



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-July-2017

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|--------|--------------|---------|----------|--------|--------|--------------|-------------------|-------------------|-------------------------|
| Future | | | | | | | | | | | |
| Jul 2017 | DAEU | Future | 800 | 15.3505 | 15.2962 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAEU | Future | 2 | 15.3643 | 15.3098 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAEU | Future | 800 | 15.4632 | 15.4081 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAEU | Future | 800 | 15.5621 | 15.5068 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAEU | Future | 800 | 15.6626 | 15.6085 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAEU | Future | 800 | 15.7709 | 15.7164 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAEU | Future | 800 | 15.8733 | 15.8177 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>4,802</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>119 360.00</u> | <u>1 543 900 443.70</u> |
| Total | | | 4,802 | | | | | 0.00 | 0.00 | 408 960.00 | 1 543 900 443.70 |
| Future | | | | | | | | | | | |
| Jul 2017 | DAGB | Future | 25 | 17.4448 | 17.4559 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>25</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>53 291.00</u> | <u>873 779 768.50</u> |
| Total | | | 25 | | | | | 0.00 | 0.00 | 244 404.00 | 873 779 768.50 |
| Future | | | | | | | | | | | |
| Jul 2017 | DAUS | Future | 0 | 13.4263 | 13.4400 | 0.0000 | 0.0000 | 20,002 | 268,552,852.60 | | |
| Jul 2017 | DAUS | Future | 5,100 | 13.4250 | 13.4400 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 3,920 | 13.4273 | 13.4545 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 3,402 | 13.4346 | 13.4615 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 1,080 | 13.4393 | 13.4661 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 70 | 13.4439 | 13.4708 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 909 | 13.4578 | 13.4847 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 7,338 | 13.4671 | 13.4939 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | Future | 1,350 | 13.4764 | 13.5032 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | Future | 70 | 13.4926 | 13.5193 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | Future | 910 | 13.5336 | 13.5603 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | Future | 2,705 | 13.5382 | 13.5649 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAUS | Future | 1,289 | 13.5988 | 13.6256 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAUS | Future | 730 | 13.6032 | 13.6301 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|------------|----------------|-----------|-----------|--------|--------|------------------|-----------------------|----------------------|--------------------------|
| Oct 2017 | DAUS | Future | 334 | 13.6564 | 13.6837 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | Future | 913 | 13.6653 | 13.6927 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 70 | 13.7030 | 13.7306 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 915 | 13.7363 | 13.7640 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | Future | 916 | 13.8006 | 13.8287 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2018 | DAUS | Future | 70 | 13.9055 | 13.9341 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2018 | DAUS | Future | 70 | 14.0929 | 14.1228 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2018 | DAUS | Future | 70 | 14.2957 | 14.3268 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2018 | DAUS | Future | 70 | 14.4997 | 14.5308 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2019 | DAUS | Future | 70 | 14.7036 | 14.7349 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>32,371</u> | | | | | <u>20,002.00</u> | <u>268,552,852.60</u> | <u>5 676 039.00</u> | <u>66 220 268 313.40</u> |
| Option | | | | | | | | | | | |
