



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-July-2017

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|--------|--------------|---------|----------|--------|--------|--------------|-------------------|-------------------|-------------------------|
| Future | | | | | | | | | | | |
| Jul 2017 | DAEU | Future | 800 | 14.9444 | 15.1626 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAEU | Future | 2 | 14.9577 | 15.1761 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAEU | Future | 800 | 15.0539 | 15.2733 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAEU | Future | 800 | 15.1495 | 15.3710 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAEU | Future | 800 | 15.2480 | 15.4730 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAEU | Future | 800 | 15.3524 | 15.5795 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAEU | Future | 800 | 15.4489 | 15.6778 | 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 | 17.0886 | 17.1103 | 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 | 13.0220 | 13.2334 | 0.0000 | 0.0000 | 3,920 | 51,046,240.00 | | |
| Jul 2017 | DAUS | Future | 2,332 | 13.0348 | 13.2334 | 0.0000 | 0.0000 | 1,070 | 13,955,261.00 | | |
| Jul 2017 | DAUS | Future | 1,080 | 13.0348 | 13.2332 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 70 | 13.0395 | 13.2376 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 909 | 13.0533 | 13.2508 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | Future | 8,334 | 13.0622 | 13.2599 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | Future | 1,350 | 13.0712 | 13.2689 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | Future | 70 | 13.0868 | 13.2847 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | Future | 910 | 13.1265 | 13.3250 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | Future | 3,635 | 13.1309 | 13.3294 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAUS | Future | 1,289 | 13.1896 | 13.3897 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAUS | Future | 1,930 | 13.1939 | 13.3942 | 0.0000 | 0.0000 | 1,200 | 15,850,600.00 | | |
| Oct 2017 | DAUS | Future | 334 | 13.2452 | 13.4477 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | Future | 913 | 13.2538 | 13.4565 | 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 | 70 | 13.2903 | 13.4936 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | Future | 915 | 13.3224 | 13.5265 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | Future | 1,750 | 13.3589 | 13.5300 | 0.0000 | 0.0000 | 1,750 | 23,677,500.00 | | |
| Dec 2017 | DAUS | Future | 916 | 13.3846 | 13.5899 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2018 | DAUS | Future | 70 | 13.4864 | 13.6937 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2018 | DAUS | Future | 70 | 13.6675 | 13.8789 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2018 | DAUS | Future | 70 | 13.8612 | 14.0772 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2018 | DAUS | Future | 70 | 14.0565 | 14.2760 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2019 | DAUS | Future | 70 | 14.2519 | 14.4747 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>27,157</u> | | | | | <u>7,940.00</u> | <u>104,529,601.00</u> | <u>5 699 103.00</u> | <u>66 527 259 007.40</u> |

Option

| | | | | | | | | | | | |
|----------|------|------------|----------------|-----------|-----------|--------|--------|------------------|-------------|----------------------|-------------|
| Jul 2017 | DAUS | 12.50 Put | 34,000 | 3.1940 | 1.6322 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 12.85 Put | 20,000 | 45.0790 | 24.2497 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 13.25 Put | 20,000 | 252.5010 | 135.2464 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 13.20 Put | 2,000 | 229.2843 | 132.2942 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 14.30 Call | 2,000 | 1.5358 | 4.8037 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 13.50 Put | 60 | 479.9619 | 333.3344 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2017 | DAUS | 16.53 Call | 60 | 0.1130 | 0.1602 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | 13.12 Put | 20,000 | 254.9242 | 0.0000 | 0.0000 | 0.0000 | 40,000 | 0.00 | | |
