



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-September-2017

| <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 | DAEU | Future | 800 | 15.9968 | 15.9029 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAEU | Future | 800 | 16.0992 | 16.0050 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAEU | Future | 800 | 16.2057 | 16.1104 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAEU | Future | 800 | 16.3032 | 16.2074 | 0.0000 | 0 | 0.00 | | |
| | | | <u>3,200</u> | | | | <u>0.00</u> | <u>0.00</u> | <u>210,962.00</u> | <u>2,985,242,523.30</u> |
| Option | | | | | | | | | | |
| Jan 2018 | DAEU | 15.80 Put | 193,000 | 330.8598 | 361.2045 | 0.0000 | 0 | 0.00 | | |
| | | | <u>193,000</u> | | | | <u>0.00</u> | <u>0.00</u> | <u>506,044.00</u> | <u>0.00</u> |
| Total | | | 196,200 | | | | 0.00 | 0.00 | 717,006.00 | 2,985,242,523.30 |
| Future | | | | | | | | | | |
| Oct 2017 | DAGB | Future | 43 | 18.1701 | 18.1493 | 0.0000 | 0 | 0.00 | | |
| | | | <u>43</u> | | | | <u>0.00</u> | <u>0.00</u> | <u>53,384.00</u> | <u>875,373,726.50</u> |
| Option | | | | | | | | | | |
| Oct 2017 | DAGB | 17.75 Put | 1,000 | 104.5200 | 0.0000 | 0.0000 | 1,000 | 0.00 | | |
| | | | <u>1,000</u> | | | | <u>1,000.00</u> | <u>0.00</u> | <u>192,113.00</u> | <u>0.00</u> |
| Total | | | 1,043 | | | | 1,000.00 | 0.00 | 245,497.00 | 875,373,726.50 |
| Future | | | | | | | | | | |
| Sep 2017 | DAUS | Future | 75 | 13.3467 | 13.2993 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAUS | Future | 1,239 | 13.3484 | 13.3011 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAUS | Future | 1,701 | 13.3520 | 13.3051 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | Future | 90 | 13.3822 | 13.3354 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | Future | 662 | 13.3886 | 13.3419 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | Future | 834 | 13.4037 | 13.3567 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | Future | 913 | 13.4120 | 13.3649 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 200 | 13.4327 | 13.3854 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 70 | 13.4472 | 13.3998 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 300 | 13.4060 | 13.4060 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 1,493 | 13.4555 | 13.4080 | 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 | 1,990 | 13.4781 | 13.4305 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 2,708 | 13.4822 | 13.4346 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | Future | 1,750 | 13.5130 | 13.4653 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | Future | 916 | 13.5374 | 13.4897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2018 | DAUS | Future | 70 | 13.6345 | 13.5870 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2018 | DAUS | Future | 70 | 13.8085 | 13.7609 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2018 | DAUS | Future | 605 | 13.9114 | 13.8635 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2018 | DAUS | Future | 2,800 | 13.9466 | 13.8988 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2018 | DAUS | Future | 70 | 13.9934 | 13.9458 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2018 | DAUS | Future | 70 | 14.1763 | 14.1285 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2019 | DAUS | Future | 70 | 14.3616 | 14.3129 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2020 | DAUS | Future | 84,000 | 15.5543 | 15.4945 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>102,696</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>6,320,014.00</u> | <u>75,525,201,787.30</u> |

Option

| | | | | | | | | | |
|----------|------|------------|---------|-----------|-----------|--------|--------|--------|------|
| Sep 2017 | DAUS | 13.00 Put | 0 | 6.8241 | 19.1384 | 0.0000 | 0.0000 | 20,000 | 0.00 |
| Sep 2017 | DAUS | 13.15 Put | 20,000 | 21.8894 | 0.0000 | 0.0000 | 0.0000 | 20,000 | 0.00 |
| Sep 2017 | DAUS | 13.50 Put | 60 | 214.6195 | 254.3967 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | DAUS | 17.13 Call | 60 | 0.3238 | 0.3427 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 12.68 Put | 15,000 | 6.7849 | 9.6029 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 13.40 Call | 15,000 | 155.0150 | 140.5425 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 14.00 Call | 500 | 79.7046 | 73.5862 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 12.92 Put | 1,000 | 69.7959 | 80.8153 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 13.50 Put | 60 | 312.2173 | 342.0690 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 14.10 Call | 1,000 | 80.1002 | 73.7102 | 0.0000 | 0.0000 | 0 | 0.00 |
