



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-August-2017

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME |
|---------------|----------|--------------|----------------|----------|----------|--------|--------|------------------|-------------------------|
| Future | | | | | | | | | |
| Aug 2017 | DAEU | Future | 20,000 | 15.9123 | 15.7068 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAEU | Future | 20,000 | 15.9158 | 15.7103 | 0.0000 | 0.0000 | 20,000 | 318,028,000.00 |
| Aug 2017 | DAEU | Future | 800 | 15.9537 | 15.7476 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAEU | Future | 800 | 16.0546 | 15.8471 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAEU | Future | 800 | 16.1598 | 15.9508 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2017 | DAEU | Future | 800 | 16.2681 | 16.0577 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | DAEU | Future | 800 | 16.3677 | 16.1559 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>44,000</u> | | | | | <u>20,000.00</u> | <u>318,028,000.00</u> |
| | | | | | | | | | <u>170,162.00</u> |
| | | | | | | | | | <u>2,349,565,963.30</u> |
| Option | | | | | | | | | |
| Aug 2017 | DAEU | 15.95 Put | 20,000 | 134.2458 | 287.9763 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAEU | 15.80 Put | 193,000 | 376.6924 | 455.7638 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>213,000</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | | | | | | | | <u>502,600.00</u> |
| | | | | | | | | | <u>0.00</u> |
| | | Total | 257,000 | | | | | 20,000.00 | 318,028,000.00 |
| | | | | | | | | | 672,762.00 |
| | | | | | | | | | 2,349,565,963.30 |
| Future | | | | | | | | | |
| Aug 2017 | DANZ | Future | 0 | 9.8426 | 9.7211 | 0.0000 | 0.0000 | 10,000 | 98,388,000.00 |
| | | | <u>0</u> | | | | | <u>10,000.00</u> | <u>98,388,000.00</u> |
| | | | | | | | | | <u>860,120.00</u> |
| | | | | | | | | | <u>6,679,682,052.00</u> |
| Option | | | | | | | | | |
| Aug 2017 | DANZ | 9.91 Put | 10,000 | 104.1998 | 206.8228 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | <u>10,000</u> | | | | | <u>0.00</u> | <u>0.00</u> |
| | | | | | | | | | <u>520,000.00</u> |
| | | | | | | | | | <u>0.00</u> |
| | | Total | 10,000 | | | | | 10,000.00 | 98,388,000.00 |
| | | | | | | | | | 1,380,120.00 |
| | | | | | | | | | 6,679,682,052.00 |
| Future | | | | | | | | | |
| Aug 2017 | DAUS | Future | 0 | 13.4578 | 13.3615 | 0.0000 | 0.0000 | 20,070 | 270,100,825.00 |
| Aug 2017 | DAUS | Future | 910 | 13.5213 | 13.3885 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | Future | 202 | 13.5235 | 13.3907 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | Future | 8,325 | 13.5257 | 13.3929 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | Future | 1,289 | 13.5857 | 13.4523 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | Future | 2,530 | 13.5903 | 13.4568 | 0.0000 | 0.0000 | 97 | 1,316,086.30 |
| Oct 2017 | DAUS | Future | 90 | 13.6219 | 13.4879 | 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> | | |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|---------------------|--------------------------|
| Oct 2017 | DAUS | Future | 334 | 13.6437 | 13.5097 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | Future | 913 | 13.6523 | 13.5183 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 70 | 13.6889 | 13.5549 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 1,990 | 13.7205 | 13.5862 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 2,708 | 13.7247 | 13.5904 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | Future | 1,750 | 13.7562 | 13.6216 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | Future | 916 | 13.7815 | 13.6466 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2018 | DAUS | Future | 70 | 13.8823 | 13.7465 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2018 | DAUS | Future | 70 | 14.0627 | 13.9231 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2018 | DAUS | Future | 215 | 14.1693 | 14.0280 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2018 | DAUS | Future | 70 | 14.2554 | 14.1127 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2018 | DAUS | Future | 70 | 14.4510 | 14.3058 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2019 | DAUS | Future | 70 | 14.6467 | 14.4991 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2020 | DAUS | Future | 84,000 | 15.9230 | 15.7464 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>106,592</u> | | | | | <u>20,167.00</u> | <u>271,416,911.30</u> | <u>6,140,960.00</u> | <u>73,170,603,384.10</u> |

