



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-February-2018

| DATE          | CONTRACT |              | OPEN INT     | MTM       | PREV MTM  | HIGH   | LOW    | DAILY VOLUME | CUMULATIVE VOLUME        |
|---------------|----------|--------------|--------------|-----------|-----------|--------|--------|--------------|--------------------------|
| <b>Future</b> |          |              |              |           |           |        |        |              |                          |
| Feb 2018      | DAAD     | Future       | 46           | 9.5992    | 9.5570    | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAAD     | Future       | 4            | 9.6204    | 9.5781    | 0.0000 | 0.0000 | 0            | 0.00                     |
|               |          |              | <u>50</u>    |           |           |        |        | <i>0.00</i>  | <i>0.00</i>              |
|               |          | <b>Total</b> | <b>50</b>    |           |           |        |        | <b>0.00</b>  | <b>0.00</b>              |
|               |          |              |              |           |           |        |        |              | <i>77 074.00</i>         |
|               |          |              |              |           |           |        |        |              | <i>730 365 560.80</i>    |
| <b>Future</b> |          |              |              |           |           |        |        |              |                          |
| Feb 2018      | DAEU     | Future       | 44           | 15.0268   | 14.8285   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Feb 2018      | DAEU     | Future       | 337          | 15.0686   | 14.8694   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAEU     | Future       | 63           | 15.1180   | 14.9180   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAEU     | Future       | 3            | 15.1645   | 14.9641   | 0.0000 | 0.0000 | 0            | 0.00                     |
|               |          |              | <u>447</u>   |           |           |        |        | <i>0.00</i>  | <i>0.00</i>              |
|               |          |              |              |           |           |        |        |              | <i>788 909.00</i>        |
|               |          |              |              |           |           |        |        |              | <i>11 775 764 534.40</i> |
| <b>Option</b> |          |              |              |           |           |        |        |              |                          |
| Feb 2018      | DAEU     | 16.41 Put    | 1,647        | 1353.1445 | 1548.5805 | 0.0000 | 0.0000 | 0            | 0.00                     |
|               |          |              | <u>1,647</u> |           |           |        |        | <i>0.00</i>  | <i>0.00</i>              |
|               |          | <b>Total</b> | <b>2,094</b> |           |           |        |        | <b>0.00</b>  | <b>0.00</b>              |
|               |          |              |              |           |           |        |        |              | <i>946 787.00</i>        |
|               |          |              |              |           |           |        |        |              | <i>0.00</i>              |
| <b>Future</b> |          |              |              |           |           |        |        |              |                          |
| Mar 2018      | DAGB     | Future       | 17           | 17.1302   | 16.9656   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAGB     | Future       | 38           | 17.1761   | 17.0111   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Apr 2018      | DAGB     | Future       | 6            | 17.3247   | 17.1580   | 0.0000 | 0.0000 | 0            | 0.00                     |
|               |          |              | <u>61</u>    |           |           |        |        | <i>0.00</i>  | <i>0.00</i>              |
|               |          | <b>Total</b> | <b>61</b>    |           |           |        |        | <b>0.00</b>  | <b>0.00</b>              |
|               |          |              |              |           |           |        |        |              | <i>53 652.00</i>         |
|               |          |              |              |           |           |        |        |              | <i>880 230 665.10</i>    |
| <b>Future</b> |          |              |              |           |           |        |        |              |                          |
| Feb 2018      | DAUS     | Future       | 1,346        | 12.0656   | 11.8974   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Feb 2018      | DAUS     | Future       | 70           | 12.0730   | 11.9047   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Feb 2018      | DAUS     | Future       | 19           | 12.0767   | 11.9083   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Feb 2018      | DAUS     | Future       | 5,686        | 12.1005   | 11.9317   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAUS     | Future       | 5,377        | 12.1276   | 11.9584   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAUS     | Future       | 1,199        | 12.1527   | 11.9833   | 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> |
|-------------|-----------------|--------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Apr 2018    | DAUS            | Future | 70              | 12.1987    | 12.0284         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2018    | DAUS            | Future | 506             | 12.2092    | 12.0387         | 0.0000      | 0.0000     | 389                 | 4,719,737.00             |
