



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
<b>Future</b>										
Feb 2018	DAAD	Future	46	9.8273	9.8158	0.0000	0.0000	0	0.00	
			46					0.00	0.00	77 070.00
		<b>Total</b>	<b>46</b>					<b>0.00</b>	<b>0.00</b>	146 070.00
<b>Future</b>										
Jan 2018	DAEU	Future	151,647	14.9781	14.9827	0.0000	0.0000	0	0.00	
Feb 2018	DAEU	Future	44	15.0257	15.0303	0.0000	0.0000	0	0.00	
Feb 2018	DAEU	Future	337	15.0667	15.0713	0.0000	0.0000	0	0.00	
Mar 2018	DAEU	Future	63	15.1135	15.1183	0.0000	0.0000	0	0.00	
Mar 2018	DAEU	Future	3	15.1582	15.1633	0.0000	0.0000	0	0.00	
			152,094					0.00	0.00	747 516.00
<b>Option</b>										
Jan 2018	DAEU	15.80 Put	193,000	830.4833	827.2625	0.0000	0.0000	0	0.00	
Jan 2018	DAEU	16.50 Call	15,150	1.6668	2.0162	0.0000	0.0000	0	0.00	
Feb 2018	DAEU	16.41 Put	1,647	1362.7582	1358.8706	0.0000	0.0000	0	0.00	
			209,797					0.00	0.00	946 787.00
		<b>Total</b>	<b>361,891</b>					<b>0.00</b>	<b>0.00</b>	1 694 303.00
<b>Future</b>										
Jan 2018	DAGB	Future	10	16.9679	16.9646	0.0000	0.0000	0	0.00	
Mar 2018	DAGB	Future	17	17.0584	17.0553	0.0000	0.0000	0	0.00	
Mar 2018	DAGB	Future	38	17.1012	17.0985	0.0000	0.0000	0	0.00	
			65					0.00	0.00	53 598.00
		<b>Total</b>	<b>65</b>					<b>0.00</b>	<b>0.00</b>	260 911.00
<b>Future</b>										
Jan 2018	DAUS	Future	70	12.2137	12.2031	0.0000	0.0000	0	0.00	
Jan 2018	DAUS	Future	144,845	12.2252	12.2143	0.0000	0.0000	0	0.00	
Feb 2018	DAUS	Future	1,346	12.2419	12.2310	0.0000	0.0000	0	0.00	
Feb 2018	DAUS	Future	70	12.2493	12.2384	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>		
Feb 2018	DAUS	Future	12	12.2530	12.2421	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	3,201	12.2769	12.2660	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,607	12.3040	12.2934	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	12.3291	12.3185	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.3753	12.3640	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	112	12.3859	12.3746	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.4052	12.3939	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.4404	12.4290	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.4914	12.4799	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.4967	12.4851	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.5283	12.5167	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,000	12.5353	12.5237	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.5370	12.5254	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.5471	12.5355	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.5691	12.5573	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	12.5994	12.5876	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.6467	12.6347	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.6922	12.6799	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.6988	12.6865	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.7236	12.7109	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.8772	12.8638	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.8591	13.8442	0.0000	0.0000	0	0.00		
			<u>249,187</u>					<u>0.00</u>	<u>0.00</u>	<u>7 482 610.00</u>	<u>91 067 745 626.50</u>

**Option**

Jan 2018	DAUS	12.18 Put	1,000	101.9269	0.0000	0.0000	0.0000	1,000	0.00
Jan 2018	DAUS	12.22 Call	1,000	125.3608	0.0000	0.0000	0.0000	2,000	0.00
Jan 2018	DAUS	12.25 Put	440	135.1911	146.0022	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.32 Put	460	177.8619	189.8793	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.36 Call	440	70.0334	71.6813	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.41 Call	460	56.1395	58.2889	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	582.6262	595.5155	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	936.7575	948.1786	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	1026.2772	1037.5099	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	1046.1908	1057.3907	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	1076.0727	1087.2282	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	1175.7594	1186.8022	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	0.1537	0.1518	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	0.1062	0.1047	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	0.0440	0.0431	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	374.1252	386.5785	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	816.9825	828.4485	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	925.6870	936.8992	0.0000	0.0000	0	0.00

