



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-October-2017

| DATE          | CONTRACT |              | OPEN INT       | MTM      | PREV MTM | HIGH   | LOW    | DAILY VOLUME | CUMULATIVE VOLUME |                   |                         |
|---------------|----------|--------------|----------------|----------|----------|--------|--------|--------------|-------------------|-------------------|-------------------------|
| <b>Future</b> |          |              |                |          |          |        |        |              |                   |                   |                         |
| Oct 2017      | DAEU     | Future       | 3,795          | 16.1253  | 15.9729  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Oct 2017      | DAEU     | Future       | 800            | 16.1756  | 16.0253  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Nov 2017      | DAEU     | Future       | 21             | 16.2376  | 16.0843  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Nov 2017      | DAEU     | Future       | 800            | 16.2876  | 16.1335  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Dec 2017      | DAEU     | Future       | 800            | 16.3959  | 16.2423  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
|               |          |              | <u>6,216</u>   |          |          |        |        | <u>0.00</u>  | <u>0.00</u>       | <u>235 578.00</u> | <u>3 376 984 178.30</u> |
| <b>Option</b> |          |              |                |          |          |        |        |              |                   |                   |                         |
| Jan 2018      | DAEU     | 15.80 Put    | 193,000        | 252.1283 | 305.5151 | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
|               |          |              | <u>193,000</u> |          |          |        |        | <u>0.00</u>  | <u>0.00</u>       | <u>516 180.00</u> | <u>0.00</u>             |
|               |          | <b>Total</b> | <b>199,216</b> |          |          |        |        | <b>0.00</b>  | <b>0.00</b>       | <b>751 758.00</b> | <b>3 376 984 178.30</b> |
| <b>Future</b> |          |              |                |          |          |        |        |              |                   |                   |                         |
| Oct 2017      | DAGB     | Future       | 43             | 18.0049  | 17.9763  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
|               |          |              | <u>43</u>      |          |          |        |        | <u>0.00</u>  | <u>0.00</u>       | <u>53 427.00</u>  | <u>876 149 704.50</u>   |
|               |          | <b>Total</b> | <b>43</b>      |          |          |        |        | <b>0.00</b>  | <b>0.00</b>       | <b>245 540.00</b> | <b>876 149 704.50</b>   |
| <b>Future</b> |          |              |                |          |          |        |        |              |                   |                   |                         |
| Oct 2017      | DAUS     | Future       | 0              | 13.7853  | 13.6377  | 0.0000 | 0.0000 | 5,000        | 68,926,500.00     |                   |                         |
| Oct 2017      | DAUS     | Future       | 24             | 13.7425  | 13.6355  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Oct 2017      | DAUS     | Future       | 662            | 13.7492  | 13.6423  | 0.0000 | 0.0000 | 187          | 2,579,104.00      |                   |                         |
| Oct 2017      | DAUS     | Future       | 834            | 13.7642  | 13.6564  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Oct 2017      | DAUS     | Future       | 913            | 13.7725  | 13.6644  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Nov 2017      | DAUS     | Future       | 200            | 13.7933  | 13.6843  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Nov 2017      | DAUS     | Future       | 70             | 13.8079  | 13.6982  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Nov 2017      | DAUS     | Future       | 300            | 13.8153  | 13.7055  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Nov 2017      | DAUS     | Future       | 1,392          | 13.8178  | 13.7080  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Nov 2017      | DAUS     | Future       | 1,990          | 13.8451  | 13.7347  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Nov 2017      | DAUS     | Future       | 2,708          | 13.8501  | 13.7396  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Dec 2017      | DAUS     | Future       | 1,750          | 13.8860  | 13.7752  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |
| Dec 2017      | DAUS     | Future       | 916            | 13.9118  | 13.8019  | 0.0000 | 0.0000 | 0            | 0.00              |                   |                         |

| DATE     | CONTRACT |        | OPEN INT      | MTM     | PREV MTM | HIGH   | LOW    | DAILY VOLUME    | CUMULATIVE VOLUME    |                     |                          |
|----------|----------|--------|---------------|---------|----------|--------|--------|-----------------|----------------------|---------------------|--------------------------|
