



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-February-2018

| DATE          | CONTRACT |              | OPEN INT     | MTM       | PREV MTM  | HIGH   | LOW    | DAILY VOLUME | CUMULATIVE VOLUME        |
|---------------|----------|--------------|--------------|-----------|-----------|--------|--------|--------------|--------------------------|
| <b>Future</b> |          |              |              |           |           |        |        |              |                          |
| Feb 2018      | DAAD     | Future       | 46           | 9.1398    | 9.2791    | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAAD     | Future       | 4            | 9.1598    | 9.2995    | 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       | 337          | 14.3644   | 14.5231   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAEU     | Future       | 63           | 14.4102   | 14.5697   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAEU     | Future       | 3            | 14.4537   | 14.6140   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Apr 2018      | DAEU     | Future       | 107          | 14.4949   | 14.6557   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Apr 2018      | DAEU     | Future       | 16           | 14.5541   | 14.7158   | 0.0000 | 0.0000 | 0            | 0.00                     |
|               |          |              | <u>526</u>   |           |           |        |        | <i>0.00</i>  | <i>0.00</i>              |
|               |          |              |              |           |           |        |        |              | <i>789 076.00</i>        |
|               |          |              |              |           |           |        |        |              | <i>11 778 242 700.40</i> |
| <b>Option</b> |          |              |              |           |           |        |        |              |                          |
| Feb 2018      | DAEU     | 16.41 Put    | 1,647        | 2045.6332 | 1887.0301 | 0.0000 | 0.0000 | 0            | 0.00                     |
|               |          |              | <u>1,647</u> |           |           |        |        | <i>0.00</i>  | <i>0.00</i>              |
|               |          | <b>Total</b> | <b>2,173</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           | 16.2579   | 16.4538   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAGB     | Future       | 38           | 16.3002   | 16.4969   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Apr 2018      | DAGB     | Future       | 9            | 16.4408   | 16.6401   | 0.0000 | 0.0000 | 0            | 0.00                     |
|               |          |              | <u>64</u>    |           |           |        |        | <i>0.00</i>  | <i>0.00</i>              |
|               |          | <b>Total</b> | <b>64</b>    |           |           |        |        | <b>0.00</b>  | <b>0.00</b>              |
|               |          |              |              |           |           |        |        |              | <i>53 655.00</i>         |
|               |          |              |              |           |           |        |        |              | <i>880 282 013.10</i>    |
| <b>Future</b> |          |              |              |           |           |        |        |              |                          |
| Feb 2018      | DAUS     | Future       | 4,771        | 11.6514   | 11.7559   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAUS     | Future       | 6,278        | 11.6775   | 11.7825   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAUS     | Future       | 30,000       | 11.6895   | 11.7949   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Mar 2018      | DAUS     | Future       | 1,199        | 11.7010   | 11.8066   | 0.0000 | 0.0000 | 0            | 0.00                     |
| Apr 2018      | DAUS     | Future       | 54           | 11.7303   | 11.8366   | 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              | 11.7433    | 11.8499         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Apr 2018    | DAUS            | Future | 506             | 11.7529    | 11.8596         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | Future | 70              | 11.7704    | 11.8775         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | Future | 181             | 11.8019    | 11.9096         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | DAUS            | Future | 445             | 11.8467    | 11.9553         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | Future | 100             | 11.8513    | 11.9601         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | Future | 1,800           | 11.8791    | 11.9884         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | Future | 500             | 11.8853    | 11.9947         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | Future | 70              | 11.8868    | 11.9963         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | Future | 1,853           | 11.8961    | 12.0058         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | Future | 70              | 11.9162    | 12.0263         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | Future | 1,766           | 11.9436    | 12.0543         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2018    | DAUS            | Future | 1,295           | 11.9857    | 12.0973         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2018    | DAUS            | Future | 70              | 12.0262    | 12.1388         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2018    | DAUS            | Future | 225             | 12.0322    | 12.1449         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2018    | DAUS            | Future | 430             | 12.0352    | 12.1480         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2018    | DAUS            | Future | 70              | 12.0547    | 12.1680         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Feb 2019    | DAUS            | Future | 70              | 12.1892    | 12.3073         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2020    | DAUS            | Future | 84,000          | 13.0259    | 13.1619         | 0.0000      | 0.0000     | 0                   | 0.00                     |
|             |                 |        | <u>135,893</u>  |            |                 |             |            | <u>0.00</u>         | <u>0.00</u>              |
|             |                 |        |                 |            |                 |             |            |                     | <u>7 736 896.00</u>      |