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Feb 2018	DAUS	15.22 Call	242	0.0794	0.0000	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.1719	0.0000	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.3005	0.0000	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.3544	0.0000	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	969.0341	979.9313	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1564.4008	1575.3118	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	928.3492	938.8816	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1620.9260	1631.7821	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.1129	0.1141	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1504.6275	1515.4115	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1654.0068	1664.8566	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1946.2890	1957.1261	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	149.3688	141.3164	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	9.0679	8.1970	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1906.8030	1917.2901	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1145.1869	1154.4408	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2638.7974	2648.8627	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	4.0591	3.8573	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	508.4354	0.0000	0.0000	0.0000	400	0.00
Apr 2018	DAUS	13.80 Put	1,000	1488.9434	1497.8522	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	12.4628	11.5543	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	5.9377	5.5987	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	605.7884	612.0530	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1539.3747	1548.4948	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	7.7285	7.5259	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	615.1669	621.5181	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2134.0983	2144.0104	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	6.7097	6.5822	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1476.2820	1485.4113	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	18.3054	17.9213	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	7.9164	7.8236	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1466.6286	1475.9354	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	35.2823	34.4525	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	24.1778	23.4015	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	260.4092	264.5027	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	196.6736	194.1521	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	177.7668	175.4909	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1797.7585	1807.7788	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2032.0160	2042.4796	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	48.7709	49.3727	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	42.6306	43.4195	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1457.6725	1467.0305	0.0000	0.0000	0	0.00

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Jul 2018	DAUS	15.82 Call	500	51.1240	50.7544	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	38.6341	38.3845	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	398.5105	403.0373	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1506.8836	1516.3042	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	46.8428	46.5450	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1451.9581	1460.9028	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	65.8936	65.4559	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	49.0978	48.8092	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1446.3215	1455.0149	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	78.0223	77.5245	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	55.1348	54.8125	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1439.7896	1448.2088	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	93.4814	92.9151	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	63.9038	63.5334	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	256.9092	258.9544	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1487.2798	1495.9046	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	77.2231	76.7733	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1434.6552	1442.8533	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	102.1728	101.5400	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	68.0409	67.6304	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1315.0020	1322.5162	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	159.1177	157.8314	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1428.7267	1436.7716	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	107.5992	106.9049	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	71.3758	70.9245	0.0000	0.0000	0	0.00		
			<u>840,427</u>					<u>3,400.00</u>	<u>0.00</u>	<u>16 514 895.00</u>	<u>0.00</u>
<b>Total</b>			<b>1,089,614</b>					<b>3,400.00</b>	<b>0.00</b>	<b>23 997 505.00</b>	<b>91 067 745 626.50</b>
<b>Future</b>											
Mar 2018	EUUS	Future	14,890	1.2286	1.2301	0.0000	0.0000	0	0.00		
			<u>14,890</u>					<u>0.00</u>	<u>0.00</u>	<u>664 355.00</u>	<u>7 479 428 564.00</u>
<b>Total</b>			<b>14,890</b>					<b>0.00</b>	<b>0.00</b>	<b>664 355.00</b>	<b>7 479 428 564.00</b>
<b>Future</b>											
Mar 2018	ZAAD	Future	18,450	9.8539	9.8427	9.8528	9.8202	12	117,887.80		
Jun 2018	ZAAD	Future	5,534	9.9829	9.9709	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	10.1100	10.0978	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.2298	10.2173	0.0000	0.0000	0	0.00		
			<u>35,196</u>					<u>12.00</u>	<u>117,887.80</u>	<u>3 520 869.00</u>	<u>30 421 736 928.50</u>
<b>Total</b>			<b>35,196</b>					<b>12.00</b>	<b>117,887.80</b>	<b>3 553 246.00</b>	<b>30 421 736 928.50</b>