| Feb 2018 | DAUS     | Future | 70            | 14.0159 | 13.9063  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| May 2018 | DAUS     | Future | 70            | 14.2032 | 14.0924  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Jul 2018 | DAUS     | Future | 505           | 14.3131 | 14.2021  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Jul 2018 | DAUS     | Future | 1,800         | 14.3510 | 14.2397  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Aug 2018 | DAUS     | Future | 70            | 14.4015 | 14.2895  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Nov 2018 | DAUS     | Future | 70            | 14.5979 | 14.4831  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Feb 2019 | DAUS     | Future | 70            | 14.7993 | 14.6819  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
| Jul 2020 | DAUS     | Future | 84,000        | 16.0732 | 15.9476  | 0.0000 | 0.0000 | 0               | 0.00                 |                     |                          |
|          |          |        | <u>98,414</u> |         |          |        |        | <u>5,187.00</u> | <u>71,505,604.00</u> | <u>6 409 829.00</u> | <u>76 744 120 319.50</u> |

Option

|              |      |            |                |           |           |        |        |                  |                      |                      |                          |
|--------------|------|------------|----------------|-----------|-----------|--------|--------|------------------|----------------------|----------------------|--------------------------|
| Oct 2017     | DAUS | 13.74 Put  | 10,000         | 125.6215  | 0.0000    | 0.0000 | 0.0000 | 10,000           | 0.00                 |                      |                          |
| Oct 2017     | DAUS | 14.00 Call | 500            | 69.1302   | 50.0519   | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Oct 2017     | DAUS | 12.92 Put  | 1,000          | 5.1877    | 7.2143    | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Oct 2017     | DAUS | 13.50 Put  | 60             | 67.7309   | 102.1707  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Oct 2017     | DAUS | 14.10 Call | 1,000          | 71.1442   | 54.1472   | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Oct 2017     | DAUS | 17.45 Call | 60             | 0.2291    | 0.3543    | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Nov 2017     | DAUS | 13.35 Put  | 20,000         | 45.2332   | 71.3155   | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Nov 2017     | DAUS | 13.50 Put  | 60             | 143.6368  | 183.8341  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Nov 2017     | DAUS | 17.74 Call | 60             | 2.3745    | 2.3467    | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Nov 2017     | DAUS | 12.75 Put  | 238,000        | 19.0221   | 24.5545   | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Dec 2017     | DAUS | 13.50 Put  | 60             | 212.8905  | 255.4105  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Dec 2017     | DAUS | 18.02 Call | 60             | 4.0065    | 3.4304    | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Jan 2018     | DAUS | 13.20 Put  | 2,000          | 155.4661  | 185.9788  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Jan 2018     | DAUS | 14.76 Call | 1,000          | 217.3311  | 195.4463  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Jan 2018     | DAUS | 14.88 Call | 1,000          | 194.3495  | 174.8045  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Jan 2018     | DAUS | 13.25 Put  | 107,000        | 195.0037  | 228.5113  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Jan 2018     | DAUS | 13.27 Put  | 154,000        | 201.0271  | 235.6754  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Jan 2018     | DAUS | 13.30 Put  | 40,904         | 210.2945  | 246.6774  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Jan 2018     | DAUS | 13.40 Put  | 168,000        | 245.5240  | 285.5817  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Feb 2018     | DAUS | 12.57 Put  | 242            | 58.6653   | 70.7458   | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Feb 2018     | DAUS | 13.04 Put  | 234            | 140.2016  | 165.8702  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Feb 2018     | DAUS | 13.15 Put  | 2,723          | 167.9627  | 197.0810  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Feb 2018     | DAUS | 15.22 Call | 242            | 194.2985  | 176.5874  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Feb 2018     | DAUS | 15.52 Call | 2,723          | 152.9392  | 138.3119  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Feb 2018     | DAUS | 15.79 Call | 234            | 122.6798  | 110.9456  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Apr 2018     | DAUS | 15.00 Put  | 1,000          | 1260.6993 | 1341.0618 | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
| Apr 2018     | DAUS | 15.81 Call | 2,000          | 272.6069  | 252.2859  | 0.0000 | 0.0000 | 0                | 0.00                 |                      |                          |
|              |      |            | <u>754,162</u> |           |           |        |        | <u>10,000.00</u> | <u>0.00</u>          | <u>13 972 414.00</u> | <u>0.00</u>              |
| <b>Total</b> |      |            | <b>852,576</b> |           |           |        |        | <b>15,187.00</b> | <b>71,505,604.00</b> | <b>20 382 243.00</b> | <b>76 744 120 319.50</b> |

Future

|          |      |        |    |        |        |        |        |    |            |
|----------|------|--------|----|--------|--------|--------|--------|----|------------|
| Dec 2017 | EUUS | Future | 40 | 1.1778 | 1.1761 | 1.1734 | 1.1734 | 10 | 117,340.00 |
|----------|------|--------|----|--------|--------|--------|--------|----|------------|

