



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jan 2018	DAAD	Future	5	9.7072	9.7391	0.0000	0.0000	5	48,225.00
Feb 2018	DAAD	Future	46	9.7699	9.8021	0.0000	0.0000	0	0.00
			<u>51</u>					<u>5.00</u>	<u>48,225.00</u>
		Total	51					5.00	48,225.00
									77 065.00
									730 277 644.30
									146 065.00
									730 277 644.30
Future									
Jan 2018	DAEU	Future	151,647	14.8689	14.9296	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	14.9171	14.9781	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	15.0036	15.0650	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.0490	15.1105	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	946.8132	889.9783	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	3.5808	4.4685	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1479.1947	1423.9126	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
									1 692 330.00
									11 134 851 230.70
Future									
Jan 2018	DAGB	Future	10	16.8449	16.8979	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	16.9346	16.9879	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.9773	17.0306	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
									260 904.00
									879 195 024.30
Future									
Jan 2018	DAUS	Future	0	12.4228	12.4219	0.0000	0.0000	2,240	27,811,056.00
Jan 2018	DAUS	Future	1,126	12.4247	12.4220	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	649	12.4297	12.4286	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	500	12.4313	12.4303	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	241	12.4347	12.4337	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	12.4480	12.4473	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	144,845	12.4597	12.4590	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	220	12.4772	12.4135	0.0000	0.0000	220	2,730,970.00		
Feb 2018	DAUS	Future	70	12.4848	12.4842	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	12	12.4885	12.4878	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	1,015	12.5124	12.5117	0.0000	0.0000	15	187,875.00		
Mar 2018	DAUS	Future	5,397	12.5398	12.5391	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	12.5648	12.5641	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.6114	12.6107	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	12.6222	12.6215	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.6420	12.6413	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.6779	12.6772	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.7300	12.7293	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.7354	12.7347	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.7674	12.7668	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,500	12.7744	12.7739	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.7761	12.7756	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.7866	12.7862	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.8095	12.8092	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	12.8410	12.8410	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.8902	12.8905	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.9371	12.9377	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.9439	12.9446	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.9697	12.9706	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	13.1320	13.1337	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	14.1726	14.1797	0.0000	0.0000	0	0.00		
			<u>248,679</u>					<u>2,475.00</u>	<u>30,729,901.00</u>	<u>7 413 494.00</u>	<u>90 211 163 515.70</u>
Option											
Jan 2018	DAUS	12.39 Put	277	73.2320	81.2816	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.46 Call	277	75.8639	83.0670	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.72 Put	427	308.9836	312.8961	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.83 Call	427	10.1769	11.6742	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.50 Put	238	1070.5511	1071.8431	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.75 Call	238	0.0795	0.1738	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.12 Call	50,000	0.0387	0.0556	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.90 Put	20,000	1465.6058	1466.6059	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.25 Put	440	77.0787	81.3585	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.32 Put	460	103.3138	107.4360	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.36 Call	440	220.1817	223.4341	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.41 Call	460	193.8601	196.8323	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.80 Put	25,000	406.3823	409.8110	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	13.16 Put	19,500	722.4326	724.7274	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	806.7960	808.7436	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	825.7468	827.6259	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	854.2938	856.0757	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	950.3524	951.8562	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	2.1760	2.4218	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	1.6877	1.9066	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	0.9272	1.0890	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	240.1744	243.6226	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	613.8246	616.5636	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	713.4957	715.7945	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	0.2036	0.2123	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.1407	0.1338	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.1055	0.0922	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.0967	0.0822	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	758.6653	760.8631	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1333.4131	1334.6565	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	724.0393	726.1672	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1390.6111	1391.7908	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.4926	0.5429	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1278.0960	1279.3706	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1424.6949	1425.8506	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1715.2013	1716.2359	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	26.6078	27.9263	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1679.4288	1680.8373	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	943.5649	946.2981	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2415.7717	2417.6280	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	9.3616	9.6478	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1293.1419	1295.5250	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	24.3864	25.2647	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	13.0008	13.4380	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	472.0243	475.9064	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1343.9491	1346.2946	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	16.9576	17.5063	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	481.2904	485.2675	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	1921.2918	1923.3091	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	15.1700	15.6569	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1287.1413	1289.5182	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	36.6697	38.2852	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	20.8021	22.4208	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1282.0993	1284.9216	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	52.0753	53.2832	0.0000	0.0000	0	0.00