| Jul 2017 | DAUS | 14.07 Call | 5,000 | 5.9892 | 9.4958 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 12.65 Put | 325 | 3.2620 | 2.3902 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 13.95 Put | 1,000 | 541.2749 | 517.2946 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 17.98 Call | 1,000 | 0.1642 | 0.1539 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 12.50 Put | 34,000 | 3.2489 | 3.2821 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 12.85 Put | 20,000 | 15.3338 | 13.5308 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 13.00 Put | 20,000 | 35.0136 | 31.9817 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 13.20 Put | 2,000 | 92.9224 | 91.6716 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 14.30 Call | 2,000 | 28.4638 | 33.3070 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 13.50 Put | 60 | 243.1337 | 233.0963 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 16.53 Call | 60 | 0.6997 | 0.8430 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | 13.35 Put | 34,000 | 223.6596 | 215.3316 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | 13.50 Put | 60 | 324.7120 | 311.0630 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | 16.84 Call | 60 | 4.6303 | 4.7101 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAUS | 13.50 Put | 60 | 372.3905 | 360.5412 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAUS | 17.13 Call | 60 | 9.8607 | 10.7301 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | 12.92 Put | 1,000 | 166.6193 | 163.1424 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | 13.50 Put | 60 | 408.8755 | 397.5286 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | 14.10 Call | 1,000 | 350.3305 | 358.6174 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | 17.45 Call | 60 | 27.5943 | 20.3924 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | 13.50 Put | 60 | 437.2437 | 425.6627 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | 17.74 Call | 60 | 48.5860 | 43.0332 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | 13.50 Put | 60 | 455.8650 | 444.0885 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | 18.02 Call | 60 | 61.9872 | 55.8706 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2018 | DAUS | 15.00 Put | 1,000 | 1481.2548 | 1454.5466 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2018 | DAUS | 15.81 Call | 2,000 | 380.2510 | 378.7964 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>125,045</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>12 499 333.00</u> | <u>0.00</u> |
| Total | | | 157,416 | | | | | 20,002.00 | 268,552,852.60 | 18 175 372.00 | 66 220 268 313.40 |

Future

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|----------|--------------|---------------|----------|----------|---------|---------|---------------|---------------------|-------------------|--------------------|
| Sep 2017 | EUUS | Future | 82 | 1.1438 | 1.1375 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 82 | | | | | 0.00 | 0.00 | 543 053.00 | 6 039 720 455.00 |
| | | Total | 82 | | | | | 0.00 | 0.00 | 543 053.00 | 6 039 720 455.00 |
| Future | | | | | | | | | | | |
| Sep 2017 | GBUS | Future | 4,729 | 1.2973 | 1.2955 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 4,729 | | | | | 0.00 | 0.00 | 133 005.00 | 1 696 269 005.00 |
| | | Total | 4,729 | | | | | 0.00 | 0.00 | 133 005.00 | 1 696 269 005.00 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZAAD | Future | 23,219 | 10.2844 | 10.3048 | 10.2820 | 10.2779 | 113 | 1,161,624.10 | | |
| Dec 2017 | ZAAD | Future | 4,481 | 10.4251 | 10.4466 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAAD | Future | 1,500 | 10.7014 | 10.7250 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 29,200 | | | | | 113.00 | 1,161,624.10 | 3 294 487.00 | 28 020 181 889.80 |
| | | Total | 29,200 | | | | | 113.00 | 1,161,624.10 | 3 326 864.00 | 28 020 181 889.80 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZACA | Future | 360 | 10.4991 | 10.4768 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZACA | Future | 750 | 10.6646 | 10.6438 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,110 | | | | | 0.00 | 0.00 | 96 513.00 | 919 623 325.10 |
| | | Total | 1,110 | | | | | 0.00 | 0.00 | 96 513.00 | 919 623 325.10 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZACR | Future | 10 | 1.9866 | 1.9897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 10 | | | | | 0.00 | 0.00 | 109 814.00 | 2 503 859 606.00 |
| | | Total | 10 | | | | | 0.00 | 0.00 | 109 814.00 | 2 503 859 606.00 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZADK | Future | 0 | 2.1005 | 2.0922 | 2.1236 | 2.1236 | 150 | 3,185,400.00 | | |
| | | | 0 | | | | | 150.00 | 3,185,400.00 | 5 670.00 | 120 685 559.00 |
| | | Total | 0 | | | | | 150.00 | 3,185,400.00 | 5 670.00 | 120 685 559.00 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZAEU | Future | 83,871 | 15.5313 | 15.4761 | 15.6200 | 15.4500 | 797 | 12,372,798.30 | | |
| Dec 2017 | ZAEU | Future | 22,446 | 15.8411 | 15.7858 | 15.8349 | 15.7700 | 770 | 12,149,815.00 | | |