| DATE          | CONTRACT |              | OPEN INT       | MTM     | PREV MTM | HIGH     | LOW     | DAILY VOLUME    | CUMULATIVE VOLUME    |               |                    |                    |
|---------------|----------|--------------|----------------|---------|----------|----------|---------|-----------------|----------------------|---------------|--------------------|--------------------|
|               |          |              | 40             |         |          |          |         | 10.00           | 117,340.00           | 648 478.00    | 7 285 913 402.00   |                    |
|               |          | <b>Total</b> | <b>40</b>      |         |          |          |         | <b>10.00</b>    | <b>117,340.00</b>    | 648 478.00    | 7 285 913 402.00   |                    |
| <b>Future</b> |          |              |                |         |          |          |         |                 |                      |               |                    |                    |
|               | Dec 2017 | ZAAD         | Future         | 10,246  | 10.7762  | 10.7492  | 10.7695 | 10.7695         | 250                  | 2,692,375.00  |                    |                    |
|               | Mar 2018 | ZAAD         | Future         | 100     | 10.9208  | 10.8944  | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               | Jun 2018 | ZAAD         | Future         | 1,524   | 11.0628  | 11.0359  | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               |          |              |                | 11,870  |          |          |         |                 | 250.00               | 2,692,375.00  | 3 374 388.00       | 28 861 665 114.10  |
|               |          | <b>Total</b> | <b>11,870</b>  |         |          |          |         | <b>250.00</b>   | <b>2,692,375.00</b>  | 3 406 765.00  | 28 861 665 114.10  |                    |
| <b>Future</b> |          |              |                |         |          |          |         |                 |                      |               |                    |                    |
|               | Dec 2017 | ZACA         | Future         | 500     | 11.0879  | 11.0105  | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               |          |              |                | 500     |          |          |         |                 | 0.00                 | 0.00          | 100 303.00         | 960 133 142.10     |
|               |          | <b>Total</b> | <b>500</b>     |         |          |          |         | <b>0.00</b>     | <b>0.00</b>          | 100 303.00    | 960 133 142.10     |                    |
| <b>Future</b> |          |              |                |         |          |          |         |                 |                      |               |                    |                    |
|               | Dec 2017 | ZAEU         | Future         | 104,240 | 16.3633  | 16.2088  | 16.3655 | 16.2963         | 1,475                | 24,091,189.10 |                    |                    |
|               | Mar 2018 | ZAEU         | Future         | 14,672  | 16.6882  | 16.5327  | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               | Jun 2018 | ZAEU         | Future         | 201     | 17.0141  | 16.8553  | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               | Sep 2018 | ZAEU         | Future         | 2,544   | 17.3424  | 17.1802  | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               |          |              |                | 121,657 |          |          |         |                 | 1,475.00             | 24,091,189.10 | 12 657 914.00      | 178 041 967 178.10 |
| <b>Option</b> |          |              |                |         |          |          |         |                 |                      |               |                    |                    |
|               | Dec 2017 | ZAEU         | 14.00 Put      | 18,000  | 6.8880   | 7.9509   | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               | Dec 2017 | ZAEU         | 16.39 Call     | 18,000  | 411.1658 | 348.3467 | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               | Mar 2018 | ZAEU         | 15.05 Put      | 5,648   | 110.7265 | 134.1184 | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               | Mar 2018 | ZAEU         | 15.10 Put      | 19,510  | 119.1079 | 143.8426 | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               | Mar 2018 | ZAEU         | 16.50 Call     | 643     | 782.0094 | 704.1807 | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               | Jun 2018 | ZAEU         | 13.75 Put      | 54,617  | 31.8834  | 36.8040  | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               | Jun 2018 | ZAEU         | 15.25 Put      | 54,617  | 202.8089 | 227.8698 | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               | Jun 2018 | ZAEU         | 20.55 Call     | 54,617  | 199.5462 | 191.4147 | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               |          |              |                | 225,652 |          |          |         |                 | 0.00                 | 0.00          | 5 582 682.00       | 0.00               |
|               |          | <b>Total</b> | <b>347,309</b> |         |          |          |         | <b>1,475.00</b> | <b>24,091,189.10</b> | 18 240 596.00 | 178 041 967 178.10 |                    |
| <b>Future</b> |          |              |                |         |          |          |         |                 |                      |               |                    |                    |
