



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-February-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Feb 2018	DAAD	Future	46	9.4998	9.5926	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.5208	9.6136	0.0000	0.0000	0	0.00
			<u>50</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>
									77 074.00
									730 365 560.80
<b>Future</b>									
Feb 2018	DAEU	Future	44	14.8666	15.0000	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	337	14.9078	15.0415	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.9560	15.0903	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.0018	15.1363	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	16	15.1039	15.2410	0.0000	0.0000	16	243,856.00
			<u>463</u>					<u>16.00</u>	<u>243,856.00</u>
									788 925.00
									11 776 008 390.40
<b>Option</b>									
Feb 2018	DAEU	16.41 Put	1,647	1507.7610	1375.0629	0.0000	0.0000	0	0.00
			<u>1,647</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>2,110</b>					<b>16.00</b>	<b>243,856.00</b>
									1 735 712.00
									11 776 008 390.40
<b>Future</b>									
Mar 2018	DAGB	Future	17	16.7626	16.9610	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.8071	17.0060	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	9	16.9524	17.1524	0.0000	0.0000	3	51,348.00
			<u>64</u>					<u>3.00</u>	<u>51,348.00</u>
		<b>Total</b>	<b>64</b>					<b>3.00</b>	<b>51,348.00</b>
									260 968.00
									880 282 013.10
<b>Future</b>									
Feb 2018	DAUS	Future	0	12.0300	12.0716	0.0000	0.0000	35,000	421,050,000.00
Feb 2018	DAUS	Future	1,346	12.0318	12.0734	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	12.0390	12.0807	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	200	12.0408	12.0826	0.0000	0.0000	200	2,416,980.00
Feb 2018	DAUS	Future	19	12.0426	12.0844	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	5,786	12.0661	12.1081	0.0000	0.0000	100	1,211,060.00
Mar 2018	DAUS	Future	5,377	12.0930	12.1350	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	12.1179	12.1598	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	12.1634	12.2052	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	506	12.1738	12.2156	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	12.1928	12.2346	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	12.2270	12.2690	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	12.2766	12.3189	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	12.2817	12.3241	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	12.3125	12.3551	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	500	12.3194	12.3619	0.0000	0.0000	500	6,195,750.00
Jul 2018	DAUS	Future	70	12.3211	12.3637	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	12.3314	12.3740	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	12.3535	12.3960	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	12.3838	12.4259	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.4310	12.4725	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.4765	12.5173	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.4832	12.5240	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.5083	12.5487	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	12.6604	12.6988	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	13.6245	13.6601	0.0000	0.0000	0	0.00
			<u>106,728</u>					<u>35,800.00</u>	<u>430,873,790.00</u>
									<u>7 603 132.00</u>
									<u>92 503 565 904.00</u>

**Option**

Feb 2018	DAUS	13.16 Put	1,880	1128.2208	1088.4504	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1828.2097	1788.4179	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.0560	0.1158	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.75 Put	30,000	7.1212	9.2068	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.05 Call	20,000	62.4357	93.4320	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1712.8423	1671.1746	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1862.8301	1821.1498	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.68 Put	100	15.5910	12.9412	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.86 Put	1,260	44.1324	38.8160	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.91 Call	1,260	188.1200	223.4493	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.10 Call	100	81.8332	106.2808	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	2155.6240	2113.8381	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.65 Put	100	33.1580	27.6966	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.86 Put	340	89.3521	77.9803	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.96 Call	340	236.0037	263.3099	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	61.3487	71.3246	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	1.5048	1.8314	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2114.5870	2072.7346	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1336.5941	1295.7782	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	DAUS	12.00 Call	50,000	311.7388	332.3088	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	69.9875	73.7252	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2843.5500	2801.5251	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	2.5104	2.5280	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	139.6373	119.4953	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	385.8129	399.1903	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1675.4799	1634.1574	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	7.0375	6.9559	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	3.5273	3.4791	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	749.9870	713.3073	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1726.5371	1685.4036	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	4.7324	4.9119	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	759.4904	723.1287	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2332.8280	2290.7657	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	4.1891	4.4000	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	281.2165	254.6841	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1659.2405	1618.7969	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	11.4437	11.2028	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	5.1016	4.8621	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1646.5881	1606.8923	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	26.7095	25.6976	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	17.6331	16.4468	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	355.1014	329.3449	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	156.9026	160.8021	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	140.2289	143.5365	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1984.8128	1944.5736	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2224.1823	2183.2908	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	40.8233	39.2540	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	36.1110	34.2612	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1633.5656	1594.6760	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	41.9987	41.5660	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	28.5164	27.9230	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	509.8729	481.9334	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1683.2400	1644.3890	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	36.7403	35.3488	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1624.6772	1586.4584	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	56.3911	54.0030	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	36.7300	36.3724	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1617.3211	1579.1394	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	67.5650	66.6047	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	43.6800	42.7830	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1608.3776	1571.7650	0.0000	0.0000	0	0.00