| Mar 2018 | ZAEU | Future | 4,547 | 16.1552 | 16.0991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAEU | Future | 1,001 | 16.4665 | 16.4102 | 0.0000 | 0.0000 | 2,000 | 32,726,000.00 | | |
| | | | 111,865 | | | | | 3,567.00 | 57,248,613.30 | 11 983 256.00 | 167 392 296 128.80 |
| Option | | | | | | | | | | | |
| Dec 2017 | ZAEU | 14.00 Put | 18,000 | 65.2080 | 69.8807 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAEU | 16.39 Call | 18,000 | 469.0936 | 449.8562 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-----------------|-----------------------|---------------|--------------------|
| Mar 2018 | ZAEU | 15.05 Put | 5,648 | 317.4495 | 335.0438 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 41,648 | | | | | 0.00 | 0.00 | 5 252 829.00 | 0.00 |
| | | Total | 153,513 | | | | | 3,567.00 | 57,248,613.30 | 17 236 085.00 | 167 392 296 128.80 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZAFR | Future | 1,308 | 14.1579 | 14.1496 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAFR | Future | 500 | 14.4551 | 14.4477 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,808 | | | | | 0.00 | 0.00 | 581 640.00 | 6 128 925 572.00 |
| | | Total | 1,808 | | | | | 0.00 | 0.00 | 581 640.00 | 6 128 925 572.00 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZAGB | Future | 33,317 | 17.6156 | 17.6263 | 17.7069 | 17.5991 | 5,865 | 103,141,166.70 | | |
| Dec 2017 | ZAGB | Future | 7,997 | 17.9266 | 17.9381 | 18.0285 | 18.0285 | 6 | 108,171.00 | | |
| Mar 2018 | ZAGB | Future | 420 | 18.2366 | 18.2494 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAGB | Future | 3,033 | 18.5428 | 18.5572 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 44,767 | | | | | 5,871.00 | 103,249,337.70 | 8 381 682.00 | 138 694 047 327.50 |
| Option | | | | | | | | | | | |
| Sep 2017 | ZAGB | 16.70 Call | 700 | 1074.3738 | 1087.2609 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAGB | 18.50 Call | 1,200 | 244.8478 | 249.6931 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,900 | | | | | 0.00 | 0.00 | 1 765 513.00 | 0.00 |
| | | Total | 46,667 | | | | | 5,871.00 | 103,249,337.70 | 10 147 195.00 | 138 694 047 327.50 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZAJY | Future | 5,992 | 0.1203 | 0.1205 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAJY | Future | 115 | 0.1227 | 0.1228 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 6,107 | | | | | 0.00 | 0.00 | 946 559.00 | 10 541 151 393.90 |
| | | Total | 6,107 | | | | | 0.00 | 0.00 | 946 559.00 | 10 541 151 393.90 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZAKS | Future | 1,382 | 0.1286 | 0.1294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAKS | Future | 1,145 | 0.1222 | 0.1286 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 2,527 | | | | | 0.00 | 0.00 | 29 417.00 | 400 402 950.00 |
| | | Total | 2,527 | | | | | 0.00 | 0.00 | 29 417.00 | 400 402 950.00 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZAUM | Future | 374 | 13.5788 | 13.6055 | 13.6252 | 13.5693 | 4 | 5,438,590.00 | | |
| Dec 2017 | ZAUM | Future | 52 | 13.7806 | 13.8086 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUM | Future | 4 | 13.9793 | 14.0084 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUM | Future | 182 | 14.1736 | 14.2042 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 612 | | | | | 4.00 | 5,438,590.00 | 139 190.00 | 158 689 685 840.00 |
| | | Total | 612 | | | | | 4.00 | 5,438,590.00 | 143 713.00 | 158 689 685 840.00 |

| <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> | | |
|---------------|-----------------|------------|------------------|------------|-----------------|-------------|------------|---------------------|--------------------------|-----------------------|-----------------------------|
| Future | | | | | | | | | | | |
| Sep 2017 | ZAUS | Future | 899,574 | 13.5788 | 13.6055 | 13.6700 | 13.5237 | 105,259 | 1,431,380,383.10 | | |
| Dec 2017 | ZAUS | Future | 118,202 | 13.7806 | 13.8086 | 13.8328 | 13.7680 | 2,635 | 36,356,786.50 | | |
| Mar 2018 | ZAUS | Future | 20,453 | 13.9793 | 14.0084 | 14.0350 | 13.9464 | 2,127 | 29,781,731.50 | | |
| Jun 2018 | ZAUS | Future | 3,845 | 14.1736 | 14.2042 | 0.0000 | 0.0000 | 2,000 | 27,276,000.00 | | |
| Sep 2018 | ZAUS | Future | 400 | 14.3733 | 14.4044 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2019 | ZAUS | Future | 1,500 | 14.7768 | 14.8081 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,043,974</u> | | | | | <u>112,021.00</u> | <u>1,524,794,901.10</u> | <u>148 312 943.00</u> | <u>1 719 202 460 845.50</u> |