| May 2018    | DAUS            | Future | 70              | 12.2285    | 12.0575         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | Future | 181             | 12.2630    | 12.0913         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | DAUS            | Future | 445             | 12.3132    | 12.1405         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | Future | 100             | 12.3184    | 12.1456         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | Future | 1,800           | 12.3495    | 12.1761         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | Future | 1,000           | 12.3564    | 12.1829         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | Future | 70              | 12.3581    | 12.1846         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | Future | 1,853           | 12.3685    | 12.1947         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | Future | 70              | 12.3905    | 12.2164         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | Future | 1,336           | 12.4203    | 12.2458         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2018    | DAUS            | Future | 1,295           | 12.4666    | 12.2917         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2018    | DAUS            | Future | 70              | 12.5113    | 12.3359         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2018    | DAUS            | Future | 225             | 12.5179    | 12.3425         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2018    | DAUS            | Future | 70              | 12.5426    | 12.3667         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2019    | DAUS            | Future | 70              | 12.6931    | 12.5146         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2020    | DAUS            | Future | 84,000          | 13.6382    | 13.4657         | 0.0000      | 0.0000     | 0                   | 0.00                     |
|             |                 |        | <u>106,928</u>  |            |                 |             |            | <u>389.00</u>       | <u>4,719,737.00</u>      |
|             |                 |        |                 |            |                 |             |            |                     | <u>7 567 332.00</u>      |
|             |                 |        |                 |            |                 |             |            |                     | <u>92 072 692 114.00</u> |

**Option**

|          |      |            |         |           |           |        |        |   |      |
|----------|------|------------|---------|-----------|-----------|--------|--------|---|------|
| Feb 2018 | DAUS | 13.20 Put  | 35,000  | 1138.1202 | 1308.1226 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 13.80 Put  | 35,000  | 1738.1117 | 1908.1169 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 13.16 Put  | 1,880   | 1096.4750 | 1264.4969 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 13.86 Put  | 1,880   | 1796.3260 | 1964.4220 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 15.05 Call | 1,880   | 0.1111    | 0.1589    | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 11.75 Put  | 30,000  | 15.8939   | 43.1753   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 12.05 Call | 20,000  | 101.2058  | 45.1400   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 13.75 Put  | 20,000  | 1678.9022 | 1847.1688 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 13.90 Put  | 20,000  | 1828.8613 | 1997.1434 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 11.68 Put  | 100     | 16.7526   | 41.0359   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 11.86 Put  | 1,260   | 44.5210   | 97.7936   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 11.91 Call | 1,260   | 221.8379  | 117.6552  | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 12.10 Call | 100     | 108.6034  | 53.1715   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 14.20 Put  | 20,000  | 2121.5282 | 2289.9207 | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 11.65 Put  | 100     | 29.8132   | 69.1502   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 11.86 Put  | 340     | 82.3506   | 151.3841  | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 11.96 Call | 340     | 261.2221  | 176.1372  | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 12.50 Call | 3,450   | 72.5517   | 46.4210   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 13.80 Call | 8,500   | 2.1271    | 1.3024    | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 14.18 Put  | 2,186   | 2080.3839 | 2248.8896 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | DAUS | 13.40 Put  | 100,000 | 1304.0453 | 1469.5469 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | DAUS | 12.00 Call | 50,000  | 324.3026  | 242.0714  | 0.0000 | 0.0000 | 0 | 0.00 |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| Apr 2018    | DAUS            | 15.00 Put  | 1,000           | 2807.3271  | 2975.9347       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2018    | DAUS            | 15.81 Call | 2,000           | 2.5485     | 1.8063          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2018    | DAUS            | 11.70 Put  | 400             | 116.2804   | 176.2683        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2018    | DAUS            | 12.10 Call | 400             | 390.2626   | 315.4385        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2018    | DAUS            | 13.80 Put  | 1,000           | 1637.4658  | 1798.4341       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2018    | DAUS            | 15.23 Call | 500             | 6.5877     | 4.9461          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2018    | DAUS            | 15.66 Call | 500             | 3.4823     | 2.5654          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 12.74 Put  | 1,880           | 712.4562   | 847.4758        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 13.86 Put  | 1,880           | 1687.9690  | 1848.8057       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 15.63 Call | 1,880           | 4.4741     | 3.1653          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 12.75 Put  | 11,000          | 722.1281   | 856.4776        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 14.50 Put  | 11,000          | 2294.5870  | 2460.3129       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 15.76 Call | 11,000          | 4.3854     | 2.7434          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 12.00 Put  | 76,000          | 251.0855   | 336.4933        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 13.80 Put  | 1,000           | 1620.5062  | 1777.4058       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 15.43 Call | 500             | 10.7477    | 7.5957          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 15.89 Call | 500             | 4.8275     | 3.3700          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | DAUS            | 13.80 Put  | 1,000           | 1607.3256  | 1760.4191       