



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jan 2018	DAAD	Future	5	9.7391	9.7121	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	9.8021	9.7752	0.0000	0.0000	0	0.00
			<u>51</u>					<u>0.00</u>	<u>0.00</u>
		Total	51					0.00	0.00
									77 060.00
									730 229 419.30
Future									
Jan 2018	DAEU	Future	151,647	14.9296	14.9425	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	14.9781	14.9907	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	15.0650	15.0779	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.1105	15.1231	0.0000	0.0000	0	0.00
			<u>151,757</u>					<u>0.00</u>	<u>0.00</u>
									745 543.00
									11 134 851 230.70
Option									
Jan 2018	DAEU	15.80 Put	193,000	889.9783	883.6965	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	4.4685	6.2289	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1423.9126	1415.3159	0.0000	0.0000	0	0.00
			<u>209,797</u>					<u>0.00</u>	<u>0.00</u>
		Total	361,554					0.00	0.00
									946 787.00
									0.00
Future									
Jan 2018	DAGB	Future	10	16.8979	16.8223	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	16.9879	16.9115	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	17.0306	16.9542	0.0000	0.0000	0	0.00
			<u>65</u>					<u>0.00</u>	<u>0.00</u>
		Total	65					0.00	0.00
									53 591.00
									879 195 024.30
Future									
Jan 2018	DAUS	Future	0	12.4200	12.3699	0.0000	0.0000	20,000	248,400,000.00
Jan 2018	DAUS	Future	220	12.4219	12.3699	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	1,126	12.4220	12.3699	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	649	12.4286	12.3782	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>		
Jan 2018	DAUS	Future	500	12.4303	12.3798	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	12.4337	12.3834	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	12.4473	12.3970	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	144,845	12.4590	12.4087	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	12.4842	12.4335	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	12	12.4878	12.4371	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	1,000	12.5117	12.4609	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,397	12.5391	12.4880	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	12.5641	12.5129	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.6107	12.5591	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	12.6215	12.5697	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.6413	12.5892	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.6772	12.6246	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.7293	12.6760	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.7347	12.6813	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.7668	12.7128	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,500	12.7739	12.7197	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.7756	12.7215	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.7862	12.7319	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.8092	12.7544	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	12.8410	12.7856	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.8905	12.8342	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.9377	12.8805	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.9446	12.8873	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.9706	12.9128	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	13.1337	13.0734	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	14.1797	14.1023	0.0000	0.0000	0	0.00		
			<u>248,664</u>					<u>20,000.00</u>	<u>248,400,000.00</u>	<u>7 411 019.00</u>	<u>90 180 433 614.70</u>
Option											
Jan 2018	DAUS	13.20 Put	2,000	778.1361	830.6862	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.76 Call	1,000	0.0051	0.0349	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.88 Call	1,000	0.0050	0.0461	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.39 Put	277	81.2816	118.9005	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.46 Call	277	83.0670	80.5959	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.72 Put	427	312.8961	367.8368	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.83 Call	427	11.6742	15.9012	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.50 Put	238	1071.8431	1123.3319	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.75 Call	238	0.1738	0.6673	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.12 Call	50,000	0.0556	0.1800	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.90 Put	20,000	1466.6059	1517.2118	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.25 Put	440	81.3585	109.0499	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.32 Put	460	107.4360	139.3013	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>
Jan 2018	DAUS	12.36 Call	440	223.4341	207.2824	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.41 Call	460	196.8323	183.5320	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	409.8110	458.7020	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	724.7274	776.7722	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	808.7436	861.3281	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	827.6259	880.2905	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	856.0757	908.8381	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	951.8562	1004.7780	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	2.4218	4.0370	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	1.9066	3.2603	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	1.0890	1.9702	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	243.6226	287.3110	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	616.5636	667.2314	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	715.7945	767.6649	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	0.2123	0.3992	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.1338	0.2488	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.0922	0.1685	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.0822	0.1491	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	760.8631	811.9549	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1334.6565	1386.5801	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	726.1672	775.4431	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1391.7908	1442.1899	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.5429	1.0428	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1279.3706	1328.0074	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1425.8506	1475.5802	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1716.2359	1767.4392	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	