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>	
Mar 2018	ZACA	Future	750	9.9035	9.8781	0.0000	0.0000	0	0.00	
Jun 2018	ZACA	Future	100	10.0424	10.0167	0.0000	0.0000	0	0.00	
			<u>850</u>					<u>0.00</u>	<u>0.00</u>	<u>125 603.00</u>
	<b>Total</b>		<b>850</b>					<b>0.00</b>	<b>0.00</b>	<b>125 603.00</b>
<b>Future</b>										
Mar 2018	ZAEU	Future	103,636	15.1259	15.1309	15.1547	15.0857	7,975	120,421,618.10	
Jun 2018	ZAEU	Future	9,615	15.4196	15.4232	15.4244	15.3977	500	7,703,708.00	
Sep 2018	ZAEU	Future	5,417	15.7172	15.7204	0.0000	0.0000	0	0.00	
Dec 2018	ZAEU	Future	2,926	16.0082	16.0098	0.0000	0.0000	0	0.00	
			<u>121,594</u>					<u>8,475.00</u>	<u>128,125,326.10</u>	<u>13 658 135.00</u>
	<b>Total</b>							<b>8,475.00</b>	<b>128,125,326.10</b>	<b>13 658 135.00</b>
<b>Option</b>										
Mar 2018	ZAEU	15.05 Put	5,648	296.7416	289.7693	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.10 Put	18,643	323.2780	316.2928	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.50 Call	643	50.2772	48.4475	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	17.00 Call	620	25.2727	24.1597	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.75 Put	50,995	25.3117	24.1918	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.97 Put	7,000	39.9403	38.4021	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.25 Put	50,995	443.8925	439.6491	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.44 Put	7,000	1264.9370	1261.0054	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	7,000	42.8014	42.4388	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	50,995	14.4551	14.5499	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	161,971	119.9908	119.3701	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	15.85 Put	124,767	779.5348	775.9913	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	37,204	875.5467	872.0895	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	19.56 Call	124,767	89.0524	90.5860	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	37,204	25.7648	26.7142	0.0000	0.0000	0	0.00	
			<u>685,452</u>					<u>0.00</u>	<u>0.00</u>	<u>6 847 461.00</u>
	<b>Total</b>		<b>807,046</b>					<b>8,475.00</b>	<b>128,125,326.10</b>	<b>20 505 596.00</b>
<b>Future</b>										
Mar 2018	ZAFR	Future	1,215	12.8707	12.8778	0.0000	0.0000	0	0.00	
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>605 550.00</u>
	<b>Total</b>		<b>1,215</b>					<b>0.00</b>	<b>0.00</b>	<b>605 550.00</b>
<b>Future</b>										
Mar 2018	ZAGB	Future	188,738	17.1134	17.1108	17.1693	17.0956	2,761	47,219,589.50	
Jun 2018	ZAGB	Future	7,457	17.3982	17.3946	0.0000	0.0000	0	0.00	
Sep 2018	ZAGB	Future	4,164	17.6808	17.6773	0.0000	0.0000	0	0.00	
Dec 2018	ZAGB	Future	886	17.9524	17.9474	0.0000	0.0000	0	0.00	
			<u>201,245</u>					<u>2,761.00</u>	<u>47,219,589.50</u>	<u>9 807 515.00</u>
	<b>Total</b>							<b>2,761.00</b>	<b>47,219,589.50</b>	<b>9 807 515.00</b>