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | DAUS            | 15.62 Call | 500             | 22.5581    | 17.0873         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | DAUS            | 16.10 Call | 500             | 13.7977    | 9.5456          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 12.07 Put  | 2,000           | 324.3992   | 411.3233        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 13.60 Call | 1,000           | 154.3655   | 129.7253        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 13.73 Call | 1,000           | 137.5916   | 115.6341        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 14.19 Put  | 1,500           | 1945.1261  | 2101.6532       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 14.45 Put  | 1,500           | 2184.5150  | 2344.2546       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 15.72 Call | 1,500           | 36.4695    | 29.8863         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 15.94 Call | 1,500           | 31.6342    | 24.8016         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 13.80 Put  | 1,000           | 1593.8635  | 1743.2632       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 15.82 Call | 500             | 38.8702    | 32.1942         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 16.32 Call | 500             | 25.8488    | 19.2993         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 12.32 Put  | 1,880           | 476.0052   | 576.2620        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 13.86 Put  | 1,880           | 1643.7075  | 1793.4246       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 16.18 Call | 1,880           | 33.2440    | 26.0089         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 13.80 Put  | 1,000           | 1585.8076  | 1732.1164       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 16.05 Call | 500             | 53.9815    | 44.7019         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 16.57 Call | 500             | 34.7862    | 27.8251         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2018    | DAUS            | 13.80 Put  | 1,000           | 1579.2791  | 1722.6770       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2018    | DAUS            | 16.25 Call | 500             | 65.4965    | 53.4957         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2018    | DAUS            | 16.80 Call | 500             | 41.9866    | 33.8485         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2018    | DAUS            | 13.80 Put  | 1,000           | 1571.1903  | 1712.2460       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2018    | DAUS            | 16.47 Call | 500             | 75.7504    | 62.7350         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2018    | DAUS            | 17.02 Call | 500             | 50.3793    | 41.2521         | 0.0000      | 0.0000     | 0                   | 0.00                     |

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|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|--------------------------|
| Nov 2018      | DAUS            | 11.90 Put  | 1,880           | 309.0741   | 381.6958        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2018      | DAUS            | 13.86 Put  | 1,880           | 1618.8486  | 1760.7549       | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2018      | DAUS            | 16.81 Call | 1,880           | 61.5361    | 50.7486         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2018      | DAUS            | 13.80 Put  | 1,000           | 1564.6958  | 1703.7545       | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2018      | DAUS            | 16.70 Call | 500             | 82.4889    | 68.0864         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Nov 2018      | DAUS            | 17.31 Call | 500             | 54.0024    | 43.9922         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Dec 2018      | DAUS            | 13.65 Put  | 20,000          | 1440.0906  | 1577.7701       | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Dec 2018      | DAUS            | 15.69 Call | 20,000          | 140.0056   | 127.3164        | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Dec 2018      | DAUS            | 13.80 Put  | 1,000           | 1556.7370  | 1694.6395       | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Dec 2018      | DAUS            | 16.93 Call | 500             | 89.5981    | 74.5170         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Dec 2018      | DAUS            | 17.58 Call | 500             | 58.6638    | 48.1701         | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
|               |                 |            | <u>550,996</u>  |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>16 804 819.00</u>     |
|               | <b>Total</b>    |            | <b>657,924</b>  |            |                 |             |            | <b>389.00</b>       | <b>4,719,737.00</b>      | <b>24 372 151.00</b>     |
|               |                 |            |                 |            |                 |             |            |                     |                          | <b>92 072 692 114.00</b> |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Mar 2018      | EUUS            | Future     | 140             | 1.2469     | 1.2479          | 1.2548      | 1.2548     | 10                  | 125,480.00               |                          |
|               |                 |            | <u>140</u>      |            |                 |             |            | <u>10.00</u>        | <u>125,480.00</u>        | <u>684 105.00</u>        |
|               | <b>Total</b>    |            | <b>140</b>      |            |                 |             |            | <b>10.00</b>        | <b>125,480.00</b>        | <b>7 724 709 209.00</b>  |
| <b>Option</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Jun 2018      | JYZA            | 8.89 Put   | 1,200           | 3455.5363  | 3252.6307       | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
|               |                 |            | <u>1,200</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>2 400.00</u>          |