|               | Dec 2017 | ZAFR         | Future         | 1,215   | 14.2744  | 14.1560  | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |
|               |          |              |                | 1,215   |          |          |         |                 | 0.00                 | 0.00          | 596 853.00         | 6 339 005 896.60   |
|               |          | <b>Total</b> | <b>1,215</b>   |         |          |          |         | <b>0.00</b>     | <b>0.00</b>          | 596 853.00    | 6 339 005 896.60   |                    |
| <b>Future</b> |          |              |                |         |          |          |         |                 |                      |               |                    |                    |
|               | Dec 2017 | ZAGB         | Future         | 199,428 | 18.1765  | 18.1454  | 18.1673 | 18.1406         | 5,061                | 92,123,751.10 |                    |                    |
|               | Mar 2018 | ZAGB         | Future         | 1,420   | 18.4893  | 18.4591  | 0.0000  | 0.0000          | 0                    | 0.00          |                    |                    |

| DATE          | CONTRACT     |      | OPEN INT   | MTM              | PREV MTM | HIGH     | LOW     | DAILY VOLUME | CUMULATIVE VOLUME |                       |                       |                             |
|---------------|--------------|------|------------|------------------|----------|----------|---------|--------------|-------------------|-----------------------|-----------------------|-----------------------------|
|               | Jun 2018     | ZAGB | Future     | 3,383            | 18.7971  | 18.7663  | 0.0000  | 0.0000       | 0                 | 0.00                  |                       |                             |
|               | Sep 2018     | ZAGB | Future     | 1,665            | 19.1023  | 19.0685  | 0.0000  | 0.0000       | 0                 | 0.00                  |                       |                             |
|               |              |      |            | <u>205,896</u>   |          |          |         |              | <u>5,061.00</u>   | <u>92,123,751.10</u>  | <u>9 175 453.00</u>   | <u>152 663 847 458.90</u>   |
| <b>Option</b> |              |      |            |                  |          |          |         |              |                   |                       |                       |                             |
|               | Dec 2017     | ZAGB | 18.20 Call | 400              | 527.0533 | 512.7526 | 0.0000  | 0.0000       | 0                 | 0.00                  |                       |                             |
|               | Dec 2017     | ZAGB | 19.80 Call | 800              | 124.1622 | 124.9752 | 0.0000  | 0.0000       | 0                 | 0.00                  |                       |                             |
|               | Mar 2018     | ZAGB | 17.00 Put  | 500              | 255.5550 | 257.7086 | 0.0000  | 0.0000       | 0                 | 0.00                  |                       |                             |
|               | Mar 2018     | ZAGB | 20.14 Call | 500              | 351.4697 | 347.0845 | 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>                 |
|               | <b>Total</b> |      |            | <b>208,096</b>   |          |          |         |              | <b>5,061.00</b>   | <b>92,123,751.10</b>  | <b>10 945 466.00</b>  | <b>152 663 847 458.90</b>   |
| <b>Future</b> |              |      |            |                  |          |          |         |              |                   |                       |                       |                             |
|               | Dec 2017     | ZAJY | Future     | 225              | 0.1236   | 0.1227   | 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>    |
|               | <b>Total</b> |      |            | <b>225</b>       |          |          |         |              | <b>0.00</b>       | <b>0.00</b>           | <b>952 800.00</b>     | <b>10 617 056 977.80</b>    |
| <b>Future</b> |              |      |            |                  |          |          |         |              |                   |                       |                       |                             |
|               | Jun 2018     | ZAKS | Future     | 1,145            | 0.1317   | 0.1307   | 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>       |
|               | <b>Total</b> |      |            | <b>1,145</b>     |          |          |         |              | <b>0.00</b>       | <b>0.00</b>           | <b>30 799.00</b>      | <b>417 691 770.00</b>       |
| <b>Future</b> |              |      |            |                  |          |          |         |              |                   |                       |                       |                             |
|               | Dec 2017     | ZATR | Future     | 18,650           | 3.7671   | 3.7849   | 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>       |
|               | <b>Total</b> |      |            | <b>18,650</b>    |          |          |         |              | <b>0.00</b>       | <b>0.00</b>           | <b>143 793.00</b>     | <b>514 617 631.50</b>       |
| <b>Future</b> |              |      |            |                  |          |          |         |              |                   |                       |                       |                             |