| Option | | | | | | | | | | | |
| Sep 2017 | ZAUS | 12.00 Put | 37,202 | 10.0986 | 12.3791 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.20 Put | 1,000 | 13.1441 | 16.5976 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.25 Put | 10,000 | 16.0877 | 17.9135 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.26 Put | 5,250 | 16.7380 | 18.5553 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.50 Put | 33,025 | 39.4113 | 40.2545 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.55 Put | 4,920 | 46.1416 | 46.5549 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.60 Put | 190 | 53.6764 | 53.5690 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.75 Call | 3,500 | 910.3537 | 934.8245 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.75 Put | 20,000 | 81.5537 | 79.3245 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.80 Put | 3,000 | 92.7338 | 89.6105 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.90 Call | 400 | 796.7392 | 818.4525 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.00 Call | 4,551 | 725.9188 | 746.5685 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.00 Put | 10,000 | 147.1188 | 141.0685 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.14 Put | 90 | 195.1975 | 187.5291 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.20 Call | 3,000 | 597.2307 | 615.5355 | 0.0000 | 0.0000 | 4,000 | 0.00 | | |
| Sep 2017 | ZAUS | 13.20 Put | 4,920 | 218.4307 | 210.0355 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.25 Put | 15,100 | 239.0014 | 229.9871 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.30 Call | 500 | 539.4687 | 556.5299 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.40 Call | 600 | 486.0635 | 501.8577 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.40 Put | 3,500 | 307.2635 | 296.3577 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.45 Call | 4,375 | 460.9684 | 476.1294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.48 Call | 111 | 446.4174 | 461.1977 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.50 Call | 6,020 | 436.9252 | 451.4523 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.63 Put | 186,712 | 432.0355 | 417.1939 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.65 Call | 1,000 | 372.9600 | 384.5578 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.75 Put | 20,000 | 507.0305 | 490.6673 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.76 Put | 960 | 513.5180 | 497.0344 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.80 Call | 10,000 | 318.6219 | 328.3538 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.81 Call | 4,920 | 315.2838 | 324.8964 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.94 Call | 1,250 | 274.8961 | 283.0352 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 14.00 Call | 3,000 | 258.0346 | 265.5383 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 14.20 Call | 90 | 209.0579 | 214.6615 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Sep 2017 | ZAUS | 14.22 Put | 110 | 845.9218 | 824.6527 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.25 Call | 150 | 198.3901 | 203.5704 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.32 Put | 110 | 925.3775 | 903.4399 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.33 Call | 3,000 | 182.2348 | 186.9065 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.47 Put | 150 | 1048.3769 | 1025.1934 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.50 Call | 17,402 | 152.2968 | 155.5869 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.55 Call | 1,125 | 144.5179 | 147.4467 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.72 Call | 20,000 | 121.1034 | 122.9561 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 15.00 Call | 10,600 | 90.1979 | 91.1638 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.00 Call | 3,680 | 30.9555 | 29.9152 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.40 Call | 960 | 19.5974 | 19.2431 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.50 Call | 10,000 | 17.0778 | 17.0454 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.80 Call | 110 | 11.2373 | 11.8630 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.00 Call | 150 | 8.4646 | 9.3314 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.03 Call | 110 | 8.1102 | 9.0028 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 18.00 Call | 3,099 | 1.8262 | 2.5421 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 11.75 Put | 1,000 | 34.7694 | 33.8423 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.00 