|               | <b>Total</b>    |            | <b>1,200</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>2 400.00</b>          |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Mar 2018      | ZAAD            | Future     | 10,998          | 9.6261     | 9.5837          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Jun 2018      | ZAAD            | Future     | 5,784           | 9.7538     | 9.7100          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Sep 2018      | ZAAD            | Future     | 400             | 9.8812     | 9.8363          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Dec 2018      | ZAAD            | Future     | 10,812          | 10.0026    | 9.9568          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
|               |                 |            | <u>27,994</u>   |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>3 530 604.00</u>      |
|               | <b>Total</b>    |            | <b>27,994</b>   |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>30 516 624 012.60</b> |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Mar 2018      | ZACA            | Future     | 1,050           | 9.8029     | 9.7311          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
| Jun 2018      | ZACA            | Future     | 300             | 9.9417     | 9.8685          | 0.0000      | 0.0000     | 0                   | 0.00                     |                          |
|               |                 |            | <u>1,350</u>    |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              | <u>126 303.00</u>        |
|               | <b>Total</b>    |            | <b>1,350</b>    |            |                 |             |            | <b>0.00</b>         | <b>0.00</b>              | <b>1 243 300 322.10</b>  |
| <b>Future</b> |                 |            |                 |            |                 |             |            |                     |                          |                          |
| Mar 2018      | ZAEU            | Future     | 102,192         | 15.1313    | 14.9312         | 15.1262     | 15.0806    | 13,102              | 197,716,534.90           |                          |
| Jun 2018      | ZAEU            | Future     | 13,400          | 15.4272    | 15.2220         | 15.4104     | 15.4104    | 675                 | 10,422,165.00            |                          |

| DATE          | CONTRACT |            | OPEN INT       | MTM       | PREV MTM  | HIGH    | LOW     | DAILY VOLUME     | CUMULATIVE VOLUME     |                      |                           |
|---------------|----------|------------|----------------|-----------|-----------|---------|---------|------------------|-----------------------|----------------------|---------------------------|
| Sep 2018      | ZAEU     | Future     | 35,175         | 15.7276   | 15.5183   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Dec 2018      | ZAEU     | Future     | 2,962          | 16.0230   | 15.8088   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Mar 2019      | ZAEU     | Future     | 1,088          | 16.3242   | 16.1060   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
|               |          |            | <u>154,817</u> |           |           |         |         | <u>13,777.00</u> | <u>208,138,699.90</u> | <u>13 750 328.00</u> | <u>195 310 664 545.30</u> |
| <b>Option</b> |          |            |                |           |           |         |         |                  |                       |                      |                           |
| Mar 2018      | ZAEU     | 15.05 Put  | 5,648          | 257.4941  | 368.8122  | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Mar 2018      | ZAEU     | 15.10 Put  | 14,172         | 283.9698  | 400.9428  | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Mar 2018      | ZAEU     | 16.50 Call | 643            | 33.4131   | 21.5241   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Mar 2018      | ZAEU     | 17.00 Call | 620            | 15.1358   | 10.6240   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Jun 2018      | ZAEU     | 13.75 Put  | 50,995         | 22.9753   | 28.7935   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Jun 2018      | ZAEU     | 13.97 Put  | 7,000          | 35.8777   | 55.1877   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Jun 2018      | ZAEU     | 15.25 Put  | 50,995         | 413.4069  | 521.9353  | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Jun 2018      | ZAEU     | 16.44 Put  | 7,000          | 1237.7907 | 1405.8459 | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Jun 2018      | ZAEU     | 18.61 Call | 7,000          | 35.1971   | 31.9902   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Jun 2018      | ZAEU     | 20.55 Call | 50,995         | 12.5959   | 9.7803    | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Sep 2018      | ZAEU     | 14.25 Put  | 124,767        | 107.3285  | 146.3180  | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Sep 2018      | ZAEU     | 15.85 Put  | 124,767        | 751.7448  | 879.7894  | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Sep 2018      | ZAEU     | 16.00 Put  | 21,525         | 847.8535  | 982.7894  | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Sep 2018      | ZAEU     | 19.56 Call | 124,767        | 80.1806   | 70.9910   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Sep 2018      | ZAEU     | 21.63 Call | 21,525         | 20.9861   | 17.1494   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
|               |          |            | <u>612,419</u> |           |           |         |         | <u>0.00</u>      | <u>0.00</u>           | <u>7 266 415.00</u>  | <u>0.00</u>               |
| <b>Total</b>  |          |            | <b>767,236</b> |           |           |         |         | <b>13,777.00</b> | <b>208,138,699.90</b> | <b>21 016 743.00</b> | <b>195 310 664 545.30</b> |
| <b>Future</b> |          |            |                |           |           |         |         |                  |                       |                      |                           |
| Mar 2018      | ZAFR     | Future     | 1,215          | 13.0592   | 12.8982   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
|               |          |            | <u>1,215</u>   |           |           |         |         | <u>0.00</u>      | <u>0.00</u>           | <u>605 550.00</u>    | <u>6 459 053 543.50</u>   |