|             |                 |        |                 |            |                 |             |            |                     | <u>94 106 696 516.00</u> |

**Option**

|          |      |            |         |           |           |        |        |   |      |
|----------|------|------------|---------|-----------|-----------|--------|--------|---|------|
| Feb 2018 | DAUS | 11.65 Put  | 100     | 87.5065   | 68.7723   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 11.86 Put  | 340     | 237.0077  | 175.2064  | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 11.87 Put  | 1,300   | 245.4243  | 182.0494  | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 11.92 Call | 1,300   | 20.0896   | 53.8645   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 11.96 Call | 340     | 15.9088   | 44.4662   | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 12.50 Call | 3,450   | 0.7840    | 3.0938    | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 13.80 Call | 8,500   | 0.0154    | 0.0299    | 0.0000 | 0.0000 | 0 | 0.00 |
| Feb 2018 | DAUS | 14.18 Put  | 2,186   | 2528.6267 | 2424.1176 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | DAUS | 13.40 Put  | 100,000 | 1745.0689 | 1640.7584 | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | DAUS | 11.80 Call | 20,000  | 84.9190   | 141.2456  | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | DAUS | 12.00 Call | 20,000  | 82.9506   | 125.2690  | 0.0000 | 0.0000 | 0 | 0.00 |
| Mar 2018 | DAUS | 13.00 Call | 4,000   | 9.4984    | 17.8151   | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2018 | DAUS | 15.00 Put  | 1,000   | 3257.4664 | 3151.3681 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2018 | DAUS | 15.81 Call | 2,000   | 0.8000    | 1.0393    | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2018 | DAUS | 11.70 Put  | 400     | 255.3209  | 218.7146  | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2018 | DAUS | 12.10 Call | 400     | 167.6943  | 213.7098  | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2018 | DAUS | 13.80 Put  | 1,000   | 2054.8500 | 1955.7133 | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2018 | DAUS | 15.23 Call | 500     | 2.6402    | 2.4607    | 0.0000 | 0.0000 | 0 | 0.00 |
| Apr 2018 | DAUS | 15.66 Call | 500     | 1.2886    | 1.2337    | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2018 | DAUS | 12.74 Put  | 1,880   | 1048.5787 | 966.2299  | 0.0000 | 0.0000 | 0 | 0.00 |
| May 2018 | DAUS | 13.86 Put  | 1,880   | 2105.6503 | 2006.5069 | 0.0000 | 0.0000 | 0 | 0.00 |

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|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|--------------------------|
| May 2018    | DAUS            | 15.63 Call | 1,880           | 1.0803     | 1.3506          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 12.75 Put  | 11,000          | 1056.7430  | 975.2560        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 14.50 Put  | 11,000          | 2731.1074  | 2627.4272       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 15.76 Call | 11,000          | 0.8334     | 1.1026          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 10.90 Put  | 1,000           | 30.8916    | 0.0000          | 0.0000      | 0.0000     | 1,000               | 0.00                     |
| May 2018    | DAUS            | 11.70 Put  | 1,000           | 272.8521   | 0.0000          | 0.0000      | 0.0000     | 1,000               | 0.00                     |
| May 2018    | DAUS            | 12.20 Call | 1,000           | 177.5415   | 0.0000          | 0.0000      | 0.0000     | 1,000               | 0.00                     |
| May 2018    | DAUS            | 12.00 Put  | 76,000          | 459.5100   | 406.6680        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 13.80 Put  | 1,000           | 2027.7767  | 1931.4043       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 15.43 Call | 500             | 2.3198     | 3.0934          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| May 2018    | DAUS            | 15.89 Call | 500             | 0.9384     | 1.2785          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | DAUS            | 13.80 Put  | 1,000           | 2006.7062  | 1912.5938       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | DAUS            | 15.62 Call | 500             | 3.0250     | 8.1590          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | DAUS            | 16.10 Call | 500             | 1.2745     | 3.9776          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 12.07 Put  | 2,000           | 546.2558   | 492.0200        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 13.60 Call | 1,000           | 72.3381    | 90.1125         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 13.73 Call | 1,000           | 63.6140    | 79.6514         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 14.19 Put  | 1,500           | 2358.2844  | 2261.4789       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 14.45 Put  | 1,500           | 2606.8164  | 2508.6146       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 15.72 Call | 1,500           | 12.2044    | 18.9014         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 15.94 Call | 1,500           | 9.1943     | 14.5766         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 13.80 Put  | 1,000           | 1985.9130  | 1893.9882       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 15.82 Call | 500             | 12.7177    | 20.0971         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jul 2018    | DAUS            | 16.32 Call | 500             | 6.7691     | 11.3114         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 12.32 Put  | 1,880           | 735.4985   | 673.5305        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 13.86 Put  | 1,880           | 2037.3839  | 1945.1305       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 16.18 Call | 1,880           | 10.1287    | 15.7556         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 13.80 Put  | 1,000           | 1969.5604  | 1879.4498       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 16.05 Call | 500             | 20.5275    | 28.3352         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Aug 2018    | DAUS            | 16.57 Call | 500             | 11.7748    | 16.8290         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2018    | DAUS            | 13.80 Put  | 1,000           | 1957.5986  | 1868.8816       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2018    | DAUS            | 16.25 Call | 500             | 27.1168    | 35.5684         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Sep 