|               | Dec 2017     | ZAUM | Future     | 529              | 13.8925  | 13.7819  | 13.9681 | 13.9527      | 10                | 13,960,400.00         |                       |                             |
|               | Mar 2018     | ZAUM | Future     | 12               | 14.0898  | 13.9796  | 0.0000  | 0.0000       | 0                 | 0.00                  |                       |                             |
|               | Jun 2018     | ZAUM | Future     | 172              | 14.2835  | 14.1726  | 0.0000  | 0.0000       | 0                 | 0.00                  |                       |                             |
|               |              |      |            | <u>713</u>       |          |          |         |              | <u>10.00</u>      | <u>13,960,400.00</u>  | <u>142 564.00</u>     | <u>163 151 557 550.00</u>   |
|               | <b>Total</b> |      |            | <b>713</b>       |          |          |         |              | <b>10.00</b>      | <b>13,960,400.00</b>  | <b>147 087.00</b>     | <b>163 151 557 550.00</b>   |
| <b>Future</b> |              |      |            |                  |          |          |         |              |                   |                       |                       |                             |
|               | Dec 2017     | ZAUS | Future     | 858,969          | 13.8925  | 13.7819  | 13.9758 | 13.8450      | 46,755            | 650,315,292.90        |                       |                             |
|               | Mar 2018     | ZAUS | Future     | 108,595          | 14.0898  | 13.9796  | 14.1610 | 14.0601      | 2,271             | 32,039,897.00         |                       |                             |
|               | Jun 2018     | ZAUS | Future     | 108,585          | 14.2835  | 14.1726  | 0.0000  | 0.0000       | 3,000             | 42,789,000.00         |                       |                             |
|               | Sep 2018     | ZAUS | Future     | 2,430            | 14.4752  | 14.3620  | 0.0000  | 0.0000       | 0                 | 0.00                  |                       |                             |
|               | Sep 2020     | ZAUS | Future     | 184,000          | 16.1967  | 16.0708  | 0.0000  | 0.0000       | 0                 | 0.00                  |                       |                             |
|               |              |      |            | <u>1,262,579</u> |          |          |         |              | <u>52,026.00</u>  | <u>725,144,189.90</u> | <u>155 501 348.00</u> | <u>1 814 867 836 879.00</u> |
| <b>Option</b> |              |      |            |                  |          |          |         |              |                   |                       |                       |                             |

| <u>DATE</u> | <u>CONTRACT</u> |            | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>CUMULATIVE VOLUME</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Dec 2017    | ZAUS            | 11.75 Put  | 1,000           | 4.7860     | 5.4455          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.00 Put  | 20,141          | 6.5970     | 7.5616          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.16 Put  | 550             | 8.1752     | 9.4233          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.20 Put  | 4,000           | 8.6364     | 9.9699          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.21 Put  | 18,000          | 8.7564     | 10.1126         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.40 Put  | 114,600         | 11.4585    | 13.3392         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.50 Put  | 16,416          | 13.2735    | 19.0829         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.56 Put  | 7,100           | 16.5065    | 23.4080         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.65 Put  | 1,819           | 22.5375    | 31.3157         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.75 Put  | 20,000          | 31.1683    | 42.4003         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 12.76 Put  | 550             | 32.1567    | 43.6556         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.00 Put  | 10,000          | 64.0080    | 83.0734         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.10 Put  | 41,000          | 82.6005    | 105.4343        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.12 Put  | 40,000          | 86.7438    | 110.5091        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.15 Put  | 2,600           | 93.2337    | 118.4337        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.18 Put  | 16,000          | 100.0643   | 126.7333        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.20 Call | 7,000           | 797.3135   | 714.3797        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.21 Put  | 5,000           | 107.2999   | 135.4171        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.22 Put  | 7,100           | 109.8284   | 138.3976        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.25 Call | 16,141          | 760.1550   | 679.4987        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.35 Put  | 52,000          | 146.4594   | 181.1243        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.40 Put  | 114,600         | 162.4679   | 199.5606        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.50 Call | 11,016          | 590.2807   | 521.7133        