| Aug 2017 | DAUS | 13.35 Put | 34,000 | 407.8553 | 295.9869 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | 13.50 Put | 60 | 537.8236 | 417.2411 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2017 | DAUS | 16.84 Call | 60 | 2.5879 | 2.9520 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAUS | 13.50 Put | 60 | 577.0271 | 467.6198 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | DAUS | 17.13 Call | 60 | 3.9172 | 5.6147 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | 12.92 Put | 1,000 | 287.8068 | 223.9541 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | 13.50 Put | 60 | 612.3149 | 507.3239 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | 14.10 Call | 1,000 | 212.1023 | 276.9690 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2017 | DAUS | 17.45 Call | 60 | 5.3491 | 14.9066 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | 13.50 Put | 60 | 640.1933 | 537.1166 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2017 | DAUS | 17.74 Call | 60 | 21.0875 | 35.2785 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | 13.50 Put | 60 | 658.5017 | 556.8270 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | DAUS | 18.02 Call | 60 | 29.8520 | 44.6923 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2018 | DAUS | 13.20 Put | 2,000 | 495.5460 | 411.0125 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2018 | DAUS | 14.76 Call | 1,000 | 259.7368 | 314.0070 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2018 | DAUS | 14.88 Call | 1,000 | 240.0850 | 292.8265 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2018 | DAUS | 13.30 Put | 7,904 | 564.6926 | 475.5438 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2018 | DAUS | 13.15 Put | 2,723 | 485.2973 | 403.9646 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2018 | DAUS | 15.52 Call | 2,723 | 194.6007 | 236.6637 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2018 | DAUS | 15.00 Put | 1,000 | 1781.5123 | 1635.0459 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2018 | DAUS | 15.81 Call | 2,000 | 285.4229 | 334.5861 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>155,070</u> | | | | | <u>40,000.00</u> | <u>0.00</u> | <u>12 579 406.00</u> | <u>0.00</u> |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|----------|------------|----------------|----------|----------|---------|---------|------------------|-----------------------|---------------|--------------------|
| Total | | | 182,227 | | | | | 47,940.00 | 104,529,601.00 | 18 278 509.00 | 66 527 259 007.40 |
| Future | | | | | | | | | | | |
| Sep 2017 | EUUS | Future | 62 | 1.1480 | 1.1474 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 62 | | | | | 0.00 | 0.00 | 543 073.00 | 6 039 949 975.00 |
| Total | | | 62 | | | | | 0.00 | 0.00 | 543 073.00 | 6 039 949 975.00 |
| Future | | | | | | | | | | | |
| Sep 2017 | GBUS | Future | 9,929 | 1.3102 | 1.2923 | 0.0000 | 0.0000 | 5,200 | 68,057,600.00 | | |
| | | | 9,929 | | | | | 5,200.00 | 68,057,600.00 | 138 205.00 | 1 764 326 605.00 |
| Total | | | 9,929 | | | | | 5,200.00 | 68,057,600.00 | 138 205.00 | 1 764 326 605.00 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZAAD | Future | 24,378 | 10.2710 | 10.2806 | 10.3300 | 10.3289 | 450 | 4,648,225.00 | | |
| Dec 2017 | ZAAD | Future | 4,499 | 10.4108 | 10.4225 | 10.4250 | 10.4250 | 7 | 72,975.00 | | |
| Jun 2018 | ZAAD | Future | 1,500 | 10.6825 | 10.6969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 30,377 | | | | | 457.00 | 4,721,200.00 | 3 297 385.00 | 28 050 065 738.60 |
| Total | | | 30,377 | | | | | 457.00 | 4,721,200.00 | 3 329 762.00 | 28 050 065 738.60 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZACA | Future | 360 | 10.4059 | 10.4993 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZACA | Future | 750 | 10.5684 | 10.6657 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,110 | | | | | 0.00 | 0.00 | 96 523.00 | 919 728 025.10 |
| Total | | | 1,110 | | | | | 0.00 | 0.00 | 96 523.00 | 919 728 025.10 |
| Future | | | | | | | | | | | |
| Sep 2017 | ZACR | Future | 10 | 1.9380 | 1.9647 | 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 | ZAEU | Future | 94,532 | 15.1198 | 15.3400 | 15.2709 | 15.0900 | 942 | 14,359,707.00 | | |
| Dec 2017 | ZAEU | Future | 23,349 | 15.4179 | 15.6462 | 15.5926 | 15.5610 | 28 | 436,240.00 | | |
| Mar 2018 | ZAEU | Future | 10,307 | 15.7217 | 15.9547 | 15.9116 | 15.9116 | 10 | 159,425.00 | | |
| Jun 2018 | ZAEU | Future | 1,001 | 16.0211 | 16.2605 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 129,189 | | | | | 980.00 | 14,955,372.00 | 12 031 496.00 | 168 152 036 978.40 |