2018    | DAUS            | 16.80 Call | 500             | 16.0173    | 21.6052         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2018    | DAUS            | 13.80 Put  | 1,000           | 1944.9823  | 1857.3131       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2018    | DAUS            | 16.47 Call | 500             | 34.0310    | 42.3505         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Oct 2018    | DAUS            | 17.02 Call | 500             | 21.1401    | 26.8292         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2018    | DAUS            | 11.90 Put  | 1,880           | 509.3214   | 464.3223        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2018    | DAUS            | 13.86 Put  | 1,880           | 1995.1630  | 1907.3527       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2018    | DAUS            | 16.81 Call | 1,880           | 26.7065    | 33.6953         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2018    | DAUS            | 10.83 Put  | 51,000          | 111.4359   | 102.8861        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2018    | DAUS            | 11.67 Put  | 51,000          | 395.5099   | 358.0346        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Nov 2018    | DAUS            | 13.22 Call | 51,000          | 288.1819   | 322.6449        | 0.0000      | 0.0000     | 0                   | 0.00                     |

| DATE          | CONTRACT |              | OPEN INT       | MTM       | PREV MTM  | HIGH    | LOW     | DAILY VOLUME    | CUMULATIVE VOLUME    |                                 |
|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-----------------|----------------------|---------------------------------|
| Nov 2018      | DAUS     | 13.80 Put    | 1,000          | 1934.0615 | 1848.0108 | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
| Nov 2018      | DAUS     | 16.70 Call   | 500            | 38.6807   | 47.4610   | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
| Nov 2018      | DAUS     | 17.31 Call   | 500            | 23.6747   | 29.6067   | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
| Dec 2018      | DAUS     | 13.65 Put    | 20,000         | 1802.1598 | 1718.2132 | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
| Dec 2018      | DAUS     | 15.69 Call   | 20,000         | 90.8336   | 102.2451  | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
| Dec 2018      | DAUS     | 13.80 Put    | 1,000          | 1924.3849 | 1839.2960 | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
| Dec 2018      | DAUS     | 16.93 Call   | 500            | 43.3210   | 52.8483   | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
| Dec 2018      | DAUS     | 17.58 Call   | 500            | 26.5745   | 33.0337   | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
|               |          |              | 515,236        |           |           |         |         | 3,000.00        | 0.00                 | 17 066 419.00                   |
|               |          | <b>Total</b> | <b>651,129</b> |           |           |         |         | <b>3,000.00</b> | <b>0.00</b>          | 24 803 315.00 94 106 696 516.00 |
| <b>Future</b> |          |              |                |           |           |         |         |                 |                      |                                 |
| Mar 2018      | EUUS     | Future       | 7,284          | 1.2343    | 1.2369    | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
| Jun 2018      | EUUS     | Future       | 100            | 1.2427    | 1.2452    | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
|               |          |              | 7,384          |           |           |         |         | 0.00            | 0.00                 | 695 989.00 7 873 176 690.00     |
|               |          | <b>Total</b> | <b>7,384</b>   |           |           |         |         | <b>0.00</b>     | <b>0.00</b>          | 695 989.00 7 873 176 690.00     |
| <b>Option</b> |          |              |                |           |           |         |         |                 |                      |                                 |
| Mar 2018      | JYZA     | 9.07 Call    | 11,700         | 2274.3501 | 1649.3635 | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
| Jun 2018      | JYZA     | 8.89 Put     | 1,200          | 2870.4957 | 3327.9874 | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
|               |          |              | 12,900         |           |           |         |         | 0.00            | 0.00                 | 23 400.00 0.00                  |
|               |          | <b>Total</b> | <b>12,900</b>  |           |           |         |         | <b>0.00</b>     | <b>0.00</b>          | 23 400.00 0.00                  |
| <b>Future</b> |          |              |                |           |           |         |         |                 |                      |                                 |
| Mar 2018      | ZAAD     | Future       | 10,798         | 9.1651    | 9.3049    | 9.2572  | 9.1601  | 750             | 6,899,250.00         |                                 |
| Jun 2018      | ZAAD     | Future       | 5,422          | 9.2814    | 9.4240    | 9.3742  | 9.2995  | 255             | 2,390,047.50         |                                 |
| Sep 2018      | ZAAD     | Future       | 400            | 9.3968    | 9.5419    | 0.0000  | 0.0000  | 0               | 0.00                 |                                 |
| Dec 2018      | ZAAD     | Future       | 10,812         | 9.5072    | 9.6552    | 9.5069  | 9.5069  | 250             | 2,376,725.00         |                                 |
|               |          |              | 27,432         |           |           |         |         | 1,255.00        | 11,666,022.50        | 3 540 816.00 30 611 882 773.20  |
|               |          | <b>Total</b> | <b>27,432</b>  |           |           |         |         | <b>1,255.00</b> | <b>11,666,022.50</b> | 3 573 193.00 30 611 882 773.20  |
| <b>Future</b> |          |              |                |           |           |         |         |                 |                      |                                 |
| Mar 2018      | ZACA     | Future       | 700            | 9.2283    | 9.3498    | 9.3112  | 9.3112  | 100             | 931,120.00           |                                 |
| Jun 2018      | ZACA     | Future       | 410            | 9.3573    | 9.4819    | 9.3500  | 9.3483  | 260             | 2,430,620.00         |                                 |
|               |          |              | 1,110          |           |           |         |         | 360.00          | 3,361,740.00         | 128 113.00 1 260 246 677.10     |