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<b>Option</b>										
Mar 2018	ZAGB	17.00 Put	500	373.3470	371.3699	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	54.3112	52.6153	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	13.5348	13.0734	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	17.50 Put	500	760.8533	762.1551	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	107.3470	106.1706	0.0000	0.0000	0	0.00	
			3,500					0.00	0.00	1 774 113.00
		<b>Total</b>	<b>204,745</b>					<b>2,761.00</b>	<b>47,219,589.50</b>	11 581 628.00 164 146 283 920.70
<b>Future</b>										
Mar 2018	ZAJY	Future	115	0.1116	0.1112	0.0000	0.0000	0	0.00	
			115					0.00	0.00	953 460.00 10 625 024 617.80
		<b>Total</b>	<b>115</b>					<b>0.00</b>	<b>0.00</b>	953 460.00 10 625 024 617.80
<b>Future</b>										
Jun 2018	ZAKS	Future	1,145	0.1179	0.1183	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1179	0.1180	0.0000	0.0000	0	0.00	
			1,707					0.00	0.00	31 923.00 432 652 210.00
		<b>Total</b>	<b>1,707</b>					<b>0.00</b>	<b>0.00</b>	31 923.00 432 652 210.00
<b>Future</b>										
Mar 2018	ZATR	Future	433	3.1846	3.2045	0.0000	0.0000	0	0.00	
			433					0.00	0.00	238 189.00 860 554 603.00
		<b>Total</b>	<b>433</b>					<b>0.00</b>	<b>0.00</b>	238 189.00 860 554 603.00
<b>Future</b>										
Mar 2018	ZAUM	Future	560	12.3112	12.3007	12.3096	12.2554	30	36,817,400.00	
Jun 2018	ZAUM	Future	47	12.4721	12.4606	0.0000	0.0000	0	0.00	
Sep 2018	ZAUM	Future	8	12.6281	12.6162	0.0000	0.0000	0	0.00	
			615					30.00	36,817,400.00	146 108.00 168 045 800 340.00
		<b>Total</b>	<b>615</b>					<b>30.00</b>	<b>36,817,400.00</b>	150 631.00 168 045 800 340.00
<b>Future</b>										
Mar 2018	ZAUS	Future	901,773	12.3112	12.3007	12.3424	12.2194	38,465	473,095,268.10	
Jun 2018	ZAUS	Future	178,317	12.4721	12.4606	12.4450	12.4450	2,500	31,078,239.00	
Sep 2018	ZAUS	Future	5,255	12.6281	12.6162	12.5675	12.5500	13	163,208.20	
Dec 2018	ZAUS	Future	11,000	12.7747	12.7616	0.0000	0.0000	0	0.00	
			1,096,345					40,978.00	504,336,715.30	164 313 703.00 1 935 426 176 853.00
<b>Option</b>										
Mar 2018	ZAUS	11.50 Put	32,520	27.8811	27.6444	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.00 Put	248,000	132.3219	134.4324	0.0000	0.0000	0	0.00	

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Mar 2018	ZAUS	12.13 Put	5,460	185.0690	188.3922	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	217.8480	221.8677	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	46,750	243.1042	247.6292	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	305.1966	310.6296	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	329.8757	335.5699	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,750	395.2464	401.5604	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	151.0589	147.9586	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	539.8589	547.2586	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	139.7061	136.8428	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	634.0602	642.0039	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	732.4752	740.8540	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	102.0053	99.9127	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	21,000	94.0602	92.1020	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	100,016	782.8602	791.4020	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	68.0896	66.5924	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	956.8896	965.8924	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	965.8044	974.8274	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	974.7372	983.7789	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1001.6397	1010.7394	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1064.9920	1074.2167	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	53.5741	52.3471	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1119.8850	1129.2054	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1138.2931	1147.6455	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	42.2929	41.2856	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1231.0929	1240.5856	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	3,600	1249.7928	1259.3108	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	197,389	1324.2162	1333.8468	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	31.4015	30.6147	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	28.9636	28.2275	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1455.5015	1465.3138	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	25.6333	24.9691	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	24.1055	23.4742	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1550.5459	1560.4669	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1617.6041	1627.5914	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	18.0350	17.5399	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1636.8350	1646.8399	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1656.0951	1666.1175	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1685.0395	1695.0863	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	15.5699	15.1323	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	14.9260	14.5040	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1752.8078	1762.9077	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	13.4257	13.0396	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	14.12 Call	4,951	12.0690	11.7166	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1859.8789	1870.0510	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1879.4131	1889.5971	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	10.1663	9.8615	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1918.5375	1928.7436	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	6.3015	6.0988	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	6.0308	5.8356	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	5.8998	5.7081	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2184.2023	2194.5246	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	5.2845	5.1101	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2194.0845	2204.4101	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2213.8563	2224.1883	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	4.8374	4.6758	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	4.5266	4.3738	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	4.2351	4.0908	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	3.0309	2.9227	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	2.8690	2.7688	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	2.8164	2.7188	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	2.8037	2.7067	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	2.6969	2.6053	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	2.5831	2.4973	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	2.4532	2.3740	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	2.3168	2.2448	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	2.2938	2.2231	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	2.2566	2.1880	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	2.2010	2.1356	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	2.0968	2.0380	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	1.5336	1.4894	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	22.0293	23.2054	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	73.8733	76.3550	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	219.6474	223.1035	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	270.5715	274.4936	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	332.4153	336.8357	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	357.9951	362.6066	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	412.0399	417.0279	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	470.2030	475.6120	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	631.4886	638.0138	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	781.3057	788.6694	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	28,358	811.1407	818.6529	0.0000	0.0000	7,028	0.00
Jun 2018	ZAUS	13.05 Put	1,250	848.9686	856.6625	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	941.6955	949.7193	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	965.3582	973.4588	0.0000	0.0000	0	0.00