27.9263	27.1639	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1680.8373	1733.0197	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	946.2981	995.2938	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2417.6280	2465.3645	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	9.6478	13.8745	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1295.5250	1345.0586	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	25.2647	24.1886	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	13.4380	17.1000	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	475.9064	516.8396	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1346.2946	1395.6905	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	17.5063	21.0361	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	485.2675	526.3344	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	1923.3091	1972.1495	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	15.6569	20.6866	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1289.5182	1339.0030	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	38.2852	36.8204	0.0000	0.0000	0	0.00

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May 2018	DAUS	15.89 Call	500	22.4208	24.0730	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	1284.9216	1334.5985	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	53.2832	42.7866	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	38.1209	23.9298	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	12.07 Put	2,000	197.4422	0.0000	0.0000	0.0000	2,000	0.00		
Jul 2018	DAUS	13.60 Call	1,000	262.1449	0.0000	0.0000	0.0000	2,000	0.00		
Jul 2018	DAUS	13.73 Call	1,000	237.6018	0.0000	0.0000	0.0000	1,000	0.00		
Jul 2018	DAUS	14.19 Put	1,500	1610.2608	1659.4734	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	1836.5569	1886.2850	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	69.2748	59.5654	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	61.3260	49.5822	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1281.2315	1330.3177	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	70.3288	60.3179	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	54.2658	40.5790	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	314.2419	345.4504	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1329.6860	1379.0224	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	63.5921	52.7302	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1278.4480	1327.5906	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	85.9071	79.1107	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	69.0347	60.5797	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1275.3791	1324.7080	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	98.6632	94.1634	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	78.9648	72.4913	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1271.9540	1321.2469	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	114.4922	110.3745	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	89.8715	83.0084	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	205.9668	229.0270	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1317.5779	1367.1544	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	105.5172	99.3609	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1269.0928	1318.4009	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	127.6827	123.5911	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	92.6393	87.8877	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1156.3263	1204.6071	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	193.5896	189.8993	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1265.2792	1314.6144	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	140.5266	135.6659	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	95.9489	91.9009	0.0000	0.0000	0	0.00		
			<u>910,461</u>					<u>5,000.00</u>	<u>0.00</u>	<u>16 459 585.00</u>	<u>0.00</u>
		Total	1,159,125					25,000.00	248,400,000.00	23 870 604.00	90 180 433 614.70

Future

Mar 2018	EUUS	Future	15	1.2018	1.2077	0.0000	0.0000	0	0.00
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			15					0.00	0.00	649 155.00	7 293 856 090.00
		Total	15					0.00	0.00	649 155.00	7 293 856 090.00
Future											
Mar 2018	ZAAD	Future	17,950	9.8285	9.8017	9.8226	9.8226	5	49,113.00		
Jun 2018	ZAAD	Future	5,012	9.9565	9.9283	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	10.0851	10.0552	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.2079	10.1759	0.0000	0.0000	0	0.00		
			34,174					5.00	49,113.00	3 519 650.00	30 409 627 148.00
		Total	34,174					5.00	49,113.00	3 552 027.00	30 409 627 148.00
Future											
Mar 2018	ZACA	Future	250	10.0965	10.0973	0.0000	0.0000	0	0.00		
			250					0.00	0.00	124 903.00	1 229 432 717.10
		Total	250					0.00	0.00	124 903.00	1 229 432 717.10
Future											
Mar 2018	ZAEU	Future	94,946	15.0780	15.0909	15.1500	15.0670	3,192	48,171,357.50		
Jun 2018	ZAEU	Future	6,965	15.3684	15.3792	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	Future	5,417	15.6658	15.6741	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,926	15.9569	15.9634	0.0000	0.0000	0	0.00		
			110,254					3,192.00	48,171,357.50	13 577 841.00	192 684 988 405.20
Option											
Mar 2018	ZAEU	15.05 Put	5,648	345.5696	346.4067	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	18,643	373.2756	373.8591	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	60.0999	65.3661	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	31.7898	35.0886	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	35.2482	38.4732	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	57.6124	61.6026	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	488.8929	492.8403	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1323.3883	1322.5917	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	51.1942	54.6935	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	14.1694	15.0593	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	161,971	145.9792	152.6748	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	827.9477	833.0178	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	37,204	925.8299	930.2569	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	106.9976	109.9173	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	37,204	37.4557	38.7589	0.0000	0.0000	0	0.00		
			685,452					0.00	0.00	6 847 461.00	0.00
		Total	795,706					3,192.00	48,171,357.50	20 425 302.00	192 684 988 405.20

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Future									
Mar 2018	ZAFR	Future	1,215	12.9014	12.8348	0.0000	0.0000	0	0.00
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,215					0.00	0.00