| Oct 2017 | DAUS | 17.45 Call | 60 | 1.3117 | 1.2730 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2017 | DAUS | 13.50 Put | 60 | 391.8928 | 413.9345 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2017 | DAUS | 17.74 Call | 60 | 2.1941 | 1.8514 | 0.0000 | 0.0000 | 0 | 0.00 |
| Nov 2017 | DAUS | 12.75 Put | 203,000 | 98.5970 | 103.5336 | 0.0000 | 0.0000 | 46,000 | 0.00 |
| Dec 2017 | DAUS | 13.50 Put | 60 | 453.6921 | 467.5682 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | DAUS | 18.02 Call | 60 | 3.5395 | 2.5491 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 13.20 Put | 2,000 | 327.7420 | 337.4678 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 14.76 Call | 1,000 | 193.6211 | 179.7493 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 14.88 Call | 1,000 | 176.1522 | 163.1852 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 13.25 Put | 107,000 | 378.9956 | 392.3248 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 13.27 Put | 154,000 | 388.3710 | 401.9875 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 13.30 Put | 40,904 | 402.6688 | 416.7214 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jan 2018 | DAUS | 13.40 Put | 168,000 | 452.3578 | 467.8647 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 13.15 Put | 2,723 | 335.4180 | 347.4582 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 15.52 Call | 2,723 | 142.3571 | 133.7708 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2018 | DAUS | 15.00 Put | 1,000 | 1604.5375 | 1639.3252 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2018 | DAUS | 15.81 Call | 2,000 | 247.8828 | 239.4852 | 0.0000 | 0.0000 | 0 | 0.00 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | | CUMULATIVE VOLUME | |
|---------------|---------------|--------------|----------------|----------|----------|---------|---------|-------------------|-----------------------|-------------------|--------------------|
| | | | 738,330 | | | | | 86,000.00 | 0.00 | 13,785,114.00 | 0.00 |
| | | Total | 841,026 | | | | | 86,000.00 | 0.00 | 20,105,128.00 | 75,525,201,787.30 |
| Future | | | | | | | | | | | |
| | Dec 2017 EUUS | Future | 5,150 | 1.2037 | 1.2008 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 5,150 | | | | | 0.00 | 0.00 | 643,328.00 | 7,225,077,582.00 |
| | | Total | 5,150 | | | | | 0.00 | 0.00 | 643,328.00 | 7,225,077,582.00 |
| Future | | | | | | | | | | | |
| | Dec 2017 GBUS | Future | 5,270 | 1.3557 | 1.3589 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 5,270 | | | | | 0.00 | 0.00 | 159,095.00 | 2,041,281,839.00 |
| | | Total | 5,270 | | | | | 0.00 | 0.00 | 159,095.00 | 2,041,281,839.00 |
| Future | | | | | | | | | | | |
| | Dec 2017 ZAAD | Future | 15,918 | 10.8003 | 10.7310 | 10.7754 | 10.7754 | 250 | 2,693,850.00 | | |
| | Jun 2018 ZAAD | Future | 1,500 | 11.0674 | 10.9974 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 17,418 | | | | | 250.00 | 2,693,850.00 | 3,372,492.00 | 28,840,930,943.80 |
| | | Total | 17,418 | | | | | 250.00 | 2,693,850.00 | 3,404,869.00 | 28,840,930,943.80 |
| Future | | | | | | | | | | | |
| | Dec 2017 ZACA | Future | 500 | 11.0052 | 11.0308 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 500 | | | | | 0.00 | 0.00 | 100,303.00 | 960,133,142.10 |
| | | Total | 500 | | | | | 0.00 | 0.00 | 100,303.00 | 960,133,142.10 |
| Future | | | | | | | | | | | |
| | Dec 2017 ZAEU | Future | 92,735 | 16.2723 | 16.1766 | 16.3118 | 16.2406 | 8,361 | 135,857,031.90 | | |
| | Mar 2018 ZAEU | Future | 14,672 | 16.5822 | 16.4859 | 16.5850 | 16.5642 | 460 | 7,594,242.00 | | |
| | Jun 2018 ZAEU | Future | 201 | 16.8922 | 16.7937 | 16.8763 | 16.8763 | 10 | 168,763.00 | | |
| | | | 107,608 | | | | | 8,831.00 | 143,620,036.90 | 12,611,892.00 | 177,290,432,529.70 |
| Option | | | | | | | | | | | |