Option

| | | | | | | | | | |
|----------|------|------------|---------|----------|----------|--------|--------|--------|------|
| Aug 2017 | DAUS | 13.17 Put | 1,000 | 13.0014 | 35.2524 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 13.36 Put | 1,000 | 37.7500 | 92.8024 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 13.05 Put | 25,000 | 9.7200 | 20.8731 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 13.29 Put | 15,000 | 34.1606 | 69.2397 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 13.55 Call | 23,076 | 70.3488 | 45.0728 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 13.35 Put | 34,000 | 54.7326 | 104.0620 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 13.46 Put | 20,000 | 138.1912 | 0.0000 | 0.0000 | 0.0000 | 20,000 | 0.00 |
| Aug 2017 | DAUS | 13.50 Put | 60 | 171.5242 | 247.7953 | 0.0000 | 0.0000 | 0 | 0.00 |
| Aug 2017 | DAUS | 16.84 Call | 60 | 0.2384 | 0.2417 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | 12.45 Put | 500 | 8.0114 | 11.3411 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | 13.50 Put | 60 | 264.8110 | 330.6050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | 17.13 Call | 60 | 2.7955 | 2.6212 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 12.92 Put | 1,000 | 111.9340 | 143.5677 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 13.50 Put | 60 | 326.8283 | 388.4516 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 14.10 Call | 1,000 | 253.4630 | 212.0310 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 17.45 Call | 60 | 6.2036 | 5.1050 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2017 | DAUS | 13.50 Put | 60 | 375.6293 | 436.1176 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2017 | DAUS | 17.74 Call | 60 | 12.0181 | 7.4405 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | DAUS | 13.50 Put | 60 | 408.4736 | 466.4850 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | DAUS | 18.02 Call | 60 | 29.0629 | 21.6730 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 13.20 Put | 2,000 | 293.1352 | 339.1216 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 14.76 Call | 1,000 | 305.1488 | 267.0585 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 14.88 Call | 1,000 | 281.2597 | 245.9215 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 13.25 Put | 107,000 | 335.5522 | 382.2492 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 13.27 Put | 154,000 | 343.9283 | 391.2929 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 13.30 Put | 40,904 | 356.7116 | 405.0764 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|------------------|-----------------------|----------------------|
| Jan 2018 | DAUS | 13.40 Put | 168,000 | 401.2177 | 452.9070 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Feb 2018 | DAUS | 13.15 Put | 2,723 | 296.5872 | 339.8793 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Feb 2018 | DAUS | 15.52 Call | 2,723 | 224.9607 | 195.2425 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2018 | DAUS | 15.00 Put | 1,000 | 1462.9525 | 1554.4726 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Apr 2018 | DAUS | 15.81 Call | 2,000 | 333.2449 | 298.9867 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>604,526</u> | | | | | <u>20,000.00</u> | <u>0.00</u> | <u>13,187,945.00</u> |
| | | Total | 711,118 | | | | | 40,167.00 | 271,416,911.30 | 19,328,905.00 |
| | | | | | | | | | | 73,170,603,384.10 |
| Future | | | | | | | | | | |
| Sep 2017 | EUUS | Future | 1,327 | 1.1811 | 1.1774 | 0.0000 | 0.0000 | 1,303 | 15,409,278.00 | |
| | | | <u>1,327</u> | | | | | <u>1,303.00</u> | <u>15,409,278.00</u> | <u>610,690.00</u> |
| | | Total | 1,327 | | | | | 1,303.00 | 15,409,278.00 | 6,835,044,886.00 |
| Future | | | | | | | | | | |
| Sep 2017 | ZAAD | Future | 25,321 | 10.6779 | 10.5929 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAAD | Future | 6,890 | 10.8200 | 10.7343 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2018 | ZAAD | Future | 1,500 | 11.0923 | 11.0040 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>33,711</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>3,302,960.00</u> |