| Option | | | | | | | | | | | |
| Dec 2017 | ZAEU | 14.00 Put | 18,000 | 98.7678 | 80.0816 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAEU | 16.39 Call | 18,000 | 329.5231 | 406.9158 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAEU | 15.05 Put | 5,648 | 464.1311 | 391.9505 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAEU | 15.10 Put | 19,510 | 486.6445 | 410.7182 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | CUMULATIVE VOLUME | | |
|---------------|---------------|--------------|----------------|----------|----------|---------|---------|---------------|----------------------|---------------|--------------------|
| | | | 61,158 | | | | | 0.00 | 0.00 | 5 291 974.00 | 0.00 |
| | | Total | 190,347 | | | | | 980.00 | 14,955,372.00 | 17 323 470.00 | 168 152 036 978.40 |
| Future | | | | | | | | | | | |
| | Sep 2017 ZAFR | Future | 1,308 | 13.6908 | 13.9300 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2017 ZAFR | Future | 500 | 13.9753 | 14.2227 | 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 | 35,404 | 17.2561 | 17.2777 | 17.3304 | 17.1580 | 63 | 1,085,729.70 | | |
| | Dec 2017 ZAGB | Future | 7,997 | 17.5593 | 17.5847 | 17.6310 | 17.6310 | 1 | 17,631.00 | | |
| | Mar 2018 ZAGB | Future | 420 | 17.8612 | 17.8884 | 17.9572 | 17.9572 | 5 | 89,942.50 | | |
| | Jun 2018 ZAGB | Future | 3,033 | 18.1565 | 18.1870 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 46,854 | | | | | 69.00 | 1,193,303.20 | 8 386 228.00 | 138 773 341 225.70 |
| Option | | | | | | | | | | | |
| | Sep 2017 ZAGB | 16.70 Call | 700 | 780.3934 | 812.9150 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Sep 2017 ZAGB | 18.50 Call | 700 | 135.1758 | 154.5472 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,400 | | | | | 0.00 | 0.00 | 1 766 013.00 | 0.00 |
| | | Total | 48,254 | | | | | 69.00 | 1,193,303.20 | 10 152 241.00 | 138 773 341 225.70 |
| Future | | | | | | | | | | | |
| | Sep 2017 ZAJY | Future | 5,992 | 0.1172 | 0.1186 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2017 ZAJY | Future | 115 | 0.1194 | 0.1209 | 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 | 0.1255 | 0.1274 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2018 ZAKS | Future | 1,145 | 0.1227 | 0.1245 | 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 | 407 | 13.1704 | 13.3695 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2017 ZAUM | Future | 72 | 13.3653 | 13.5702 | 13.5033 | 13.4062 | 10 | 13,454,750.00 | | |
| | Mar 2018 ZAUM | Future | 4 | 13.5577 | 13.7666 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2018 ZAUM | Future | 182 | 13.7449 | 13.9583 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 665 | | | | | 10.00 | 13,454,750.00 | 139 270.00 | 158 798 003 950.00 |
| | | Total | 665 | | | | | 10.00 | 13,454,750.00 | 143 793.00 | 158 798 003 950.00 |

| <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 | 817,810 | 13.1704 | 13.3695 | 13.3471 | 13.1303 | 113,931 | 1,508,754,333.30 | | |
| Dec 2017 | ZAUS | Future | 120,201 | 13.3653 | 13.5702 | 13.5509 | 13.3932 | 1,925 | 25,904,340.60 | | |
| Mar 2018 | ZAUS | Future | 21,336 | 13.5577 | 13.7666 | 13.7518 | 13.5499 | 113 | 1,539,235.50 | | |
| Jun 2018 | ZAUS | Future | 3,845 | 13.7449 | 13.9583 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2018 | ZAUS | Future | 400 | 13.9355 | 14.1528 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2019 | ZAUS | Future | 1,500 | 14.3219 | 14.5461 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>965,092</u> | | | | | <u>115,969.00</u> | <u>1,536,197,909.40</u> | <u>149,074,682.00</u> | <u>1,729,500,029,741.60</u> |
| Option | | | | | | | | | | | |
| Sep 2017 | ZAUS | 12.00 Put | 37,202 | 19.1785 | 11.4885 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.20 Put | 1,000 | 37.1334 | 23.8352 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.25 Put | 10,000 | 43.2214 | 28.1718 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.26 Put | 5,250 | 44.5269 | 29.1088 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.50 Put | 33,025 | 85.8767 | 59.7994 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.55 Put | 4,920 | 98.1115 | 68.4589 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.60 Put | 190 | 111.4878 | 78.0059 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.75 Call | 3,500 | 579.1154 | 732.6421 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.75 Put | 26,250 | 158.7154 | 113.1421 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.80 Put | 3,000 | 176.8892 | 127.4653 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 12.90 Call | 400 | 487.3458 | 629.0378 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.00 Call | 4,551 | 432.3372 | 565.7760 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.00 Put | 11,600 | 261.9372 | 196.2760 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.14 Put | 90 | 333.0644 | 255.6203 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.15 Put | 500 | 338.4981 | 260.2108 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.20 Call | 3,000 | 337.9445 | 453.3559 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.20 Put | 5,920 | 367.5445 | 283.8559 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.25 Put | 25,100 | 397.7143 | 308.6511 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.30 Call | 0 | 299.3669 | 404.0745 | 0.0000 | 0.0000 | 500 | 0.00 | | |
| Sep 2017 | ZAUS | 13.40 Call | 100 | 264.9619 | 360.2518 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.40 Put | 3,500 | 494.5619 | 390.7518 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.45 Call | 4,375 | 249.2159 | 340.4492 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.45 Put | 3,500 | 528.8159 | 420.9492 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.48 Call | 111 | 240.2098 | 329.0601 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.50 Call | 6,020 | 234.3831 | 321.6685 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.63 Put | 186,712 | 659.3822 | 537.8503 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.65 Call | 1,000 | 194.9337 | 271.0775 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.75 Put | 20,000 | 752.0293 | 622.2572 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.76 Put | 960 | 759.9294 | 629.5057 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.80 Call | 10,000 | 162.1922 | 228.3061 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.81 Call | 4,920 | 160.1726 | 225.7063 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.90 Call | 1,000 | 143.0985 | 203.6262 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2017 | ZAUS | 13.94 Call | 1,250 | 136.1178 | 194.5328 | 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 | 14.00 Call | 3,000 | 126.2945 | 181.6748 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.20 Call | 90 | 98.5576 | 144.0941 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.22 Put | 110 | 1145.7619 | 991.3085 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.32 Put | 110 | 1234.6743 | 1076.0172 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.33 Call | 3,000 | 84.0438 | 124.0886 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.47 Put | 150 | 1370.2705 | 1206.2952 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.50 Call | 17,402 | 67.7580 | 102.2651 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.55 Call | 1,125 | 63.1608 | 96.6619 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.72 Call | 20,000 | 49.6865 | 79.7647 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 14.74 Call | 4,375 | 48.2991 | 77.8181 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 15.00 Call | 10,600 | 33.3946 | 56.4796 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.00 Call | 3,680 | 8.8597 | 17.0909 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.40 Call | 960 | 6.1446 | 10.2511 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.50 Call | 10,000 | 5.6407 | 9.0324 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 16.80 Call | 110 | 4.4245 | 6.2020 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.00 Call | 150 | 3.8049 | 4.8443 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 17.03 Call | 110 | 3.7226 | 4.6692 | 0.0000 | 0.0000 | 0 | 0.00 |