| <b>Total</b>  |          |            | <b>1,215</b>   |           |           |         |         | <b>0.00</b>      | <b>0.00</b>           | <b>605 550.00</b>    | <b>6 459 053 543.50</b>   |
| <b>Future</b> |          |            |                |           |           |         |         |                  |                       |                      |                           |
| Mar 2018      | ZAGB     | Future     | 195,078        | 17.1893   | 17.0242   | 17.2284 | 17.1931 | 260              | 4,470,417.00          |                      |                           |
| Jun 2018      | ZAGB     | Future     | 8,457          | 17.4785   | 17.3096   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Sep 2018      | ZAGB     | Future     | 4,914          | 17.7639   | 17.5922   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Dec 2018      | ZAGB     | Future     | 895            | 18.0385   | 17.8632   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Mar 2019      | ZAGB     | Future     | 948            | 18.3395   | 18.1612   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
|               |          |            | <u>210,292</u> |           |           |         |         | <u>260.00</u>    | <u>4,470,417.00</u>   | <u>9 835 042.00</u>  | <u>164 619 306 486.40</u> |
| <b>Option</b> |          |            |                |           |           |         |         |                  |                       |                      |                           |
| Mar 2018      | ZAGB     | 17.00 Put  | 500            | 293.7992  | 374.0327  | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Mar 2018      | ZAGB     | 19.00 Call | 1,500          | 38.5420   | 30.7329   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Mar 2018      | ZAGB     | 20.14 Call | 500            | 8.9816    | 7.1461    | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Jun 2018      | ZAGB     | 17.50 Put  | 500            | 689.9327  | 786.0380  | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |
| Jun 2018      | ZAGB     | 20.40 Call | 500            | 97.8483   | 86.6777   | 0.0000  | 0.0000  | 0                | 0.00                  |                      |                           |

| DATE          | CONTRACT      |              | OPEN INT       | MTM      | PREV MTM | HIGH    | LOW     | DAILY VOLUME  | CUMULATIVE VOLUME    |                |                      |
|---------------|---------------|--------------|----------------|----------|----------|---------|---------|---------------|----------------------|----------------|----------------------|
|               |               |              | 3,500          |          |          |         |         | 0.00          | 0.00                 | 1 774 113.00   | 0.00                 |
|               |               | <b>Total</b> | <b>213,792</b> |          |          |         |         | <b>260.00</b> | <b>4,470,417.00</b>  | 11 609 155.00  | 164 619 306 486.40   |
| <b>Future</b> |               |              |                |          |          |         |         |               |                      |                |                      |
|               | Mar 2018 ZAJY | Future       | 3,805          | 0.1102   | 0.1096   | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               |               |              | 3,805          |          |          |         |         | 0.00          | 0.00                 | 957 150.00     | 10 665 691 369.80    |
|               |               | <b>Total</b> | <b>3,805</b>   |          |          |         |         | <b>0.00</b>   | <b>0.00</b>          | 957 150.00     | 10 665 691 369.80    |
| <b>Future</b> |               |              |                |          |          |         |         |               |                      |                |                      |
|               | Jun 2018 ZAKS | Future       | 1,145          | 0.1177   | 0.1160   | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               | Sep 2018 ZAKS | Future       | 562            | 0.1172   | 0.1153   | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               |               |              | 1,707          |          |          |         |         | 0.00          | 0.00                 | 31 923.00      | 432 652 210.00       |
|               |               | <b>Total</b> | <b>1,707</b>   |          |          |         |         | <b>0.00</b>   | <b>0.00</b>          | 31 923.00      | 432 652 210.00       |
| <b>Future</b> |               |              |                |          |          |         |         |               |                      |                |                      |
|               | Mar 2018 ZATR | Future       | 433            | 3.1838   | 3.1568   | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               | Jun 2018 ZATR | Future       | 2,950          | 3.1407   | 3.1129   | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               |               |              | 3,383          |          |          |         |         | 0.00          | 0.00                 | 241 139.00     | 869 698 208.00       |
|               |               | <b>Total</b> | <b>3,383</b>   |          |          |         |         | <b>0.00</b>   | <b>0.00</b>          | 241 139.00     | 869 698 208.00       |
| <b>Future</b> |               |              |                |          |          |         |         |               |                      |                |                      |
|               | Mar 2018 ZAUM | Future       | 482            | 12.1348  | 11.9655  | 12.0733 | 12.0733 | 33            | 39,634,050.00        |                |                      |
|               | Jun 2018 ZAUM | Future       | 69             | 12.2942  | 12.1219  | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               | Sep 2018 ZAUM | Future       | 48             | 12.4484  | 12.2737  | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               | Dec 2018 ZAUM | Future       | 3              | 12.5932  | 12.4163  | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               |               |              | 602            |          |          |         |         | 33.00         | 39,634,050.00        | 147 111.00     | 169 262 011 210.00   |
|               |               | <b>Total</b> | <b>602</b>     |          |          |         |         | <b>33.00</b>  | <b>39,634,050.00</b> | 151 634.00     | 169 262 011 210.00   |