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Jun 2018	DAUS	16.10 Call	500	36.6375	38.1209	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	191.2545	197.4422	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	259.7340	262.1449	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	235.3169	237.6018	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1607.5859	1610.2608	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	1834.1825	1836.5569	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	67.9876	69.2748	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	59.9701	61.3260	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1278.1271	1281.2315	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	69.0257	70.3288	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	52.8526	54.2658	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	307.6285	314.2419	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1326.6178	1329.6860	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	62.1914	63.5921	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1275.2061	1278.4480	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	84.4665	85.9071	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	67.5896	69.0347	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1272.0979	1275.3791	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	97.1061	98.6632	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	77.4953	78.9648	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1268.5105	1271.9540	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	112.7833	114.4922	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	88.3799	89.8715	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	198.9803	205.9668	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1314.1669	1317.5779	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	103.8927	105.5172	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1265.3439	1269.0928	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	125.8780	127.6827	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	91.1815	92.6393	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	1152.0362	1156.3263	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	191.1183	193.5896	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.80 Put	1,000	1261.2351	1265.2792	0.0000	0.0000	0	0.00
Dec 2018	DAUS	16.93 Call	500	138.5893	140.5266	0.0000	0.0000	0	0.00
Dec 2018	DAUS	17.58 Call	500	94.4307	95.9489	0.0000	0.0000	0	0.00
			<u>906,461</u>					<u>0.00</u>	<u>0.00</u>
			Total	1,155,140				2,475.00	30,729,901.00
									23 873 079.00
									90 211 163 515.70
Future									
Mar 2018	EUUS	Future	15	1.1968	1.2018	0.0000	0.0000	0	0.00
			<u>15</u>					<u>0.00</u>	<u>0.00</u>
			Total	15				0.00	0.00
									649 155.00
									7 293 856 090.00

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Future									
Mar 2018	ZAAD	Future	18,200	9.7964	9.8285	9.7488	9.7488	250	2,437,200.00
Jun 2018	ZAAD	Future	5,012	9.9235	9.9565	0.0000	0.0000	0	0.00
Sep 2018	ZAAD	Future	400	10.0513	10.0851	0.0000	0.0000	0	0.00
Dec 2018	ZAAD	Future	10,812	10.1728	10.2079	0.0000	0.0000	0	0.00
			<u>34,424</u>					<u>250.00</u>	<u>2,437,200.00</u>
		Total	34,424					250.00	2,437,200.00
									3 519 900.00
									30 412 064 348.00
Future									
Mar 2018	ZACA	Future	250	10.0800	10.0965	0.0000	0.0000	0	0.00
			<u>250</u>					<u>0.00</u>	<u>0.00</u>
		Total	250					0.00	0.00
									124 903.00
									1 229 432 717.10
Future									
Mar 2018	ZAEU	Future	94,974	15.0167	15.0780	15.0840	14.9214	666	10,004,141.90
Jun 2018	ZAEU	Future	6,965	15.3059	15.3684	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	Future	5,417	15.6019	15.6658	0.0000	0.0000	0	0.00
Dec 2018	ZAEU	Future	2,926	15.8908	15.9569	0.0000	0.0000	0	0.00
			<u>110,282</u>					<u>666.00</u>	<u>10,004,141.90</u>
									13 578 507.00
									192 694 992 547.10
Option									
Mar 2018	ZAEU	15.05 Put	5,648	375.2189	345.5696	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.10 Put	18,643	405.2054	373.2756	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	16.50 Call	643	53.0414	60.0999	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	17.00 Call	620	28.0797	31.7898	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.75 Put	50,995	34.2418	35.2482	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.97 Put	7,000	61.3651	57.6124	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.25 Put	50,995	513.4057	488.8929	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	16.44 Put	7,000	1368.7959	1323.3883	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	18.61 Call	7,000	46.9835	51.1942	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	20.55 Call	50,995	13.0525	14.1694	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	14.25 Put	161,971	150.1560	145.9792	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	15.85 Put	124,767	858.3987	827.9477	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	16.00 Put	37,204	958.7788	925.8299	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	19.56 Call	124,767	102.3797	106.9976	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	21.63 Call	37,204	34.6281	37.4557	0.0000	0.0000	0	0.00
			<u>685,452</u>					<u>0.00</u>	<u>0.00</u>
		Total	795,734					666.00	10,004,141.90
									20 425 968.00
									192 694 992 547.10
Future									
Mar 2018	ZAFR	Future	1,215	12.8117	12.9014	0.0000	0.0000	0	0.00
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>
									605 450.00
									6 457 755 273.50