| | Dec 2017 ZAEU | 14.00 Put | 18,000 | 14.3378 | 14.6377 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2017 ZAEU | 16.39 Call | 18,000 | 457.5372 | 407.2033 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2018 ZAEU | 15.05 Put | 5,648 | 157.0917 | 174.3056 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2018 ZAEU | 15.10 Put | 19,510 | 167.5696 | 185.6406 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2018 ZAEU | 16.50 Call | 643 | 786.4845 | 739.0314 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2018 ZAEU | 13.75 Put | 54,617 | 40.2689 | 0.0000 | 0.0000 | 0.0000 | 109,234 | 0.00 | | |
| | Jun 2018 ZAEU | 15.25 Put | 54,617 | 254.8696 | 0.0000 | 0.0000 | 0.0000 | 54,617 | 0.00 | | |
| | Jun 2018 ZAEU | 20.55 Call | 54,617 | 228.1438 | 0.0000 | 0.0000 | 0.0000 | 109,234 | 0.00 | | |
| | | | 225,652 | | | | | 273,085.00 | 0.00 | 5,582,345.00 | 0.00 |
| | | Total | 333,260 | | | | | 281,916.00 | 143,620,036.90 | 18,194,237.00 | 177,290,432,529.70 |

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|---------------|-----------------|--------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------|--------------------------|---------------------------|--|
| Future | | | | | | | | | | | | |
| Dec 2017 | ZAFR | Future | 1,215 | 14.1211 | 14.1082 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | | | <u>1,215</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>596,753.00</u> | <u>6,337,577,466.60</u> | |
| | | Total | 1,215 | | | | | 0.00 | 0.00 | 596,753.00 | 6,337,577,466.60 | |
| Future | | | | | | | | | | | | |
| Dec 2017 | ZAGB | Future | 200,109 | 18.3279 | 18.3066 | 18.3290 | 18.2984 | 1,052 | 19,270,709.50 | | | |
| Mar 2018 | ZAGB | Future | 1,420 | 18.6279 | 18.6076 | 18.5857 | 18.5857 | 5 | 92,928.50 | | | |
| Jun 2018 | ZAGB | Future | 3,383 | 18.9216 | 18.9013 | 18.8878 | 18.8878 | 5 | 94,439.00 | | | |
| Sep 2018 | ZAGB | Future | 1,665 | 19.2113 | 19.1915 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | | | <u>206,577</u> | | | | | <u>1,062.00</u> | <u>19,458,077.00</u> | <u>9,125,004.00</u> | <u>151,737,423,155.00</u> | |
| Option | | | | | | | | | | | | |
| Dec 2017 | ZAGB | 18.20 Call | 400 | 713.9478 | 694.9987 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Dec 2017 | ZAGB | 19.80 Call | 800 | 237.0668 | 229.8186 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Mar 2018 | ZAGB | 17.00 Put | 500 | 286.5055 | 289.8909 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Mar 2018 | ZAGB | 20.14 Call | 500 | 476.1881 | 474.0767 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | | | <u>2,200</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1,770,013.00</u> | <u>0.00</u> | |
| | | Total | 208,777 | | | | | 1,062.00 | 19,458,077.00 | 10,895,017.00 | 151,737,423,155.00 | |
| Future | | | | | | | | | | | | |
| Dec 2017 | ZAJY | Future | 225 | 0.1218 | 0.1212 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | | | <u>225</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>952,800.00</u> | <u>10,617,056,977.80</u> | |
| | | Total | 225 | | | | | 0.00 | 0.00 | 952,800.00 | 10,617,056,977.80 | |
| Future | | | | | | | | | | | | |
| Jun 2018 | ZAKS | Future | 1,145 | 0.1277 | 0.1272 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | | | <u>1,145</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>30,799.00</u> | <u>417,691,770.00</u> | |
| | | Total | 1,145 | | | | | 0.00 | 0.00 | 30,799.00 | 417,691,770.00 | |
| Future | | | | | | | | | | | | |
| Dec 2017 | ZATR | Future | 18,650 | 3.7710 | 3.7757 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | | | <u>18,650</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>143,793.00</u> | <u>514,617,631.50</u> | |
| | | Total | 18,650 | | | | | 0.00 | 0.00 | 143,793.00 | 514,617,631.50 | |
| Future | | | | | | | | | | | | |
| Dec 2017 | ZAUM | Future | 568 | 13.5191 | 13.4714 | 13.5095 | 13.5095 | 2 | 2,701,900.00 | | | |
| Mar 2018 | ZAUM | Future | 7 | 13.7033 | 13.6560 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| Jun 2018 | ZAUM | Future | 172 | 13.8839 | 13.8360 | 0.0000 | 0.0000 | 0 | 0.00 | | | |
| | | | <u>747</u> | | | | | <u>2.00</u> | <u>2,701,900.00</u> | <u>142,335.00</u> | <u>162,838,123,380.00</u> | |
| | | Total | 747 | | | | | 2.00 | 2,701,900.00 | 146,858.00 | 162,838,123,380.00 | |

| <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 | | | | | | | | | | |
| Dec 2017 | ZAUS | Future | 852,052 | 13.5191 | 13.4714 | 13.5315 | 13.4755 | 65,322 | 881,925,879.00 | |
| Mar 2018 | ZAUS | Future | 117,231 | 13.7033 | 13.6560 | 13.7132 | 13.6655 | 1,023 | 14,016,621.50 | |