| <b>Future</b> |               |              |                |          |          |         |         |               |                      |                |                      |
|               | Mar 2018 ZAUS | Future       | 784,639        | 12.1348  | 11.9655  | 12.1421 | 11.9900 | 55,344        | 667,655,869.70       |                |                      |
|               | Jun 2018 ZAUS | Future       | 180,770        | 12.2942  | 12.1219  | 12.2503 | 12.1900 | 987           | 12,066,096.00        |                |                      |
|               | Sep 2018 ZAUS | Future       | 6,555          | 12.4484  | 12.2737  | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               | Dec 2018 ZAUS | Future       | 11,500         | 12.5932  | 12.4163  | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               |               |              | 983,464        |          |          |         |         | 56,331.00     | 679,721,965.70       | 165 429 131.00 | 1 948 872 449 626.70 |
| <b>Option</b> |               |              |                |          |          |         |         |               |                      |                |                      |
|               | Mar 2018 ZAUS | 11.50 Put    | 32,520         | 32.9200  | 62.1311  | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               | Mar 2018 ZAUS | 11.60 Put    | 750            | 47.4177  | 88.9798  | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               | Mar 2018 ZAUS | 11.85 Put    | 25,000         | 116.5813 | 185.9204 | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               | Mar 2018 ZAUS | 11.98 Put    | 25,000         | 169.3853 | 253.9831 | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               | Mar 2018 ZAUS | 12.00 Put    | 227,000        | 178.5562 | 265.7557 | 0.0000  | 0.0000  | 0             | 0.00                 |                |                      |
|               | Mar 2018 ZAUS | 12.13 Put    | 5,460          | 244.8156 | 348.2307 | 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            | 12.20 Put  | 32,520          | 285.9868   | 396.5671        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.25 Put  | 3,750           | 317.4932   | 432.6070        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.36 Put  | 20,880          | 391.7674   | 515.8886        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.40 Put  | 2,500           | 420.3315   | 547.4036        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.47 Call | 750             | 136.9267   | 99.4633         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.50 Put  | 25,380          | 494.9819   | 628.7117        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.55 Call | 2,000           | 118.6899   | 86.0786         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.70 Call | 11,000          | 90.8287    | 64.6211         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.70 Put  | 2,000           | 656.0287   | 799.1211        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.82 Put  | 10,323          | 758.0568   | 905.8622        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.94 Put  | 5,000           | 863.3188   | 1015.3531       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.95 Call | 13,200          | 57.0349    | 40.0829         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.00 Call | 21,000          | 51.9156    | 36.4525         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.00 Put  | 95,146          | 917.1156   | 1070.9525       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.20 Call | 1,000           | 35.7144    | 24.5945         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.20 Put  | 1,073           | 1100.9144  | 1259.0945       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.21 Put  | 5,460           | 1110.2568  | 1268.5544       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.22 Put  | 15,000          | 1119.6118  | 1278.0257       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.25 Put  | 2,478           | 1147.7508  | 1306.5055       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.32 Put  | 7,500           | 1213.8066  | 1373.3141       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.35 Call | 2,000           | 27.0726    | 17.5869         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.38 Put  | 2,500           | 1270.5560  | 1430.9364       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.40 Put  | 7,500           | 1289.4670  | 1450.2100       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.50 Call | 35,000          | 19.4570    | 12.5200         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.50 Put  | 17,750          | 1384.6570  | 1547.0200       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.60 Put  | 98,694          | 1480.7670  | 1644.4626       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.66 Call | 10,000          | 13.6048    | 8.6810          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.70 Call | 25,150          | 12.4318    | 7.9177          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.74 Put  | 20,880          | 1616.5572  | 1781.7206       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.76 Call | 4,000           | 10.8543    | 6.8950          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.79 Call | 2,000           | 10.1405    | 6.4337          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.84 Put  | 1,000           | 1714.2508  | 1880.2315       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.91 Put  | 7,000           | 1782.9158  | 1949.3740       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.93 Call | 100             | 7.3711     | 4.6533          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.93 Put  | 10,323          | 1802.5711  | 1969.1533       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.95 Put  | 1,000           | 1822.2416  | 1988.9424       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.98 Put  | 200             | 1851.7742  | 2018.6440       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.00 Call | 10,000          | 6.2798     | 3.9562          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.02 Call | 