Put | 16,141 | 49.3701 | 48.7656 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.21 Put | 18,000 | 65.7575 | 65.6021 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.40 Put | 114,600 | 84.7030 | 85.0969 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.50 Put | 11,916 | 102.9915 | 102.7617 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.65 Put | 1,819 | 135.3366 | 133.9794 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.00 Put | 2,580 | 235.7588 | 230.6729 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.10 Put | 41,000 | 272.1161 | 264.8107 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.12 Put | 40,000 | 279.9498 | 272.4050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.18 Put | 16,000 | 304.2214 | 295.9624 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.21 Put | 5,000 | 316.7872 | 308.1669 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.25 Call | 16,141 | 864.5890 | 883.4815 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.35 Put | 52,000 | 379.1971 | 368.8467 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.40 Put | 114,600 | 402.9681 | 391.9860 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.50 Call | 10,316 | 733.3887 | 749.1336 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.00 Put | 33,000 | 745.5969 | 727.0858 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.50 Put | 2,055 | 1099.3280 | 1075.9656 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.00 Call | 4,580 | 278.4035 | 279.0356 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.11 Call | 1,900 | 260.5968 | 260.5222 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.12 Call | 40,000 | 259.0463 | 258.9128 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.50 Call | 25,457 | 203.1845 | 201.9245 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 16.00 Call | 117,200 | 148.9303 | 146.1249 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 17.13 Call | 18,000 | 84.2773 | 78.1175 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 17.24 Call | 33,000 | 80.6684 | 74.2542 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 18.06 Call | 2,055 | 56.2121 | 50.3075 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 12.50 Put | 41,150 | 151.4339 | 152.2678 | 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 | 13.00 Put | 43,187 | 291.9577 | 288.0911 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.25 Put | 5,600 | 386.4461 | 0.0000 | 0.0000 | 0.0000 | 5,600 | 0.00 | | |
| Mar 2018 | ZAUS | 13.38 Put | 2,500 | 445.1922 | 435.0263 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 14.91 Call | 8,395 | 484.5702 | 487.2435 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.11 Call | 2,500 | 440.9473 | 442.2896 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.46 Call | 3,867 | 374.1905 | 374.1774 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.50 Call | 30,000 | 366.9916 | 366.7324 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.75 Call | 15,000 | 325.4951 | 323.8287 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 16.00 Call | 750 | 289.4259 | 286.5585 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 11.00 Put | 750 | 22.1423 | 16.9924 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 12.96 Put | 2,700 | 322.2914 | 320.4537 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.00 Put | 760 | 335.9811 | 333.7246 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.05 Put | 750 | 353.5865 | 350.7870 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.64 Put | 70,530 | 608.3799 | 596.4475 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 15.11 Call | 760 | 621.5241 | 624.8157 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 15.14 Call | 2,700 | 614.2402 | 617.3178 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 16.38 Call | 750 | 381.1738 | 377.5768 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2018 | ZAUS | 11.00 Put | 750 | 28.2176 | 22.6833 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2018 | ZAUS | 12.85 Put | 750 | 323.4672 | 314.1007 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2018 | ZAUS | 16.14 Call | 750 | 589.2043 | 589.0309 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,443,201</u> | | | | | <u>9,600.00</u> | <u>0.00</u> | <u>35 626 212.00</u> | <u>0.00</u> |
| | | Total | 2,487,175 | | | | | 121,621.00 | 1,524,794,901.10 | 183 939 155.00 | 1 719 202 460 845.50 |
| | | Grand Total | 2,895,783 | | | | | 151,328.00 | 1 963 631 318.80 | 244,334,760 | 2,349,082,280,566.70 |