<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jun 2018	ZAUS	13.22 Put	15,000	981.2305	989.3841	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1045.5039	1053.8538	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1177.4870	1186.1984	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1194.2821	1203.0346	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1211.1389	1219.9320	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1330.7634	1339.8277	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1425.9652	1435.2259	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1469.4082	1478.7565	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1478.1343	1487.4990	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1495.6233	1505.0223	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1504.3881	1513.8007	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1557.2099	1566.7195	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	5,630	1646.1377	1655.7962	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1736.0885	1745.8846	0.0000	0.0000	14,056	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1872.7274	1882.7116	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	74.5228	73.3010	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	64.0770	63.0102	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	59.0025	58.0121	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	50.1697	49.2354	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	45.1100	44.1000	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	43.8240	42.7942	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	40.5732	39.5012	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	37.5712	36.4626	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	33.1731	32.0217	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	31.0295	29.8616	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	30.1552	28.9823	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	23.5765	22.3847	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	16.7019	15.5514	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	12.8848	11.9266	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	12.4115	11.4813	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	11.2275	10.3689	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	10.8114	9.9784	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	9.1698	8.4402	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	6.4791	5.9292	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	5.8377	5.3329	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	4.4276	4.0261	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	4.0342	3.6627	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	3.5294	3.1971	0.0000	0.0000	7,028	0.00
Sep 2018	ZAUS	11.75 Put	73,314	184.3285	187.0127	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	579.5673	583.9768	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	603.7023	608.2512	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	730.5625	735.9588	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>	
Sep 2018	ZAUS	13.25 Put	73,314	1012.3852	1019.3495	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.65 Call	1,464	302.7497	299.5438	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	15.97 Call	5,300	78.6563	80.1667	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.04 Call	1,550	76.2892	77.8600	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.14 Call	750	73.0913	74.7412	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.29 Call	73,314	68.6653	70.4222	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	12.96 Put	23,443	822.8907	827.0725	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	14.89 Call	1,000	230.8863	0.0000	0.0000	0.0000	1,000	0.00	
Dec 2018	ZAUS	15.95 Call	2,000	147.4769	0.0000	0.0000	0.0000	2,000	0.00	
Dec 2018	ZAUS	17.24 Call	23,443	79.0061	78.5643	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00 Call	2,000	173.8796	176.0935	0.0000	0.0000	0	0.00	
			<u>2,542,939</u>					<u>31,112.00</u>	<u>0.00</u>	<u>43 954 873.00</u>
		<b>Total</b>	<b><u>3,639,284</u></b>					<b><u>72,090.00</u></b>	<b><u>504,336,715.30</u></b>	<b><u>208 268 576.00</u></b>
										<u>1 935 426 176 853.00</u>

<b>Grand Total</b>	<b><u>6,157,712</u></b>							<b><u>86,768.00</u></b>	<b><u>716 616 918.70</u></b>	<b><u>281,167,164</u></b>	<b><u>2,667,049,385,343.17</u></b>
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