| Sep 2017 | ZAUS | 18.00 Call | 3,099 | 0.7425 | 1.0240 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 11.75 Put | 1,000 | 52.5522 | 43.6460 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.00 Put | 16,141 | 74.5629 | 62.1836 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.21 Put | 18,000 | 112.8553 | 83.4990 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.40 Put | 114,600 | 157.8237 | 120.0538 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.50 Put | 11,916 | 185.7366 | 143.1770 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 12.65 Put | 1,819 | 233.3478 | 183.2199 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.00 Put | 2,580 | 378.5081 | 305.9020 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.10 Put | 41,000 | 427.5699 | 349.1555 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.12 Put | 40,000 | 437.7593 | 358.1887 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.18 Put | 16,000 | 469.0715 | 386.0446 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.21 Put | 5,000 | 485.1375 | 400.3961 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.25 Call | 16,141 | 622.2792 | 740.1621 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.35 Put | 52,000 | 563.6431 | 471.0076 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.40 Put | 114,600 | 593.3840 | 497.6478 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.50 Call | 10,316 | 520.2314 | 623.3071 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 13.80 Call | 1,000 | 420.1568 | 507.6074 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.00 Put | 33,000 | 999.4642 | 872.8310 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 14.50 Put | 2,055 | 1393.5893 | 1247.4437 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.00 Call | 4,580 | 183.3730 | 230.1508 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.11 Call | 1,900 | 169.8144 | 213.7424 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.12 Call | 40,000 | 168.6379 | 212.3174 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 15.50 Call | 25,457 | 130.0048 | 165.1936 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 16.00 Call | 117,200 | 93.5884 | 120.2098 | 0.0000 | 0.0000 | 0 | 0.00 |
| Dec 2017 | ZAUS | 17.13 Call | 18,000 | 53.3171 | 69.4686 | 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 | 17.24 Call | 33,000 | 50.8201 | 66.4851 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2017 | ZAUS | 18.06 Call | 2,055 | 26.1325 | 40.0311 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 12.50 Put | 36,150 | 246.9700 | 201.1753 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.00 Put | 48,187 | 438.4282 | 366.5657 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.25 Put | 5,600 | 563.0700 | 478.1194 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.38 Put | 2,500 | 634.0485 | 543.1415 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 13.91 Put | 7,000 | 962.2549 | 848.9113 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 14.18 Put | 41,000 | 1150.5790 | 1026.7395 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 14.91 Call | 8,395 | 364.9120 | 425.9850 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.11 Call | 2,500 | 328.6101 | 387.2747 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.46 Call | 3,867 | 274.5054 | 325.3890 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.50 Call | 30,000 | 269.0030 | 319.0158 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 15.75 Call | 15,000 | 237.3905 | 282.2997 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2018 | ZAUS | 16.00 Call | 750 | 210.0905 | 250.4564 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 11.00 Put | 750 | 18.1803 | 18.8236 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 12.96 Put | 2,700 | 463.2906 | 399.9577 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.00 Put | 760 | 480.2318 | 415.3185 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.05 Put | 750 | 501.8987 | 435.0010 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 13.64 Put | 70,530 | 817.2133 | 720.0234 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 15.11 Call | 760 | 491.7552 | 560.6098 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 15.14 Call | 2,700 | 485.8837 | 553.9783 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2018 | ZAUS | 16.38 Call | 750 | 294.3201 | 340.1906 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2018 | ZAUS | 11.00 Put | 750 | 22.0763 | 23.7013 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2018 | ZAUS | 12.85 Put | 750 | 462.6461 | 403.2889 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2018 | ZAUS | 16.14 Call | 750 | 478.7329 | 540.3924 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,519,276</u> | | | | | <u>500.00</u> | <u>0.00</u> | <u>35 770 209.00</u> | <u>0.00</u> |
| | Total | | 2,484,368 | | | | | 116,469.00 | 1,536,197,909.40 | 184 844 891.00 | 1 729 500 029 741.60 |
| | Grand Total | | 2,962,618 | | | | | 171,125.00 | 1 743 109 735.60 | 245,444,572 | 2,360,738,863,933.40 |