| | | Total | 33,711 | | | | | 0.00 | 0.00 | 28,109,450,910.70 |
| Future | | | | | | | | | | |
| Sep 2017 | ZACA | Future | 870 | 10.7011 | 10.5708 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZACA | Future | 1,250 | 10.8658 | 10.7341 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>2,120</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>97,533.00</u> |
| | | Total | 2,120 | | | | | 0.00 | 0.00 | 930,430,262.10 |
| Future | | | | | | | | | | |
| Sep 2017 | ZACR | Future | 10 | 2.0298 | 2.0125 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>10</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>109,814.00</u> |
| | | Total | 10 | | | | | 0.00 | 0.00 | 2,503,859,606.00 |
| Future | | | | | | | | | | |
| Sep 2017 | ZAEU | Future | 109,460 | 16.0225 | 15.8156 | 16.0435 | 15.9800 | 4,317 | 69,136,636.40 | |
| Dec 2017 | ZAEU | Future | 32,525 | 16.3358 | 16.1246 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Mar 2018 | ZAEU | Future | 10,307 | 16.6493 | 16.4337 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Jun 2018 | ZAEU | Future | 1 | 16.9627 | 16.7415 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>152,293</u> | | | | | <u>4,317.00</u> | <u>69,136,636.40</u> | <u>12,109,815.00</u> |
| | | Total | | | | | | | | 169,379,313,129.40 |
| Option | | | | | | | | | | |
| Sep 2017 | ZAEU | 15.10 Put | 16,000 | 38.0383 | 60.6180 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAEU | 14.00 Put | 18,000 | 30.3053 | 36.9721 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAEU | 16.39 Call | 18,000 | 587.8664 | 494.8031 | 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 | 184.4681 | 227.3133 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAEU | 15.10 Put | 19,510 | 195.6432 | 240.2562 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | 77,158 | | | | | 0.00 | 0.00 |
| | | Total | 229,451 | | | | | 4,317.00 | 69,136,636.40 |
| | | | | | | | | | 17,417,789.00 |
| | | | | | | | | | 169,379,313,129.40 |
| Future | | | | | | | | | |
| Sep 2017 | ZAFR | Future | 2,758 | 14.1196 | 13.9716 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAFR | Future | 1,150 | 14.4097 | 14.2591 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | 3,908 | | | | | 0.00 | 0.00 |
| | | Total | 3,908 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 586,146.00 |
| | | | | | | | | | 6,190,990,733.40 |
| Future | | | | | | | | | |
| Sep 2017 | ZAGB | Future | 190,106 | 17.6285 | 17.4677 | 17.6328 | 17.5560 | 424 | 7,449,307.10 |
| Dec 2017 | ZAGB | Future | 9,877 | 17.9386 | 17.7752 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAGB | Future | 420 | 18.2442 | 18.0768 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAGB | Future | 3,033 | 18.5453 | 18.3740 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2018 | ZAGB | Future | 1,654 | 18.8509 | 18.6769 | 0.0000 | 0.0000 | 60 | 1,048,062.00 |
| | | | 205,090 | | | | | 484.00 | 8,497,369.10 |
| | | Total | | | | | | | 8,591,101.00 |
| | | | | | | | | | 142,364,554,095.30 |
| Option | | | | | | | | | |
| Sep 2017 | ZAGB | 16.70 Call | 700 | 992.6606 | 857.8380 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAGB | 18.50 Call | 300 | 115.0514 | 87.8901 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | 1,000 | | | | | 0.00 | 0.00 |
| | | Total | 206,090 | | | | | 484.00 | 8,497,369.10 |
| | | | | | | | | | 10,358,114.00 |
| | | | | | | | | | 142,364,554,095.30 |
| Future | | | | | | | | | |
| Sep 2017 | ZAJY | Future | 91 | 0.1245 | 0.1230 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAJY | Future | 115 | 0.1268 | 0.1253 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | 206 | | | | | 0.00 | 0.00 |
| | | Total | 206 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 952,489.00 |
| | | | | | | | | | 10,613,338,748.50 |
| Future | | | | | | | | | |
| Sep 2017 | ZAKS | Future | 1,382 | 0.1297 | 0.1284 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAKS | Future | 1,145 | 0.1272 | 0.1266 | 0.0000 | 0.0000 | 0 | 0.00 |
| | | | 2,527 | | | | | 0.00 | 0.00 |
| | | Total | 2,527 | | | | | 0.00 | 0.00 |
| | | | | | | | | | 29,417.00 |