55              | 5.9984     | 3.7768          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.05 Put  | 500             | 1920.7995  | 2088.0229       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.07 Call | 100             | 5.3482     | 3.3631          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.12 Call | 4,951           | 4.7677     | 2.9948          | 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            | 14.16 Put  | 750             | 2029.5486  | 2197.2294       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.18 Put  | 41,000          | 2049.3530  | 2217.1056       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.20 Call | 73              | 3.9661     | 2.4875          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.22 Put  | 2,000           | 2088.9876  | 2256.8748       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.42 Call | 5,460           | 2.3891     | 1.7280          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.44 Call | 10,000          | 2.2815     | 1.7200          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.45 Call | 17,000          | 2.2296     | 1.7161          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.49 Put  | 80,000          | 2357.2334  | 2526.2013       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.50 Call | 10,490          | 1.9871     | 1.6978          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.50 Put  | 400             | 2367.1871  | 2536.1978       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.52 Put  | 850             | 2387.0977  | 2556.1911       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.54 Call | 7,500           | 1.8123     | 1.6845          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.57 Call | 100             | 1.6915     | 1.6753          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.60 Call | 100             | 1.5806     | 1.6667          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.75 Call | 25,047          | 1.5313     | 1.6320          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.86 Call | 15,000          | 1.5044     | 1.6144          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.90 Call | 5,000           | 1.4962     | 1.6095          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.91 Call | 18,718          | 1.4943     | 1.6084          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.00 Call | 6,126           | 1.4794     | 1.6004          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.11 Call | 2,500           | 1.4663     | 1.5951          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.26 Call | 2,500           | 1.4562     | 1.5952          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.46 Call | 3,867           | 1.4550     | 1.6068          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.50 Call | 35,000          | 1.4563     | 1.6105          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.57 Call | 6,000           | 1.4596     | 1.5517          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.69 Call | 750             | 1.4685     | 1.2060          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 16.00 Call | 13,176          | 0.9725     | 0.6195          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 16.16 Call | 225,000         | 0.6908     | 0.4356          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 11.00 Put  | 750             | 24.8139    | 41.3379         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 11.20 Put  | 550             | 44.0942    | 0.0000          | 0.0000      | 0.0000     | 550                 | 0.00                     |
| Jun 2018    | ZAUS            | 11.50 Put  | 66              | 100.3408   | 146.8854        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.00 Put  | 20,550          | 276.9823   | 360.5915        | 0.0000      | 0.0000     | 550                 | 0.00                     |
| Jun 2018    | ZAUS            | 12.12 Put  | 372             | 335.7454   | 427.5967        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.14 Call | 8,000           | 500.3159   | 421.3970        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.15 Put  | 500             | 351.3633   | 445.5059        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.25 Put  | 2,415           | 406.0109   | 507.5692        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.30 Put  | 24,500          | 434.7812   | 539.9136        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.40 Put  | 12,603          | 496.0265   | 607.0666        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.50 Call | 550             | 354.9648   | 299.1946        | 0.0000      | 0.0000     | 550                 | 0.00                     |
| Jun 2018    | ZAUS            | 12.50 Put  | 114,600         | 560.7648   | 677.2946        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.75 Put  | 66              | 736.2403   | 864.5072        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.96 Put  | 2,700           | 896.2701   | 1032.1939       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.00 Put  | 28,358          | 927.7850   | 1065.1162       | 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            | 13.05 Put  | 1,250           | 967.6491   | 1106.6686       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.17 Put  | 965             | 1065.3324  | 1208.0888       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.20 Put  | 372             | 1090.1684  | 1233.7921       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.22 Put  | 15,000          | 1106.8127  | 1251.0014       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.30 Put  | 25,550          | 1174.0542  | 1320.3923       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.46 Put  | 5,183           | 1311.4730  | 1459.9289       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.48 Put  | 7,420           | 1328.9020  | 1477.5998       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.50 Put  | 114,600         | 1346.3831  | 1495.3182       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.64 Put  | 70,530          | 1469.1175  | 1620.5989       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.75 Put  | 2,415           | 1566.7742  | 1720.4383       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.80 