|               |          | <b>Total</b> | <b>1,110</b>   |           |           |         |         | <b>360.00</b>   | <b>3,361,740.00</b>  | 128 113.00 1 260 246 677.10     |
| <b>Future</b> |          |              |                |           |           |         |         |                 |                      |                                 |
| Mar 2018      | ZAEU     | Future       | 120,050        | 14.4225   | 14.5822   | 14.5653 | 14.4033 | 30,090          | 435,111,919.40       |                                 |
| Jun 2018      | ZAEU     | Future       | 22,094         | 14.7014   | 14.8652   | 14.8464 | 14.7108 | 1,250           | 18,485,975.00        |                                 |
| Sep 2018      | ZAEU     | Future       | 45,425         | 14.9825   | 15.1506   | 15.1297 | 15.1141 | 292             | 4,413,972.40         |                                 |

| DATE          | CONTRACT |            | OPEN INT       | MTM            | PREV MTM  | HIGH    | LOW     | DAILY VOLUME     | CUMULATIVE VOLUME         |
|---------------|----------|------------|----------------|----------------|-----------|---------|---------|------------------|---------------------------|
| Dec 2018      | ZAEU     | Future     | 2,962          | 15.2576        | 15.4311   | 0.0000  | 0.0000  | 0                | 0.00                      |
| Mar 2019      | ZAEU     | Future     | 1,088          | 15.5471        | 15.7264   | 0.0000  | 0.0000  | 0                | 0.00                      |
|               |          |            | <u>191,619</u> |                |           |         |         | <u>31,632.00</u> | <u>458,011,866.80</u>     |
|               |          |            |                |                |           |         |         |                  | <u>13 875 146.00</u>      |
|               |          |            |                |                |           |         |         |                  | <u>197 157 311 555.00</u> |
| <b>Option</b> |          |            |                |                |           |         |         |                  |                           |
| Mar 2018      | ZAEU     | 14.45 Put  | 10,000         | 222.4809       | 0.0000    | 0.0000  | 0.0000  | 20,000           | 0.00                      |
| Mar 2018      | ZAEU     | 14.62 Put  | 10,000         | 330.2349       | 240.5150  | 0.0000  | 0.0000  | 0                | 0.00                      |
| Mar 2018      | ZAEU     | 15.05 Put  | 5,648          | 673.8122       | 547.4397  | 0.0000  | 0.0000  | 0                | 0.00                      |
| Mar 2018      | ZAEU     | 15.10 Put  | 14,172         | 718.2883       | 588.8997  | 0.0000  | 0.0000  | 0                | 0.00                      |
| Mar 2018      | ZAEU     | 16.50 Call | 643            | 2.3978         | 3.6562    | 0.0000  | 0.0000  | 0                | 0.00                      |
| Mar 2018      | ZAEU     | 17.00 Call | 620            | 1.1130         | 1.6002    | 0.0000  | 0.0000  | 0                | 0.00                      |
| Jun 2018      | ZAEU     | 13.75 Put  | 50,995         | 87.8947        | 65.8059   | 0.0000  | 0.0000  | 0                | 0.00                      |
| Jun 2018      | ZAEU     | 13.97 Put  | 7,000          | 138.3275       | 106.8612  | 0.0000  | 0.0000  | 0                | 0.00                      |
| Jun 2018      | ZAEU     | 15.25 Put  | 50,995         | 817.8896       | 711.5798  | 0.0000  | 0.0000  | 0                | 0.00                      |
| Jun 2018      | ZAEU     | 16.44 Put  | 7,000          | 1820.5993      | 1684.1004 | 0.0000  | 0.0000  | 0                | 0.00                      |
| Jun 2018      | ZAEU     | 18.61 Call | 7,000          | 19.7987        | 20.5187   | 0.0000  | 0.0000  | 0                | 0.00                      |
| Jun 2018      | ZAEU     | 20.55 Call | 50,995         | 4.5129         | 5.1621    | 0.0000  | 0.0000  | 0                | 0.00                      |
| Sep 2018      | ZAEU     | 14.25 Put  | 124,767        | 270.1664       | 225.9406  | 0.0000  | 0.0000  | 0                | 0.00                      |
| Sep 2018      | ZAEU     | 15.85 Put  | 124,767        | 1216.8785      | 1103.9212 | 0.0000  | 0.0000  | 0                | 0.00                      |
| Sep 2018      | ZAEU     | 16.00 Put  | 21,525         | 1334.3428      | 1217.0285 | 0.0000  | 0.0000  | 0                | 0.00                      |
| Sep 2018      | ZAEU     | 19.56 Call | 124,767        | 22.4834        | 24.5474   | 0.0000  | 0.0000  | 0                | 0.00                      |
| Sep 2018      | ZAEU     | 21.63 Call | 21,525         | 2.6940         | 2.7998    | 0.0000  | 0.0000  | 0                | 0.00                      |
|               |          |            | <u>632,419</u> |                |           |         |         | <u>20,000.00</u> | <u>0.00</u>               |
|               |          |            | <b>Total</b>   | <b>824,038</b> |           |         |         | <b>51,632.00</b> | <b>458,011,866.80</b>     |
|               |          |            |                |                |           |         |         |                  | <b>21 181 561.00</b>      |
|               |          |            |                |                |           |         |         |                  | <b>197 157 311 555.00</b> |
| <b>Future</b> |          |            |                |                |           |         |         |                  |                           |
| Mar 2018      | ZAFR     | Future     | 1,215          | 12.4920        | 12.6470   | 0.0000  | 0.0000  | 0                | 0.00                      |
|               |          |            | <u>1,215</u>   |                |           |         |         | <u>0.00</u>      | <u>0.00</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     | 201,643        | 16.3123        | 16.5092   | 16.5187 | 16.2647 | 11,493           | 188,844,698.50            |
| Jun 2018      | ZAGB     | Future     | 10,567         | 16.5809        | 16.7826   | 16.5910 | 16.5900 | 750              | 12,442,950.00             |
| Sep 2018      | ZAGB     | Future     | 13,656         | 16.8428        | 17.0499   | 16.8065 | 16.8065 | 1,000            | 16,806,500.00             |
| Dec 2018      | ZAGB     | Future     | 895            | 17.0951        | 17.3075   | 17.0695 | 17.0695 | 500              | 8,534,750.00              |
| Mar 2019      | ZAGB     | Future     | 948            | 17.3680        | 17.5884   | 0.0000  | 0.0000  | 0                | 0.00                      |