| | | | | | | | | | 400,402,950.00 |
| Future | | | | | | | | | |
| Sep 2017 | ZAUM | Future | 436 | 13.5654 | 13.4323 | 13.5825 | 13.5825 | 5 | 6,791,250.00 |
| Dec 2017 | ZAUM | Future | 146 | 13.7626 | 13.6279 | 13.7612 | 13.7283 | 10 | 13,744,750.00 |
| Mar 2018 | ZAUM | Future | 5 | 13.9528 | 13.8156 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUM | Future | 172 | 14.1406 | 13.9998 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|------|--------------|--|------------|-----|----------|------|-----|--------------|----------------------|------------|--------------------|
| | | | 759 | | | | | 15.00 | 20,536,000.00 | 140,005.00 | 159,778,713,800.00 |
| | Total | | 759 | | | | | 15.00 | 20,536,000.00 | 144,528.00 | 159,778,713,800.00 |

Future

| | | | | | | | | | | | |
|----------|------|--------|------------------|---------|---------|---------|---------|------------------|-----------------------|-----------------------|-----------------------------|
| Sep 2017 | ZAUS | Future | 828,653 | 13.5654 | 13.4323 | 13.5975 | 13.5077 | 24,974 | 337,490,908.30 | | |
| Dec 2017 | ZAUS | Future | 127,682 | 13.7626 | 13.6279 | 13.7784 | 13.7030 | 8,065 | 110,821,394.20 | | |
| Mar 2018 | ZAUS | Future | 89,754 | 13.9528 | 13.8156 | 13.9090 | 13.9090 | 1,505 | 20,982,395.00 | | |
| Jun 2018 | ZAUS | Future | 100,881 | 14.1406 | 13.9998 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2018 | ZAUS | Future | 400 | 14.3297 | 14.1861 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2019 | ZAUS | Future | 3,500 | 14.7169 | 14.5685 | 0.0000 | 0.0000 | 1,000 | 13,912,200.00 | | |
| Sep 2020 | ZAUS | Future | 184,000 | 16.0453 | 15.8654 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,334,870</u> | | | | | <u>35,544.00</u> | <u>483,206,897.50</u> | <u>150,615,303.00</u> | <u>1,750,008,684,567.40</u> |

Option

| | | | | | | | | | |
|----------|------|------------|---------|----------|----------|--------|--------|---|------|
| Sep 2017 | ZAUS | 12.00 Put | 37,202 | 3.4028 | 4.9672 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.20 Put | 1,000 | 5.7589 | 8.8055 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.25 Put | 10,000 | 6.7256 | 10.2698 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.26 Put | 5,250 | 6.9367 | 10.5889 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.50 Put | 96,225 | 14.3432 | 21.6411 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.54 Put | 1,000 | 16.1388 | 24.2873 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.55 Put | 4,920 | 16.6191 | 24.9932 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.60 Put | 190 | 19.2272 | 28.8128 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.75 Call | 3,500 | 844.8942 | 725.9490 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.75 Put | 26,250 | 29.4942 | 43.6490 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.80 Put | 3,000 | 33.9019 | 49.9347 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.90 Call | 400 | 711.9669 | 601.9735 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 12.96 Put | 1,000 | 57.1694 | 83.9329 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Call | 4,551 | 630.5627 | 526.8124 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.00 Put | 38,100 | 65.1627 | 94.5124 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.14 Put | 90 | 99.5061 | 138.7007 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.15 Put | 500 | 102.3604 | 142.2984 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.20 Call | 3,000 | 482.8784 | 393.4923 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.20 Put | 5,920 | 117.4784 | 161.1923 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.25 Put | 25,250 | 134.0314 | 181.6074 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.35 Put | 2,600 | 171.5630 | 227.0274 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.40 Call | 100 | 357.9784 | 284.3217 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.40 Put | 3,500 | 192.5784 | 252.0217 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.42 Call | 1,000 | 346.8057 | 274.7402 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.45 Call | 4,375 | 330.5010 | 260.8131 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.45 Put | 3,500 | 