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Oct 2018	DAUS	16.47 Call	500	77.4310	76.2333	0.0000	0.0000	0	0.00	
Oct 2018	DAUS	17.02 Call	500	51.8226	50.7198	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	11.90 Put	1,880	337.8861	314.6246	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	13.86 Put	1,880	1656.0425	1619.0915	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	16.81 Call	1,880	63.0965	61.8809	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	13.80 Put	1,000	1601.6557	1564.2831	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	16.70 Call	500	83.9132	83.5550	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	17.31 Call	500	55.2482	54.7795	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.65 Put	20,000	1477.0200	1440.0718	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	15.69 Call	20,000	143.5745	140.4262	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.80 Put	1,000	1593.5341	1556.2779	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	16.93 Call	500	90.8710	87.9837	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	17.58 Call	500	59.8010	57.4147	0.0000	0.0000	0	0.00	
			<u>484,996</u>					0.00	0.00	16 808 819.00
		<b>Total</b>	<b>591,724</b>					<b>35,800.00</b>	<b>430,873,790.00</b>	24 411 951.00
										92 503 565 904.00
<b>Future</b>										
Mar 2018	EUUS	Future	2,548	1.2371	1.2439	0.0000	0.0000	0	0.00	
			<u>2,548</u>					0.00	0.00	686 513.00
		<b>Total</b>	<b>2,548</b>					<b>0.00</b>	<b>0.00</b>	7 754 801 985.00
<b>Option</b>										
Jun 2018	JYZA	8.89 Put	1,200	3631.6200	3572.0323	0.0000	0.0000	0	0.00	
			<u>1,200</u>					0.00	0.00	2 400.00
		<b>Total</b>	<b>1,200</b>					<b>0.00</b>	<b>0.00</b>	0.00
<b>Future</b>										
Mar 2018	ZAAD	Future	10,948	9.5264	9.6192	0.0000	0.0000	0	0.00	
Jun 2018	ZAAD	Future	5,794	9.6514	9.7456	9.6525	9.6525	10	96,525.00	
Sep 2018	ZAAD	Future	400	9.7777	9.8725	0.0000	0.0000	0	0.00	
Dec 2018	ZAAD	Future	10,812	9.8987	9.9928	0.0000	0.0000	0	0.00	
			<u>27,954</u>					10.00	96,525.00	3 530 664.00
		<b>Total</b>	<b>27,954</b>					<b>10.00</b>	<b>96,525.00</b>	30 517 201 187.60
<b>Future</b>										
Mar 2018	ZACA	Future	1,050	9.6719	9.7292	0.0000	0.0000	0	0.00	
Jun 2018	ZACA	Future	300	9.8082	9.8662	0.0000	0.0000	0	0.00	
			<u>1,350</u>					0.00	0.00	126 303.00
		<b>Total</b>	<b>1,350</b>					<b>0.00</b>	<b>0.00</b>	1 243 300 322.10