Put  | 500             | 1611.6071  | 1766.1888       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.81 Put  | 40,000          | 1620.6054  | 1775.3633       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.83 Put  | 300             | 1638.6309  | 1793.7408       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.84 Put  | 500             | 1647.6596  | 1802.9421       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.90 Put  | 1,000           | 1702.0346  | 1858.3188       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.00 Put  | 5,630           | 1793.3952  | 1951.2195       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.10 Put  | 7,028           | 1885.5973  | 2044.8135       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.25 Put  | 2,000           | 2025.2986  | 2186.3543       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.53 Call | 7,600           | 54.0132    | 44.8743         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.71 Call | 50              | 46.1349    | 35.1100         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.81 Call | 500             | 40.8741    | 30.5407         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.00 Call | 500             | 30.8298    | 23.2894         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.11 Call | 760             | 26.0430    | 19.8335         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.14 Call | 2,700           | 24.8536    | 18.9752         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.22 Call | 372             | 21.9088    | 16.8457         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.30 Call | 24,500          | 19.2705    | 14.9344         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.43 Call | 15,000          | 15.5691    | 12.2431         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.50 Call | 114,600         | 13.8455    | 10.9836         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.53 Call | 965             | 13.1592    | 10.4813         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.79 Call | 40,000          | 8.3558     | 6.9533          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 16.16 Call | 5,183           | 4.4073     | 3.9225          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 16.38 Call | 750             | 3.0865     | 2.7657          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 16.41 Call | 300             | 2.9386     | 2.6357          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 16.49 Call | 7,420           | 2.5761     | 2.3167          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 16.52 Call | 66              | 2.4515     | 2.2068          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 16.65 Call | 500             | 1.9745     | 1.7854          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 16.92 Call | 2,415           | 1.2503     | 1.1419          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 17.00 Call | 3,500           | 1.0899     | 0.9986          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 17.21 Call | 500             | 0.7572     | 0.6996          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 17.28 Call | 5,630           | 0.6698     | 0.6207          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 17.38 Call | 7,028           | 0.5615     | 0.5226          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2018    | ZAUS            | 11.75 Put  | 73,314          | 229.3247   | 293.4696        | 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            | 12.61 Put  | 5,300            | 670.9344   | 781.9316        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS            | 12.65 Put  | 1,550            | 696.9351   | 809.6801        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS            | 12.85 Put  | 750              | 832.8553   | 953.7448        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS            | 13.25 Put  | 73,314           | 1130.6367  | 1264.9924       | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS            | 13.65 Call | 1,464            | 254.0939   | 221.2553        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS            | 15.97 Call | 5,300            | 66.0372    | 59.1818         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS            | 16.04 Call | 1,550            | 64.1009    | 55.8074         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS            | 16.14 Call | 750              | 61.4849    | 51.2938         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS            | 16.29 Call | 73,314           | 55.6893    | 45.1522         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS            | 12.96 Put  | 23,443           | 923.3667   | 1040.5909       | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS            | 14.89 Call | 1,000            | 198.8759   | 176.7771        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS            | 15.95 Call | 2,000            | 130.4780   | 119.0785        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS            | 17.24 Call | 23,443           | 64.8315    | 52.1793         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2019    | ZAUS            | 20.00 Call | 2,000            | 155.1706   | 138.6660        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
|             |                 |            | <u>2,434,954</u> |            |                 |             |            | <u>1,650.00</u>     | <u>0.00</u>              | <u>44 500 107.00</u>  | <u>0.00</u>                 |
|             | <b>Total</b>    |            | <b>3,418,418</b> |            |                 |             |            | <b>57,981.00</b>    | <b>679,721,965.70</b>    | <b>209 929 238.00</b> | <b>1 948 872 449 626.70</b> |

|                    |                  |                  |                       |                    |                             |
|--------------------|------------------|------------------|-----------------------|--------------------|-----------------------------|
| <b>Grand Total</b> | <b>5,100,971</b> | <b>72,450.00</b> | <b>936 810 349.60</b> | <b>283,822,825</b> | <b>2,685,602,425,628.97</b> |
|--------------------|------------------|------------------|-----------------------|--------------------|-----------------------------|