| Jun 2018 | ZAUS | Future | 104,600 | 13.8839 | 13.8360 | 13.8774 | 13.8549 | 20 | 277,323.00 | |
| Sep 2018 | ZAUS | Future | 1,530 | 14.0618 | 14.0144 | 14.0545 | 14.0434 | 40 | 561,958.00 | |
| Sep 2020 | ZAUS | Future | 184,000 | 15.6702 | 15.6088 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>1,259,413</u> | | | | | <u>66,405.00</u> | <u>896,781,781.50</u> | <u>154,859,729.00</u> <u>1,806,082,868,918.40</u> |
| Option | | | | | | | | | | |
| Dec 2017 | ZAUS | 11.75 Put | 1,000 | 19.9329 | 17.5314 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 12.00 Put | 20,141 | 28.6412 | 25.3359 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 12.16 Put | 550 | 36.6341 | 34.8579 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 12.20 Put | 4,000 | 40.6280 | 38.8823 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 12.21 Put | 18,000 | 41.6780 | 39.9418 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 12.40 Put | 114,600 | 65.9090 | 64.6376 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 12.50 Put | 16,416 | 82.3086 | 81.5144 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 12.56 Put | 7,100 | 93.4945 | 93.0743 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 12.65 Put | 1,819 | 112.2924 | 112.5641 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 12.75 Put | 2,600 | 136.1922 | 137.4203 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 12.76 Put | 550 | 138.7639 | 140.0991 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.00 Put | 10,000 | 214.0240 | 219.2308 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.10 Put | 41,000 | 252.5735 | 259.2603 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.12 Put | 40,000 | 260.7485 | 267.7476 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.18 Put | 16,000 | 286.2021 | 294.1641 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.20 Call | 7,000 | 614.0952 | 574.6855 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.21 Put | 5,000 | 299.4495 | 307.9080 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.22 Put | 7,100 | 303.9422 | 312.5674 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.25 Call | 16,141 | 586.7498 | 548.1837 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.35 Put | 52,000 | 365.8122 | 376.6978 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.40 Call | 4,000 | 510.3965 | 474.4845 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.40 Put | 114,600 | 391.2965 | 403.0845 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.50 Call | 11,016 | 464.1077 | 430.9861 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.60 Call | 4,000 | 423.1849 | 392.0034 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.76 Call | 3,750 | 364.6582 | 336.5489 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.80 Call | 5,000 | 351.2804 | 323.9293 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 13.93 Call | 7,100 | 311.0268 | 286.0769 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 14.00 Put | 33,000 | 772.1752 | 796.1738 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 14.40 Call | 2,000 | 200.3525 | 182.9024 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 14.50 Put | 2,055 | 1163.4887 | 1195.1065 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 14.63 Call | 10,000 | 161.9646 | 147.5317 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 15.00 Call | 5,580 | 114.8664 | 103.9979 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 15.11 Call | 1,900 | 103.4662 | 93.5796 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Dec 2017 | ZAUS | 15.12 Call | 40,000 | 102.4902 | 92.6898 | 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 | 15.50 Call | 25,457 | 71.8326 | 64.8185 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 16.00 Call | 117,200 | 45.7634 | 41.2867 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 17.13 Call | 18,000 | 11.5309 | 8.8903 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 17.24 Call | 33,000 | 9.9307 | 7.5030 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 18.06 Call | 2,055 | 3.0567 | 2.0767 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 12.00 Put | 225,000 | 80.8791 | 84.1024 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 12.40 Put | 2,500 | 144.6540 | 150.4685 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 