215.1010 | 278.5131 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.48 Call | 111 | 314.7382 | 248.3743 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.50 Call | 5,980 | 304.5301 | 240.3715 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.63 Put | 186,712 | 311.0900 | 391.3782 | 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 | 13.65 Call | 1,000 | 238.6670 | 187.2696 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.75 Put | 20,000 | 387.3541 | 475.7625 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.76 Put | 960 | 394.0444 | 483.0870 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.80 Call | 10,000 | 186.6939 | 145.1107 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.81 Call | 4,920 | 183.6265 | 142.6445 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.90 Call | 1,000 | 158.0395 | 122.1787 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 13.94 Call | 1,250 | 147.7773 | 114.0228 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.00 Call | 3,000 | 133.5646 | 102.7787 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.20 Call | 90 | 95.1434 | 72.1564 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.22 Put | 110 | 746.5636 | 857.2934 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.32 Put | 110 | 831.8483 | 945.7655 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.33 Call | 3,000 | 75.8967 | 57.0227 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.47 Put | 150 | 963.8529 | 1081.9469 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.50 Call | 17,402 | 56.1892 | 41.9094 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.55 Call | 1,125 | 51.4327 | 38.2880 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.72 Call | 20,000 | 38.1020 | 28.2013 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.74 Call | 4,375 | 36.7856 | 27.2103 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 15.00 Call | 10,600 | 22.8188 | 16.4316 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.00 Call | 3,680 | 3.0912 | 2.2757 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.40 Call | 960 | 1.8387 | 1.6584 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.50 Call | 10,000 | 1.8150 | 1.6471 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.80 Call | 110 | 1.7738 | 1.6363 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.00 Call | 150 | 1.7667 | 1.6454 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.03 Call | 110 | 1.7669 | 1.6478 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 18.00 Call | 3,099 | 0.8549 | 0.6626 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 11.75 Put | 1,000 | 26.1064 | 30.9835 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.00 Put | 16,141 | 37.8747 | 44.6714 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.21 Put | 18,000 | 51.4247 | 60.3695 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.40 Put | 114,600 | 67.4551 | 84.1907 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.50 Put | 11,916 | 82.8072 | 102.2861 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.65 Put | 1,819 | 110.4298 | 134.4475 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.00 Put | 10,000 | 199.1336 | 236.4060 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.10 Put | 41,000 | 232.2845 | 274.5363 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.12 Put | 40,000 | 239.5114 | 282.5734 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.18 Put | 16,000 | 262.0058 | 307.5015 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.21 Put | 5,000 | 273.7078 | 320.4283 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.25 Call | 16,141 | 802.3832 | 716.0365 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.35 Put | 52,000 | 332.3288 | 384.7555 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.40 Put | 114,600 | 354.8525 | 409.3125 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.50 Call | 10,316 | 664.9738 | 588.7591 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.80 Call | 1,000 | 527.1698 | 463.9263 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.00 Put | 33,000 | 689.4770 | 768.2513 | 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 | 14.40 Call | 1,000 | 332.2580 | 0.0000 | 0.0000 | 0.0000 | 1,000 | 0.00 | | |