|               |          |            | <u>227,709</u> |                |           |         |         | <u>13,743.00</u> | <u>226,628,898.50</u>     |
|               |          |            |                |                |           |         |         |                  | <b>9 902 694.00</b>       |
|               |          |            |                |                |           |         |         |                  | <b>165 754 414 256.10</b> |
| <b>Option</b> |          |            |                |                |           |         |         |                  |                           |
| Mar 2018      | ZAGB     | 17.00 Put  | 500            | 762.0411       | 621.9925  | 0.0000  | 0.0000  | 0                | 0.00                      |
| Mar 2018      | ZAGB     | 19.00 Call | 1,500          | 2.0856         | 3.4990    | 0.0000  | 0.0000  | 0                | 0.00                      |
| Mar 2018      | ZAGB     | 20.14 Call | 500            | 0.9510         | 1.5738    | 0.0000  | 0.0000  | 0                | 0.00                      |
| Jun 2018      | ZAGB     | 17.50 Put  | 500            | 1209.3281      | 1083.1239 | 0.0000  | 0.0000  | 0                | 0.00                      |

| DATE          | CONTRACT |              | OPEN INT       | MTM      | PREV MTM | HIGH    | LOW     | DAILY VOLUME     | CUMULATIVE VOLUME     |
|---------------|----------|--------------|----------------|----------|----------|---------|---------|------------------|-----------------------|
| Jun 2018      | ZAGB     | 20.40 Call   | 500            | 29.3880  | 39.6165  | 0.0000  | 0.0000  | 0                | 0.00                  |
|               |          |              | 3,500          |          |          |         |         | 0.00             | 0.00                  |
|               |          | <b>Total</b> | <b>231,209</b> |          |          |         |         | <b>13,743.00</b> | <b>226,628,898.50</b> |
|               |          |              |                |          |          |         |         |                  | 11 676 807.00         |
|               |          |              |                |          |          |         |         |                  | 165 754 414 256.10    |
| <b>Future</b> |          |              |                |          |          |         |         |                  |                       |
| Mar 2018      | ZAJY     | Future       | 8,261          | 0.1088   | 0.1102   | 0.0000  | 0.0000  | 0                | 0.00                  |
|               |          |              | 8,261          |          |          |         |         | 0.00             | 0.00                  |
|               |          | <b>Total</b> | <b>8,261</b>   |          |          |         |         | <b>0.00</b>      | <b>0.00</b>           |
|               |          |              |                |          |          |         |         |                  | 961 606.00            |
|               |          |              |                |          |          |         |         |                  | 10 715 347 944.50     |
| <b>Future</b> |          |              |                |          |          |         |         |                  |                       |
| Jun 2018      | ZAKS     | Future       | 1,145          | 0.1143   | 0.1153   | 0.0000  | 0.0000  | 0                | 0.00                  |
| Sep 2018      | ZAKS     | Future       | 562            | 0.1138   | 0.1146   | 0.0000  | 0.0000  | 0                | 0.00                  |
|               |          |              | 1,707          |          |          |         |         | 0.00             | 0.00                  |
|               |          | <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> |          |              |                |          |          |         |         |                  |                       |
| Jun 2018      | ZATR     | Future       | 4,540          | 3.0222   | 3.0431   | 0.0000  | 0.0000  | 0                | 0.00                  |
|               |          |              | 4,540          |          |          |         |         | 0.00             | 0.00                  |
|               |          | <b>Total</b> | <b>4,540</b>   |          |          |         |         | <b>0.00</b>      | <b>0.00</b>           |
|               |          |              |                |          |          |         |         |                  | 242 729.00            |
|               |          |              |                |          |          |         |         |                  | 874 663 905.50        |
| <b>Future</b> |          |              |                |          |          |         |         |                  |                       |
| Mar 2018      | ZAUM     | Future       | 397            | 11.6844  | 11.7896  | 11.7551 | 11.6794 | 26               | 30,449,490.00         |
| Jun 2018      | ZAUM     | Future       | 84             | 11.8297  | 11.9380  | 11.9005 | 11.8252 | 10               | 11,862,850.00         |
| Sep 2018      | ZAUM     | Future       | 45             | 11.9691  | 12.0804  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Dec 2018      | ZAUM     | Future       | 3              | 12.1003  | 12.2151  | 0.0000  | 0.0000  | 0                | 0.00                  |
|               |          |              | 529            |          |          |         |         | 36.00            | 42,312,340.00         |
|               |          | <b>Total</b> | <b>529</b>     |          |          |         |         | <b>36.00</b>     | <b>42,312,340.00</b>  |
|               |          |              |                |          |          |         |         |                  | 147 506.00            |
|               |          |              |                |          |          |         |         |                  | 169 735 163 550.00    |
| <b>Future</b> |          |              |                |          |          |         |         |                  |                       |
| Mar 2018      | ZAUS     | Future       | 692,239        | 11.6844  | 11.7896  | 11.8085 | 11.6672 | 201,496          | 2,371,936,838.20      |
| Jun 2018      | ZAUS     | Future       | 225,005        | 11.8297  | 11.9380  | 11.9405 | 11.8145 | 52,909           | 632,227,397.60        |
| Sep 2018      | ZAUS     | Future       | 38,076         | 11.9691  | 12.0804  | 11.9987 | 11.9610 | 509              | 6,091,187.50          |
| Dec 2018      | ZAUS     | Future       | 18,500         | 12.1003  | 12.2151  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2019      | ZAUS     | Future       | 400            | 12.2384  | 12.3577  | 12.2693 | 12.2461 | 400              | 4,902,760.00          |