12.50 Put | 26,000 | 167.6187 | 174.3427 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 13.00 Put | 113,187 | 319.8231 | 333.2939 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 13.25 Put | 5,600 | 427.3985 | 444.0433 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 13.38 Put | 2,500 | 490.2027 | 508.5106 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 13.40 Put | 2,500 | 500.2683 | 518.8352 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 13.91 Put | 7,000 | 792.7230 | 817.9081 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 14.00 Call | 767 | 554.3413 | 533.2632 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 14.18 Put | 41,000 | 972.7842 | 1000.9887 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 14.91 Call | 8,395 | 320.6541 | 308.3827 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 15.00 Call | 3,100 | 304.4385 | 292.8210 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 15.11 Call | 2,500 | 285.0441 | 273.4992 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 15.26 Call | 2,500 | 259.8644 | 249.3203 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 15.46 Call | 3,867 | 229.9467 | 220.6229 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 15.50 Call | 65,000 | 224.4264 | 215.3315 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 15.75 Call | 15,000 | 193.0519 | 185.2688 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 16.00 Call | 750 | 166.4788 | 159.8351 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | ZAUS | 16.16 Call | 225,000 | 151.6483 | 145.6463 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 11.00 Put | 750 | 18.3520 | 15.6668 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 11.50 Put | 32,782 | 46.7637 | 0.0000 | 0.0000 | 0.0000 | 65,564 | 0.00 |
| Jun 2018 | ZAUS | 12.00 Put | 137,000 | 113.1131 | 114.2249 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 12.75 Put | 32,782 | 301.5142 | 0.0000 | 0.0000 | 0.0000 | 32,782 | 0.00 |
| Jun 2018 | ZAUS | 12.96 Put | 2,700 | 374.4150 | 386.9178 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 13.00 Put | 760 | 389.4111 | 402.2977 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 13.05 Put | 1,250 | 408.6628 | 422.0239 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 13.64 Put | 70,530 | 691.2272 | 712.4551 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 13.70 Put | 184,000 | 724.7244 | 746.6068 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 14.81 Call | 500 | 536.1989 | 520.5699 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 15.11 Call | 760 | 468.0397 | 454.4679 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 15.14 Call | 2,700 | 461.8044 | 448.4241 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 16.38 Call | 750 | 263.1249 | 255.9708 | 0.0000 | 0.0000 | 0 | 0.00 |
| Jun 2018 | ZAUS | 16.52 Call | 32,782 | 247.5924 | 0.0000 | 0.0000 | 0.0000 | 65,564 | 0.00 |
| Sep 2018 | ZAUS | 11.00 Put | 750 | 25.8246 | 18.8123 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2018 | ZAUS | 12.61 Put | 5,300 | 306.9987 | 319.7395 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2018 | ZAUS | 12.65 Put | 1,550 | 321.6800 | 332.4226 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2018 | ZAUS | 12.85 Put | 750 | 388.3533 | 400.5264 | 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 2018 | ZAUS | 15.97 Call | 5,300 | 469.4192 | 458.5634 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2018 | ZAUS | 16.04 Call | 1,550 | 457.4064 | 446.9060 | 0.0000 | 0.0000 | 0 | 0.00 | |
| Sep 2018 | ZAUS | 16.14 Call | 750 | 440.8864 | 430.8737 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | <u>2,088,892</u> | | | | | <u>163,910.00</u> | <u>0.00</u> | <u>38,042,835.00</u> |
| | | Total | 3,348,305 | | | | | 230,315.00 | 896,781,781.50 | 192,902,564.00 |
| | | | | | | | | | | 1,806,082,868,918.40 |

| | | | | | | | | | | | |
|--------------------|--|--|------------------|--|--|--|--|-------------------|-------------------------|--------------------|-----------------------------|
| Grand Total | | | 4,978,931 | | | | | 600,545.00 | 1,065,255,645.40 | 257,598,139 | 2,476,915,620,215.00 |
|--------------------|--|--|------------------|--|--|--|--|-------------------|-------------------------|--------------------|-----------------------------|