| Dec 2017 | ZAUS | 14.50 Put | 2,055 | 1045.1568 | 1139.4304 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 14.63 Call | 10,000 | 278.7121 | 241.6753 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 15.00 Call | 4,580 | 211.0762 | 182.2742 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 15.11 Call | 1,900 | 194.6252 | 166.8482 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 15.12 Call | 40,000 | 193.2032 | 165.5142 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 15.50 Call | 25,457 | 143.9849 | 122.3907 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 16.00 Call | 117,200 | 98.5833 | 83.2156 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.13 Call | 18,000 | 44.9904 | 36.4183 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 17.24 Call | 33,000 | 41.9475 | 33.7403 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 18.06 Call | 2,055 | 24.0765 | 17.3998 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 12.00 Put | 225,000 | 72.2595 | 83.4634 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 12.40 Put | 2,500 | 129.5345 | 145.5900 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 12.50 Put | 36,000 | 148.0751 | 168.2266 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.00 Put | 88,187 | 283.1411 | 317.2591 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.25 Put | 5,600 | 373.9325 | 419.0901 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.38 Put | 2,500 | 430.6950 | 479.8666 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.40 Put | 2,500 | 439.8210 | 489.6083 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.91 Put | 7,000 | 706.3199 | 771.6253 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 14.18 Put | 41,000 | 871.9838 | 945.2481 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 14.91 Call | 8,395 | 432.6930 | 387.7197 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.11 Call | 2,500 | 389.3974 | 348.5969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.26 Call | 2,500 | 360.1990 | 321.4364 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.46 Call | 3,867 | 323.6551 | 287.3205 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.50 Call | 40,000 | 316.6087 | 280.9829 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.75 Call | 15,000 | 276.1832 | 244.7196 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 16.00 Call | 750 | 241.3819 | 213.6191 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 16.16 Call | 225,000 | 221.7021 | 196.0762 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 11.00 Put | 750 | 19.6661 | 21.8813 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 12.96 Put | 2,700 | 328.9996 | 361.4983 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.00 Put | 760 | 342.5298 | 375.8983 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.05 Put | 750 | 359.9214 | 394.3852 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.64 Put | 70,530 | 610.5546 | 664.0994 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.70 Put | 184,000 | 641.3456 | 696.5512 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 15.11 Call | 760 | 580.3043 | 529.9513 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 15.14 Call | 2,700 | 572.9403 | 523.2124 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 16.38 Call | 750 | 338.6406 | 308.3734 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2018 | ZAUS | 11.00 Put | 750 | 27.1277 | 29.3325 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2018 | ZAUS | 12.85 Put | 750 | 335.7654 | 370.7175 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2018 | ZAUS | 16.14 Call | 750 | 540.2214 | 500.4884 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,324,456</u> | | | | | <u>1,000.00</u> | <u>0.00</u> | <u>36,866,829.00</u> | <u>0.00</u> |

| <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> | | |
|-------------|-----------------|--------------------|------------------|-----------------|-------------|------------|---------------------|--------------------------|-----------------------|-----------------------------|
| | | Total | 3,659,326 | | | | 36,544.00 | 483,206,897.50 | 187,482,132.00 | 1,750,008,684,567.40 |
| | | Grand Total | 5,117,553 | | | | 112,830.00 | 1,284,619,092.30 | 250,147,933 | 2,395,936,907,207.20 |