|               |          |              | 974,220        |          |          |         |         | 255,314.00       | 3,015,158,183.30      |
|               |          |              |                |          |          |         |         |                  | 166 948 097.00        |
|               |          |              |                |          |          |         |         |                  | 1 967 091 559 161.50  |
| <b>Option</b> |          |              |                |          |          |         |         |                  |                       |
| Mar 2018      | ZAUS     | 11.45 Put    | 2,250          | 71.0520  | 54.5621  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2018      | ZAUS     | 11.50 Put    | 32,520         | 87.6904  | 67.9230  | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2018      | ZAUS     | 11.60 Put    | 750            | 128.1079 | 100.9251 | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2018      | ZAUS     | 11.67 Put    | 10,000         | 162.6870 | 129.2277 | 0.0000  | 0.0000  | 0                | 0.00                  |
| Mar 2018      | ZAUS     | 11.68 Put    | 10,000         | 168.2043 | 0.0000   | 0.0000  | 0.0000  | 20,000           | 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            | 11.72 Put  | 10,000          | 191.2044   | 0.0000          | 0.0000      | 0.0000     | 20,000              | 0.00                     |
| Mar 2018    | ZAUS            | 11.80 Put  | 90,000          | 241.4457   | 193.2596        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 11.99 Put  | 40,000          | 380.1216   | 316.2486        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.00 Put  | 227,000         | 388.0534   | 323.4331        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.20 Put  | 32,520          | 556.6191   | 479.0009        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.25 Put  | 3,750           | 601.1510   | 520.8711        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.36 Put  | 20,880          | 700.2710   | 616.2006        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.40 Put  | 2,500           | 737.1438   | 651.7992        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.47 Call | 750             | 16.9415    | 34.0865         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.50 Put  | 25,380          | 830.8658   | 741.7454        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.55 Call | 2,000           | 12.8158    | 27.2422         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.70 Call | 11,000          | 7.5133     | 17.8224         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.70 Put  | 2,000           | 1023.1133  | 928.2224        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.82 Put  | 10,323          | 1140.5422  | 1043.0657       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.94 Put  | 5,000           | 1259.1412  | 1159.3980       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 12.95 Call | 13,200          | 3.4459     | 8.7457          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.00 Call | 41,000          | 3.0104     | 7.5863          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.00 Put  | 95,146          | 1318.6104  | 1217.9863       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.20 Call | 1,000           | 1.7900     | 4.3936          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.20 Put  | 373             | 1517.3900  | 1414.7936       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.22 Put  | 15,000          | 1537.3025  | 1434.5628       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.25 Put  | 2,478           | 1567.1802  | 1464.2400       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.32 Put  | 7,500           | 1636.9318  | 1533.5844       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.35 Call | 2,000           | 1.2392     | 2.9406          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.38 Put  | 2,500           | 1696.7540  | 1593.1163       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.40 Put  | 7,500           | 1716.7010  | 1612.9770       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.50 Call | 35,000          | 0.8745     | 1.9848          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.50 Put  | 17,750          | 1816.4745  | 1712.3848       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.60 Put  | 98,694          | 1916.3005  | 1811.9353       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.66 Call | 10,000          | 0.6156     | 1.3189          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.70 Call | 25,150          | 0.5658     | 1.1929          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.74 Put  | 20,880          | 2056.1206  | 1951.4798       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.76 Call | 4,000           | 0.4997     | 1.0276          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.79 Call | 2,000           | 0.4701     | 0.9544          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.84 Put  | 1,000           | 2156.0253  | 2051.2446       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.91 Put  | 7,000           | 2225.9709  | 2121.1132       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.93 Call | 100             | 0.3570     | 0.6799          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.93 Put  | 10,323          | 2245.9570  | 2141.0799       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.95 Put  | 1,000           | 2265.9437  | 2161.0483       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 13.98 Put  | 200             | 2295.9248  | 2191.0038       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.00 Call | 10,000          | 0.3130     | 0.5760          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.02 Call | 55              | 0.3111     | 0.5496          | 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            | 14.05 Put  | 500             | 2365.9084  | 2260.9124       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.07 Call | 100             | 0.3067     | 0.4891          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.12 Call | 4,951           | 0.3028     | 0.4360          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.16 Put  | 750             | 2475.9000  | 2370.8080       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.18 Put  | 41,000          | 2495.8987  | 2390.8111       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.20 Call | 73              | 0.2974     | 0.4142          