									605 450.00 6 457 755 273.50
									605 450.00 6 457 755 273.50
Future									
Mar 2018	ZAGB	Future	180,333	17.0431	16.9667	17.0900	16.9600	23,609	401,255,567.20
Jun 2018	ZAGB	Future	7,460	17.3237	17.2441	0.0000	0.0000	0	0.00
Sep 2018	ZAGB	Future	4,164	17.6068	17.5235	0.0000	0.0000	0	0.00
Dec 2018	ZAGB	Future	886	17.8809	17.7942	0.0000	0.0000	0	0.00
			<u>192,843</u>					<u>23,609.00</u>	<u>401,255,567.20</u>
									9 791 255.00 163 867 581 487.40
									9 791 255.00 163 867 581 487.40
Option									
Mar 2018	ZAGB	17.00 Put	500	426.2777	474.4750	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	19.00 Call	1,500	54.4804	53.1814	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	20.14 Call	500	14.9045	17.8127	0.0000	0.0000	0	0.00
Jun 2018	ZAGB	17.50 Put	500	810.7828	863.7783	0.0000	0.0000	0	0.00
Jun 2018	ZAGB	20.40 Call	500	99.7095	91.0998	0.0000	0.0000	0	0.00
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>
		Total	196,343					23,609.00	401,255,567.20
									11 565 368.00 163 867 581 487.40
									11 565 368.00 163 867 581 487.40
Future									
Mar 2018	ZAJY	Future	115	0.1114	0.1107	0.0000	0.0000	0	0.00
			<u>115</u>					<u>0.00</u>	<u>0.00</u>
		Total	115					0.00	0.00
									953 460.00 10 625 024 617.80
									953 460.00 10 625 024 617.80
Future									
Jun 2018	ZAKS	Future	1,145	0.1195	0.1193	0.0000	0.0000	0	0.00
Sep 2018	ZAKS	Future	562	0.1191	0.1191	0.0000	0.0000	0	0.00
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,707					0.00	0.00
									31 923.00 432 652 210.00
									31 923.00 432 652 210.00
Future									
Mar 2018	ZATR	Future	433	3.2800	3.2688	0.0000	0.0000	0	0.00
			<u>433</u>					<u>0.00</u>	<u>0.00</u>
		Total	433					0.00	0.00
									238 189.00 860 554 603.00
									238 189.00 860 554 603.00
Future									
Mar 2018	ZAUM	Future	592	12.5462	12.4952	0.0000	0.0000	8	9,996,160.00
Jun 2018	ZAUM	Future	47	12.7096	12.6565	0.0000	0.0000	0	0.00
Sep 2018	ZAUM	Future	5	12.8710	12.8151	0.0000	0.0000	0	0.00
			<u>644</u>					<u>8.00</u>	<u>9,996,160.00</u>
									145 920.00 167 812 122 280.00
									145 920.00 167 812 122 280.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			644					8.00	9,996,160.00	150 443.00	167 812 122 280.00
Future											
Mar 2018	ZAUS	Future	1,046,535	12.5462	12.4952	12.5958	12.4958	25,942	324,643,478.20		
Jun 2018	ZAUS	Future	174,275	12.7096	12.6565	12.6800	12.6800	30	380,400.00		
Sep 2018	ZAUS	Future	4,771	12.8710	12.8151	12.9000	12.8494	86	1,104,839.40		
Dec 2018	ZAUS	Future	11,000	13.0243	12.9655	0.0000	0.0000	0	0.00		
			1,236,581					26,058.00	326,128,717.60	163 738 576.00	1 928 272 055 515.10
Option											
Mar 2018	ZAUS	12.00 Put	248,000	87.5824	105.4995	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.13 Put	5,460	125.6482	148.2489	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.25 Put	3,750	168.9943	195.9874	0.0000	0.0000	1,850	0.00		
Mar 2018	ZAUS	12.36 Put	20,880	215.7944	246.7246	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.40 Put	2,500	234.4820	266.7956	0.0000	0.0000	1,400	0.00		
Mar 2018	ZAUS	12.50 Put	25,750	285.0156	320.6466	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.57 Put	3,000	323.9817	362.4763	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.70 Call	11,000	251.0621	241.4567	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.70 Put	2,000	404.8621	446.2567	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.75 Call	100	234.2639	225.6372	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.82 Put	10,323	486.3537	529.9679	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.94 Put	5,000	573.6288	619.0617	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.95 Call	13,200	177.3398	171.9065	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Call	21,000	165.4035	160.6073	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Put	100,016	619.2035	665.4073	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.20 Call	1,000	125.3048	122.0878	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.20 Put	1,073	779.1048	826.8878	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.21 Put	5,460	787.3184	835.1663	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.22 Put	15,000	795.5558	843.4689	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.25 Put	45,478	820.4222	868.5174	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.32 Put	7,500	879.2772	927.7578	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.35 Call	2,000	101.0385	98.6678	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.38 Put	2,500	930.5912	979.3578	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.40 Put	7,500	947.8626	996.7160	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.50 Call	35,000	81.5646	79.7958	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.50 Put	17,750	1035.3646	1084.5958	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.52 Put	3,600	1053.0800	1102.3769	0.0000	0.0000	3,600	0.00		
Mar 2018	ZAUS	13.60 Put	200,389	1124.5905	1174.1214	0.0000	0.0000	197,388	0.00		
Mar 2018	ZAUS	13.66 Call	10,000	65.0565	63.7344	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.70 Call	25,150	61.5082	60.2737	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.74 Put	20,880	1251.9668	1301.8107	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.76 Call	4,000	56.5694	55.3584	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.79 Call	2,000	54.2606	52.8355	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	13.84 Put	1,000	1343.6551	1393.6775	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1407.7951	1458.6211	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	42.4397	42.4731	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1426.2397	1477.2731	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1444.7346	1495.9668	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1472.5682	1524.0806	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	37.3827	38.0706	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	36.0429	36.8976	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1537.9156	1590.0053	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	32.8839	34.1208	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	29.9826	31.5515	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1641.6334	1694.4362	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1660.6132	1713.5224	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	25.8279	27.8375	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1698.6762	1751.7792	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	17.0022	19.7368	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	16.3592	19.1305	