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Total			1,215					0.00	0.00	605 450.00	6 457 755 273.50
Future											
Mar 2018	ZAGB	Future	180,581	16.9899	17.0431	17.0380	16.8513	1,274	21,660,111.00		
Jun 2018	ZAGB	Future	7,457	17.2701	17.3237	17.1284	17.1284	3	51,385.20		
Sep 2018	ZAGB	Future	4,164	17.5510	17.6068	0.0000	0.0000	0	0.00		
Dec 2018	ZAGB	Future	886	17.8218	17.8809	0.0000	0.0000	0	0.00		
			<u>193,088</u>					<u>1,277.00</u>	<u>21,711,496.20</u>	<u>9 792 532.00</u>	<u>163 889 292 983.60</u>
Option											
Mar 2018	ZAGB	17.00 Put	500	446.9364	426.2777	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	19.00 Call	1,500	48.4527	54.4804	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	20.14 Call	500	12.8017	14.9045	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	17.50 Put	500	833.3595	810.7828	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	20.40 Call	500	94.0718	99.7095	0.0000	0.0000	0	0.00		
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	<u>1 774 113.00</u>	<u>0.00</u>
Total			196,588					1,277.00	21,711,496.20	11 566 645.00	163 889 292 983.60
Future											
Mar 2018	ZAJY	Future	115	0.1117	0.1114	0.0000	0.0000	0	0.00		
			<u>115</u>					<u>0.00</u>	<u>0.00</u>	<u>953 460.00</u>	<u>10 625 024 617.80</u>
Total			115					0.00	0.00	953 460.00	10 625 024 617.80
Future											
Jun 2018	ZAKS	Future	1,145	0.1193	0.1195	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1185	0.1191	0.0000	0.0000	0	0.00		
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>31 923.00</u>	<u>432 652 210.00</u>
Total			1,707					0.00	0.00	31 923.00	432 652 210.00
Future											
Mar 2018	ZATR	Future	433	3.2557	3.2800	0.0000	0.0000	0	0.00		
			<u>433</u>					<u>0.00</u>	<u>0.00</u>	<u>238 189.00</u>	<u>860 554 603.00</u>
Total			433					0.00	0.00	238 189.00	860 554 603.00
Future											
Mar 2018	ZAUM	Future	590	12.5470	12.5462	12.4684	12.4684	5	6,234,200.00		
Jun 2018	ZAUM	Future	47	12.7102	12.7096	12.6279	12.6279	5	6,313,950.00		
Sep 2018	ZAUM	Future	8	12.8709	12.8710	12.7872	12.7872	3	3,836,160.00		
			<u>645</u>					<u>13.00</u>	<u>16,384,310.00</u>	<u>145 933.00</u>	<u>167 828 506 590.00</u>
Total			645					13.00	16,384,310.00	150 456.00	167 828 506 590.00

Future

<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	Future	1,044,493	12.5470	12.5462	12.5863	12.4400	64,726	809,220,360.40		
Jun 2018	ZAUS	Future	174,250	12.7102	12.7096	12.7436	12.6294	785	9,921,811.00		
Sep 2018	ZAUS	Future	5,271	12.8709	12.8710	12.8821	12.7882	520	6,650,821.00		
Dec 2018	ZAUS	Future	11,000	13.0231	13.0243	0.0000	0.0000	0	0.00		
			<u>1,235,014</u>					<u>66,031.00</u>	<u>825,792,992.40</u>	<u>163 804 607.00</u>	<u>1 929 097 848 507.50</u>

