             | 893.4219   | 746.5636        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.32 Put  | 110             | 983.6400   | 831.8483        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.33 Call | 3,000           | 45.7612    | 75.8967         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.47 Put  | 150             | 1122.0693  | 963.8529        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.50 Call | 17,402          | 33.1308    | 56.1892         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.55 Call | 1,125           | 30.1407    | 51.4327         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.72 Call | 20,000          | 21.8968    | 38.1020         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 14.74 Call | 4,375           | 21.0946    | 36.7856         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 15.00 Call | 10,600          | 12.2644    | 22.8188         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 16.00 Call | 3,680           | 1.5402     | 3.0912          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 16.40 Call | 960             | 1.2596     | 1.8387          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 16.50 Call | 10,000          | 1.2656     | 1.8150          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 16.80 Call | 110             | 1.2986     | 1.7738          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 17.00 Call | 150             | 1.3316     | 1.7667          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 17.03 Call | 110             | 1.3373     | 1.7669          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2017    | ZAUS            | 18.00 Call | 3,099           | 0.4287     | 0.8549          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 11.75 Put  | 1,000           | 31.2798    | 26.1064         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.00 Put  | 16,141          | 45.4131    | 37.8747         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.21 Put  | 18,000          | 62.1355    | 51.4247         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.40 Put  | 114,600         | 91.7555    | 67.4551         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.50 Put  | 11,916          | 110.9593   | 82.8072         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.65 Put  | 1,819           | 144.9158   | 110.4298        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.00 Put  | 10,000          | 253.6635   | 199.1336        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.10 Put  | 41,000          | 293.3397   | 232.2845        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.12 Put  | 40,000          | 301.6846   | 239.5114        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.18 Put  | 16,000          | 327.5404   | 262.0058        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.21 Put  | 5,000           | 340.9266   | 273.7078        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.25 Call | 16,141          | 684.0483   | 802.3832        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.35 Put  | 52,000          | 407.3885   | 332.3288        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.40 Put  | 114,600         | 432.6952   | 354.8525        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.50 Call | 10,316          | 560.5214   | 664.9738        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.80 Call | 1,000           | 441.7304   | 527.1698        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 14.00 Put  | 33,000          | 802.0714   | 689.4770        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 14.40 Call | 1,000           | 274.8953   | 332.2580        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 14.50 Put  | 2,055           | 1179.5332  | 1045.1568       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 14.63 Call | 10,000          | 230.0652   | 278.7121        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 15.00 Call | 4,580           | 172.9913   | 211.0762        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 15.11 Call | 1,900           | 158.4624   | 194.6252        | 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            | 15.12 Call | 40,000           | 157.2085   | 193.2032        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 15.50 Call | 25,457           | 116.6359   | 143.9849        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 16.00 Call | 117,200          | 79.7961    | 98.5833         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 17.13 Call | 18,000           | 38.6382    | 44.9904         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 17.24 Call | 33,000           | 36.3143    | 41.9475         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2017    | ZAUS            | 18.06 Call | 2,055            | 18.9122    | 24.0765         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 12.00 Put  | 225,000          | 91.6602    | 72.2595         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 12.40 Put  | 2,500            | 160.4820   | 129.5345        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 12.50 Put  | 36,000           | 184.3643   | 148.0751        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 13.00 Put  | 88,187           | 339.5353   | 283.1411        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 13.25 Put  | 5,600            | 446.1355   | 373.9325        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 13.38 Put  | 2,500            | 508.7625   | 430.6950        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 13.40 Put  | 2,500            | 518.7823   | 439.8210        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 13.91 Put  | 7,000            | 807.4623   | 706.3199        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 14.18 Put  | 41,000           | 984.0583   | 871.9838        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 14.91 Call | 8,395            | 380.2871   | 432.6930        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 15.11 Call | 2,500            | 342.3700   | 389.3974        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 15.26 Call | 2,500            | 315.3065   | 360.1990        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 15.46 Call | 3,867            | 282.1628   | 323.6551        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 15.50 Call | 40,000           | 276.0044   | 316.6087        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 15.75 Call | 15,000           | 240.7480   | 276.1832        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 16.00 Call | 750              | 210.4823   | 241.3819        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Mar 2018    | ZAUS            | 16.16 Call | 225,000          | 193.3980   | 221.7021        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS            | 11.00 Put  | 750              | 21.8858    | 19.6661         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS            | 12.96 Put  | 2,700            | 386.7164   | 328.9996        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS            | 13.00 Put  | 760              | 401.5973   | 342.5298        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS            | 13.05 Put  | 750              | 420.6769   | 359.9214        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS            | 13.64 Put  | 70,530           | 698.5113   | 610.5546        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS            | 13.70 Put  | 184,000          | 731.5489   | 641.3456        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS            | 15.11 Call | 760              | 522.2015   | 580.3043        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS            | 15.14 Call | 2,700            | 515.5933   | 572.9403        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS            | 16.38 Call | 750              | 304.0555   | 338.6406        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS            | 11.00 Put  | 750              | 29.5803    | 27.1277         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS            | 12.85 Put  | 750              | 395.9418   | 335.7654        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS            | 16.14 Call | 750              | 493.5058   | 540.2214        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
|             |                 |            | <u>2,324,456</u> |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>36,866,829.00</u>  | <u>0.00</u>                 |
|             | <b>Total</b>    |            | <b>3,663,886</b> |            |                 |             |            | <b>25,198.00</b>    | <b>340,481,691.50</b>    | <b>187,507,330.00</b> | <b>1,750,349,166,258.90</b> |

| <u>DATE</u> | <u>CONTRACT</u> | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> |
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
|-------------|-----------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|

Grand Total

5,103,226

55,550.00

761,828,221.90

250,203,483

2,396,698,735,429.10