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	16.0463	18.8348	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	1958.6509	2012.4967	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	14.5654	17.4236	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	1968.3654	2022.2236	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	1987.8098	2041.6896	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	13.4743	16.3729	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	12.7073	15.6274	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	11.9819	14.9167	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	8.9084	11.8302	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	7.1500	9.9916	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	6.5976	9.3990	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	6.4660	9.2567	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	5.9644	8.7093	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	5.3900	8.0719	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	4.7057	7.5682	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	4.3473	6.9800	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	3.9627	6.3393	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	3.8964	6.2277	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	3.7878	6.0439	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	3.6216	5.7601	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	3.2869	5.1764	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	3.1567	4.9427	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	23.3002	27.9140	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	53.8052	62.2225	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	163.1237	184.9210	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	12.12 Put	372	203.1993	228.7453	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	84,749	253.5547	282.4966	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	274.6685	304.8904	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	319.7614	352.4885	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	368.6154	403.7416	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	507.0457	547.7737	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	641.3406	684.9156	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	668.4050	712.4518	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	702.8554	747.4647	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	788.2187	834.0445	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	810.1213	856.2253	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	824.8444	871.1263	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	884.6499	931.6092	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1008.2508	1056.0811	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1024.0534	1071.9860	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1039.9315	1087.9636	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1153.0870	1201.7401	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	84,749	1244.2766	1293.3323	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1286.3316	1335.5498	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1294.7873	1344.0349	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1311.7382	1361.0459	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1320.2331	1369.5715	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1371.4937	1420.9963	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1457.2917	1506.2344	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1543.7040	1592.7403	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1675.5014	1724.6516	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	107.1134	103.3167	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	92.5414	88.8262	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	85.4174	81.7435	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	73.5299	69.9348	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	67.5173	63.9710	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	65.9776	62.4453	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	62.0673	58.3564	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	58.2634	53.9369	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	52.4832	47.4412	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	49.6369	44.2671	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	48.4709	42.9718	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	39.5594	33.1982	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	29.9116	22.9722	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	25.4725	18.4548	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	24.9283	17.9119	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	23.5439	16.4122	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	16.52 Call	66	22.8683	15.8340	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	19.8108	13.5410	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	84,749	14.6365	9.7339	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	13.3653	8.8154	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	10.5032	6.7769	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	9.6850	6.2027	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	8.6197	5.4617	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Call	0	1913.9261	1866.8009	0.0000	0.0000	750	0.00		
Sep 2018	ZAUS	11.00 Put	0	42.9261	51.7009	0.0000	0.0000	750	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	143.5455	162.2749	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	474.0511	510.9414	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	495.3025	532.8880	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	608.3075	649.1970	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	866.2914	911.6243	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	379.8973	372.4699	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	102.7669	97.4054	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	99.7777	94.2189	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	95.7358	89.9087	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	90.1338	83.9376	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	699.0295	740.5506	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	106.1697	101.3326	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	220.9797	216.6255	0.0000	0.0000	0	0.00		
			<u>2,733,401</u>					<u>205,738.00</u>	<u>0.00</u>	<u>43 351 865.00</u>	<u>0.00</u>
Total			3,969,982					231,796.00	326,128,717.60	207 090 441.00	1 928 272 055 515.10
Grand Total			6,521,379					283,610.00	1 034 000 915.30	279,739,677	2,656,973,172,076.80