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.60 Call | 4,000           | 530.0538   | 466.4788        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.76 Call | 3,750           | 442.9871   | 387.3494        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.80 Call | 1,000           | 422.9912   | 369.2995        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 13.93 Call | 7,100           | 363.6196   | 319.0127        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 14.00 Call | 400             | 336.1119   | 294.6725        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 14.00 Put  | 33,000          | 443.6119   | 512.7725        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 14.40 Call | 2,000           | 213.0835   | 186.7587        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 14.50 Call | 10,000          | 190.0432   | 166.7040        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 14.50 Put  | 2,055           | 797.5432   | 884.8040        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 14.63 Call | 10,000          | 163.7181   | 143.3520        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 15.00 Call | 5,580           | 106.7102   | 93.7624         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 15.11 Call | 1,900           | 94.1131    | 82.8255         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 15.12 Call | 40,000          | 93.0488    | 81.9011         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 15.50 Call | 25,457          | 59.1781    | 51.7626         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 15.60 Call | 10,000          | 52.2434    | 45.7922         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 16.00 Call | 117,200         | 31.8351    | 28.2021         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 17.13 Call | 18,000          | 8.5595     | 7.7162          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 17.24 Call | 33,000          | 7.6176     | 6.8512          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Dec 2017    | ZAUS            | 18.06 Call | 2,055           | 3.3503     | 2.7645          | 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            | 12.00 Put  | 225,000         | 37.5999    | 43.7857         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.40 Put  | 2,500           | 69.2986    | 79.8712         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.50 Put  | 26,000          | 80.0582    | 92.0335         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.57 Put  | 3,000           | 88.3943    | 101.4282        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.00 Put  | 94,964          | 169.8094   | 196.2752        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.22 Put  | 15,000          | 231.0722   | 263.6727        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.25 Put  | 2,478           | 240.4256   | 273.8930        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.38 Put  | 2,500           | 283.8073   | 323.1274        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.40 Put  | 2,500           | 290.8947   | 331.3391        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.50 Call | 15,000          | 920.3679   | 853.7852        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.50 Put  | 17,000          | 330.5679   | 374.1852        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.60 Put  | 3,000           | 373.2281   | 419.9797        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.91 Put  | 7,000           | 523.9137   | 580.0961        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.00 Call | 767             | 662.5015   | 611.0930        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.18 Put  | 41,000          | 677.4875   | 742.2874        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.45 Call | 17,000          | 490.8914   | 452.3434        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.86 Call | 15,000          | 374.3804   | 344.8298        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.91 Call | 8,395           | 362.4157   | 333.7877        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.95 Call | 3,000           | 353.1397   | 325.2321        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.00 Call | 3,100           | 341.9103   | 314.8730        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.11 Call | 2,500           | 318.5602   | 293.3508        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.26 Call | 2,500           | 289.5231   | 266.6103        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.46 Call | 3,867           | 255.3344   | 234.4365        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.50 Call | 65,000          | 249.0648   | 228.2025        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.75 Call | 15,000          | 210.8356   | 193.0429        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 16.00 Call | 750             | 178.8345   | 163.6601        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 16.16 Call | 225,000         | 161.1541   | 147.4457        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 11.00 Put  | 750             | 12.6094    | 13.3991         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 11.50 Put  | 32,782          | 19.5118    | 25.7289         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.00 Put  | 137,000         | 53.7150    | 64.9650         