Option

Mar 2018	ZAUS	12.00 Put	248,000	84.0779	87.5824	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.13 Put	5,460	121.7845	125.6482	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	164.9360	168.9943	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	211.6763	215.7944	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	230.3685	234.4820	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,750	280.9687	285.0156	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	319.9961	323.9817	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	247.9435	251.0621	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	400.9435	404.8621	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	231.1953	234.2639	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	482.5670	486.3537	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	570.0175	573.6288	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	174.5451	177.3398	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	21,000	162.6906	165.4035	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	100,016	615.6906	619.2035	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	122.9538	125.3048	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	775.9538	779.1048	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	784.1785	787.3184	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	792.4290	795.5558	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	45,478	817.3299	820.4222	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	876.2735	879.2772	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	98.8734	101.0385	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	927.6650	930.5912	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	944.9630	947.8626	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	79.5965	81.5646	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1032.5965	1035.3646	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	3,600	1050.3389	1053.0800	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	200,389	1121.9553	1124.5905	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	63.2983	65.0565	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	59.8023	61.5082	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1249.5112	1251.9668	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	54.9393	56.5694	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	52.6678	54.2606	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1341.3596	1343.6551	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1405.6413	1407.7951	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	41.1257	42.4397	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	13.93 Put	10,323	1424.1257	1426.2397	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1442.6588	1444.7346	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1470.5477	1472.5682	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	36.1994	37.3827	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	34.8950	36.0429	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1536.0191	1537.9156	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	31.8218	32.8839	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	29.0000	29.9826	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1639.9127	1641.6334	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1658.9220	1660.6132	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	24.9654	25.8279	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1697.0418	1698.6762	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	16.4108	17.0022	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	15.7890	16.3592	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	15.4861	16.0463	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	1957.3294	1958.6509	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	14.0536	14.5654	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	1967.0536	1968.3654	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	1986.5164	1987.8098	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	12.9989	13.4743	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	12.2579	12.7073	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	11.5573	11.9819	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	8.5905	8.9084	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	6.8953	7.1500	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	6.3629	6.5976	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	6.2360	6.4660	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	5.7530	5.9644	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	5.1996	5.3900	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	4.5423	4.7057	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	4.2008	4.3473	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	3.8349	3.9627	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	3.7719	3.8964	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	3.6688	3.7878	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	3.5109	3.6216	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	3.1942	3.2869	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	3.0713	3.1567	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	21.2323	23.3002	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	50.4446	53.8052	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	157.5542	163.1237	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	197.4047	203.1993	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	84,749	247.7748	253.5547	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	268.9308	274.6685	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	12.40 Put	12,603	314.1668	319.7614	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	363.2243	368.6154	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	502.3409	507.0457	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	637.1677	641.3406	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	664.3403	668.4050	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	698.9351	702.8554	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	784.6467	788.2187	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	806.6380	810.1213	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	821.4183	824.8444	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	881.4581	884.6499	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1005.2906	1008.2508	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1021.1079	1024.0534	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1037.0011	1039.9315	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1150.2772	1153.0870	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	84,749	1241.5640	1244.2766	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1283.6626	1286.3316	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1292.1266	1294.7873	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1309.0965	1311.7382	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1317.5996	1320.2331	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1368.9120	1371.4937	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1454.8034	1457.2917	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1541.3117	1543.7040	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1673.2483	1675.5014	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	105.7032	107.1134	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	91.2764	92.5414	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	84.2258	85.4174	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	72.4698	73.5299	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	66.5290	67.5173	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	65.0080	65.9776	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	61.1438	62.0673	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	57.2685	58.2634	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	51.2829	52.4832	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	48.3412	49.6369	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	47.1376	48.4709	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	37.9640	39.5594	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	28.1125	29.9116	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	23.6208	25.4725	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	23.0729	24.9283	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	21.6805	23.5439	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	21.0343	22.8683	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	18.1605	19.8108	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	84,749	13.3211	14.6365	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	17.00 Call	3,500	12.1377	13.3653	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	17.21 Call	500	9.4834	10.5032	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	17.28 Call	5,630	8.7274	9.6850	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	17.38 Call	7,028	7.7455	8.6197	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	11.75 Put	73,314	137.6031	143.5455	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.61 Put	5,300	467.4101	474.0511	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.65 Put	1,550	488.7620	495.3025	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.85 Put	750	602.3499	608.3075	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.25 Put	73,314	861.5762	866.2914	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.65 Call	1,464	376.2222	379.8973	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	15.97 Call	5,300	101.2621	102.7669	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.04 Call	1,550	98.2808	99.7777	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.14 Call	750	94.2472	95.7358	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.29 Call	73,314	88.6601	90.1338	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	12.96 Put	23,443	692.2269	699.0295	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	17.24 Call	23,443	104.5930	106.1697	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00 Call	2,000	216.6774	220.9797	0.0000	0.0000	0	0.00	
			<u>2,733,401</u>					<i>0.00</i>	<i>0.00</i>	<i>43 351 865.00</i>
										<i>0.00</i>
		Total	3,968,415					66,031.00	825,792,992.40	207 156 472.00
										1 929 097 848 507.50
		Grand Total	6,516,351					70,717.00	907 108 266.50	279,810,394
										2,657,880,280,343.30