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.22 Put  | 2,000           | 2535.8963  | 2430.8174       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.44 Call | 10,000          | 0.2871     | 0.4554          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.45 Call | 17,000          | 0.2868     | 0.4573          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.49 Put  | 80,000          | 2805.8858  | 2700.8649       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.50 Call | 10,490          | 0.2856     | 0.4668          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.50 Put  | 400             | 2815.8856  | 2710.8668       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.52 Put  | 850             | 2835.8852  | 2730.8707       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.54 Call | 7,500           | 0.2848     | 0.4747          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.57 Call | 100             | 0.2844     | 0.4807          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.60 Call | 100             | 0.2840     | 0.4868          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.75 Call | 25,047          | 0.2834     | 0.5190          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.86 Call | 15,000          | 0.2842     | 0.5444          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.90 Call | 5,000           | 0.2847     | 0.5540          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 14.91 Call | 18,718          | 0.2848     | 0.5565          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.00 Call | 6,126           | 0.2865     | 0.5790          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.11 Call | 2,500           | 0.2892     | 0.6079          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.26 Call | 2,500           | 0.2120     | 0.6499          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.46 Call | 3,867           | 0.1186     | 0.5164          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.50 Call | 35,000          | 0.1054     | 0.4679          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.57 Call | 6,000           | 0.0856     | 0.3934          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 15.69 Call | 750             | 0.0597     | 0.2912          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 16.00 Call | 13,176          | 0.0231     | 0.1315          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Mar 2018    | ZAUS            | 16.16 Call | 225,000         | 0.0139     | 0.0864          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 11.00 Put  | 60,750          | 66.5489    | 57.5718         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 11.20 Put  | 2,550           | 112.3212   | 97.0711         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 11.35 Call | 10,000          | 638.7156   | 724.9006        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 11.45 Call | 10,000          | 576.0535   | 658.1820        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 11.50 Put  | 66              | 216.8085   | 188.5301        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 11.75 Put  | 60,000          | 336.6068   | 297.3297        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 11.90 Put  | 2,000           | 422.5916   | 375.8654        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.00 Call | 3,000           | 315.7367   | 372.2079        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.00 Put  | 22,550          | 486.0367   | 434.2079        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.12 Put  | 372             | 567.0715   | 510.2838        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.14 Call | 8,000           | 270.7634   | 321.4746        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.14 Put  | 155,500         | 581.0634   | 523.4746        | 0.0000      | 0.0000     | 154,000             | 0.00                     |
| Jun 2018    | ZAUS            | 12.15 Put  | 500             | 588.1090   | 530.1240        | 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            | 12.24 Call | 500             | 242.6505   | 289.4880        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.25 Put  | 2,415           | 660.3098   | 598.4722        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.30 Put  | 24,500          | 697.5436   | 633.8612        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.40 Put  | 12,603          | 774.0976   | 706.8941        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.50 Call | 2,550           | 182.6550   | 220.7079        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.50 Put  | 114,600         | 852.9550   | 782.7079        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.75 Put  | 66              | 1059.1616  | 982.0336        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 12.96 Put  | 2,700           | 1241.1038  | 1159.0015       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.00 Call | 3,000           | 106.2012   | 131.5456        | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.00 Put  | 22,728          | 1276.5012  | 1193.5456       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.05 Put  | 1,250           | 1321.0465  | 1237.0631       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.17 Put  | 965             | 1428.1633  | 1342.7235       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.20 Put  | 372             | 1455.2197  | 1369.2002       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.30 Put  | 25,550          | 1546.1299  | 1458.2814       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.35 Call | 60,000          | 71.6757    | 91.2690         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.46 Put  | 5,183           | 1693.6637  | 1603.1906       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.48 Put  | 7,420           | 1712.2667  | 1621.4901       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.50 Put  | 114,600         | 1730.9026  | 1639.8279       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.64 Put  | 70,530          | 1862.2123  | 1769.1869       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.75 Put  | 2,415           | 1966.3311  | 1871.9351       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.80 Put  | 500             | 2013.9019  | 1918.9247       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.81 Put  | 40,000          | 2023.4337  | 1928.3437       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.83 Put  | 300             | 2042.5128  | 1947.1989       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.84 