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.40 Put  | 12,603          | 104.5587   | 120.5839        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.75 Put  | 32,782          | 171.8797   | 192.3097        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.96 Put  | 2,700           | 223.8771   | 248.4828        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.00 Put  | 760             | 234.8037   | 260.2815        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.05 Put  | 1,250           | 248.9544   | 275.5351        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.17 Put  | 965             | 285.1586   | 314.4562        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.22 Put  | 15,000          | 301.1935   | 331.6440        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.30 Put  | 50              | 328.0192   | 360.3437        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.46 Put  | 5,183           | 386.0346   | 422.4798        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.48 Put  | 7,420           | 393.7007   | 431.2116        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.64 Put  | 70,530          | 459.4999   | 504.5757        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.70 Put  | 184,000         | 487.0514   | 533.6800        | 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> |                             |
|--------------------|-----------------|--------------|------------------|------------|-----------------|-------------|------------|---------------------|--------------------------|-----------------------------|
| Jun 2018           | ZAUS            | 14.71 Call   | 50               | 643.6502   | 602.8249        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2018           | ZAUS            | 14.81 Call   | 500              | 612.1781   | 573.2898        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2018           | ZAUS            | 15.11 Call   | 760              | 527.8110   | 495.0119        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2018           | ZAUS            | 15.14 Call   | 2,700            | 520.1956   | 487.9005        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2018           | ZAUS            | 15.43 Call   | 15,000           | 452.7570   | 424.9461        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2018           | ZAUS            | 15.53 Call   | 965              | 431.9076   | 405.5046        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2018           | ZAUS            | 16.16 Call   | 5,183            | 318.7755   | 297.6887        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2018           | ZAUS            | 16.38 Call   | 750              | 286.6859   | 267.9647        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2018           | ZAUS            | 16.49 Call   | 7,420            | 272.0353   | 254.4020        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Jun 2018           | ZAUS            | 16.52 Call   | 32,782           | 268.1881   | 250.8435        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Sep 2018           | ZAUS            | 11.00 Put    | 750              | 18.6719    | 18.8304         | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Sep 2018           | ZAUS            | 12.61 Put    | 5,300            | 174.0925   | 193.5019        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Sep 2018           | ZAUS            | 12.65 Put    | 1,550            | 184.1626   | 204.5021        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Sep 2018           | ZAUS            | 12.85 Put    | 750              | 239.9596   | 265.1859        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Sep 2018           | ZAUS            | 15.97 Call   | 5,300            | 522.9378   | 494.3641        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Sep 2018           | ZAUS            | 16.04 Call   | 1,550            | 508.5918   | 480.8700        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
| Sep 2018           | ZAUS            | 16.14 Call   | 750              | 488.8831   | 462.3392        | 0.0000      | 0.0000     | 0                   | 0.00                     |                             |
|                    |                 |              | <u>2,257,786</u> |            |                 |             |            | <i>0.00</i>         | <i>0.00</i>              | <i>38 386 809.00</i>        |
|                    |                 |              |                  |            |                 |             |            |                     |                          | <i>0.00</i>                 |
|                    |                 | <b>Total</b> | <b>3,520,365</b> |            |                 |             |            | <b>52,026.00</b>    | <b>725,144,189.90</b>    | <b>193 888 157.00</b>       |
|                    |                 |              |                  |            |                 |             |            |                     |                          | <b>1 814 867 836 879.00</b> |
| <b>Grand Total</b> |                 |              | <b>5,161,963</b> |            |                 |             |            | <b>74,019.00</b>    | <b>929 634 849.10</b>    | <b>259,005,095</b>          |
|                    |                 |              |                  |            |                 |             |            |                     |                          | <b>2,489,456,604,378.40</b> |