Put  | 500             | 2052.0600  | 1956.6373       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 13.90 Put  | 1,000           | 2109.4547  | 2013.3928       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.00 Put  | 500             | 2205.5028  | 2108.4489       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.10 Put  | 7,028           | 2301.9898  | 2204.0291       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.25 Put  | 2,000           | 2446.7194  | 2348.2582       | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.53 Call | 7,600           | 16.8676    | 24.7073         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.71 Call | 50              | 12.5062    | 18.3497         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 14.81 Call | 500             | 10.5527    | 15.4794         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.00 Call | 500             | 7.5892     | 11.0964         | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.11 Call | 760             | 6.2442     | 9.0977          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.14 Call | 2,700           | 5.9178     | 8.6116          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.22 Call | 372             | 5.1222     | 7.4264          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.30 Call | 24,500          | 4.4268     | 6.3897          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.43 Call | 15,000          | 3.4884     | 4.9794          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.50 Call | 114,600         | 3.0769     | 4.3425          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.53 Call | 965             | 2.9149     | 4.0928          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 15.79 Call | 40,000          | 1.8117     | 2.5769          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 16.16 Call | 5,183           | 0.9022     | 1.3169          | 0.0000      | 0.0000     | 0                   | 0.00                     |
| Jun 2018    | ZAUS            | 16.38 Call | 750             | 0.5897     | 0.8741          | 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               | 16.41 Call | 300              | 0.5561     | 0.8261          | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS               | 16.49 Call | 7,420            | 0.4753     | 0.7101          | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS               | 16.52 Call | 66               | 0.4480     | 0.6708          | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS               | 16.65 Call | 500              | 0.3462     | 0.5232          | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS               | 16.92 Call | 2,415            | 0.2010     | 0.3097          | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS               | 17.00 Call | 3,500            | 0.1708     | 0.2646          | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS               | 17.21 Call | 500              | 0.1108     | 0.1744          | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Jun 2018    | ZAUS               | 17.38 Call | 7,028            | 0.0777     | 0.1238          | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS               | 11.75 Put  | 73,314           | 403.9954   | 363.3862        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS               | 12.61 Put  | 5,300            | 961.5851   | 892.9102        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS               | 12.65 Put  | 1,550            | 992.0698   | 922.2900        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS               | 12.85 Put  | 750              | 1148.9940  | 1074.5974       | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS               | 13.25 Put  | 73,314           | 1480.3450  | 1399.6854       | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS               | 13.30 Call | 1,500            | 191.8332   | 221.5617        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS               | 13.65 Call | 1,464            | 146.5819   | 170.6008        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS               | 15.97 Call | 5,300            | 29.7532    | 38.8726         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS               | 16.04 Call | 1,550            | 27.7976    | 36.4494         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS               | 16.14 Call | 750              | 25.2110    | 33.2301         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Sep 2018    | ZAUS               | 16.29 Call | 73,314           | 21.7495    | 28.8941         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS               | 11.64 Put  | 2,764            | 393.8197   | 357.0154        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS               | 12.50 Call | 150              | 501.1002   | 553.8211        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS               | 12.96 Put  | 23,443           | 1239.3860  | 1166.1722       | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS               | 13.00 Call | 2,000            | 370.8689   | 411.6257        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS               | 13.80 Call | 2,764            | 230.2227   | 258.8220        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS               | 14.89 Call | 1,000            | 128.5267   | 143.9581        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS               | 15.95 Call | 2,000            | 78.8234    | 92.0799         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2018    | ZAUS               | 17.24 Call | 23,443           | 29.7237    | 35.7902         | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
| Dec 2019    | ZAUS               | 20.00 Call | 2,000            | 92.0125    | 106.1239        | 0.0000      | 0.0000     | 0                   | 0.00                     |                       |                             |
|             |                    |            | <u>2,897,912</u> |            |                 |             |            | <u>194,000.00</u>   | <u>0.00</u>              | <u>46 397 192.00</u>  | <u>0.00</u>                 |
|             | <b>Total</b>       |            | <b>3,872,132</b> |            |                 |             |            | <b>449,314.00</b>   | <b>3,015,158,183.30</b>  | <b>213 345 289.00</b> | <b>1 967 091 559 161.50</b> |
|             | <b>Grand Total</b> |            | <b>5,645,873</b> |            |                 |             |            | <b>519,340.00</b>   | <b>3 757 139 051.10</b>  | <b>287,956,427</b>    | <b>2,709,628,271,067.97</b> |