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Mar 2018	ZAEU	Future	104,747	14.9690	15.1034	15.1480	15.0022	2,657	40,033,654.70
Jun 2018	ZAEU	Future	13,644	15.2596	15.3964	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	Future	45,425	15.5566	15.6961	0.0000	0.0000	1,500	22,943,250.00
Dec 2018	ZAEU	Future	2,962	15.8497	15.9900	0.0000	0.0000	0	0.00
Mar 2019	ZAEU	Future	1,088	16.1521	16.2918	0.0000	0.0000	0	0.00
			<u>167,866</u>					<u>4,157.00</u>	<u>62,976,904.70</u>
<b>Option</b>									<u>13 777 079.00</u>
									<u>195 720 579 718.40</u>
Mar 2018	ZAEU	15.05 Put	5,648	345.8554	260.3601	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.10 Put	14,172	377.0164	287.1008	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	16.50 Call	643	24.5485	28.3944	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	17.00 Call	620	11.6049	12.4384	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.75 Put	50,995	33.1725	22.6189	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.97 Put	7,000	60.3103	36.1426	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.25 Put	50,995	516.9982	432.5016	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	16.44 Put	7,000	1384.9390	1265.4997	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	18.61 Call	7,000	36.7779	35.4449	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	20.55 Call	50,995	10.4203	11.7716	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	14.25 Put	124,767	153.5080	118.2904	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	15.85 Put	124,767	875.0394	776.7550	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	16.00 Put	21,525	976.1167	873.8934	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	19.56 Call	124,767	82.0941	82.3386	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	21.63 Call	21,525	22.5276	22.6729	0.0000	0.0000	0	0.00
			<u>612,419</u>					<u>0.00</u>	<u>0.00</u>
<b>Total</b>			<b>780,285</b>					<b>4,157.00</b>	<b>62,976,904.70</b>
									<u>21 043 494.00</u>
									<u>195 720 579 718.40</u>
<b>Future</b>									
Mar 2018	ZAFR	Future	1,215	12.9296	13.0070	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>
									<u>605 550.00</u>
									<u>6 459 053 543.50</u>
<b>Future</b>									
Mar 2018	ZAGB	Future	197,703	16.8199	17.0190	17.0471	16.8358	1,767	29,855,748.00
Jun 2018	ZAGB	Future	9,315	17.1018	17.3036	17.3516	17.1152	1,500	25,881,150.00
Sep 2018	ZAGB	Future	12,156	17.3835	17.5875	0.0000	0.0000	1,500	25,731,600.00
Dec 2018	ZAGB	Future	895	17.6550	17.8595	0.0000	0.0000	0	0.00
Mar 2019	ZAGB	Future	948	17.9516	18.1591	0.0000	0.0000	0	0.00
			<u>221,017</u>					<u>4,767.00</u>	<u>81,468,498.00</u>
<b>Option</b>									<u>9 851 414.00</u>
									<u>164 902 103 254.40</u>
Mar 2018	ZAGB	17.00 Put	500	495.5607	371.9686	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	19.00 Call	1,500	22.1161	28.6704	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	20.14 Call	500	5.5155	6.5401	0.0000	0.0000	0	0.00

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Jun 2018	ZAGB	17.50 Put	500	923.6995	788.8711	0.0000	0.0000	0	0.00
Jun 2018	ZAGB	20.40 Call	500	71.9096	84.6082	0.0000	0.0000	0	0.00
			3,500					0.00	0.00
		<b>Total</b>	<b>224,517</b>					<b>4,767.00</b>	<b>81,468,498.00</b>
									11 625 527.00
									164 902 103 254.40
<b>Future</b>									
Mar 2018	ZAJY	Future	5,608	0.1108	0.1105	0.0000	0.0000	1,803	20,049,360.00
			5,608					1,803.00	20,049,360.00
		<b>Total</b>	<b>5,608</b>					<b>1,803.00</b>	<b>20,049,360.00</b>
									958 953.00
									10 685 740 729.80
<b>Future</b>									
Jun 2018	ZAKS	Future	1,145	0.1180	0.1184	0.0000	0.0000	0	0.00
Sep 2018	ZAKS	Future	562	0.1171	0.1182	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>									
Mar 2018	ZATR	Future	433	3.1669	3.1850	0.0000	0.0000	0	0.00
Jun 2018	ZATR	Future	4,015	3.1240	3.1419	0.0000	0.0000	1,065	3,335,047.50
			4,448					1,065.00	3,335,047.50
		<b>Total</b>	<b>4,448</b>					<b>1,065.00</b>	<b>3,335,047.50</b>
									242 204.00
									873 033 255.50
<b>Future</b>									
Mar 2018	ZAUM	Future	482	12.1001	12.1421	12.1789	12.1472	25	30,426,700.00
Jun 2018	ZAUM	Future	69	12.2578	12.3000	12.3348	12.3143	10	12,324,550.00
Sep 2018	ZAUM	Future	45	12.4124	12.4542	0.0000	0.0000	0	0.00
Dec 2018	ZAUM	Future	3	12.5594	12.5991	0.0000	0.0000	0	0.00
			599					35.00	42,751,250.00
		<b>Total</b>	<b>599</b>					<b>35.00</b>	<b>42,751,250.00</b>
									147 154.00
									169 314 541 000.00
<b>Future</b>									
Mar 2018	ZAUS	Future	806,595	12.1001	12.1421	12.2134	12.0904	105,307	1,279,055,348.70
Jun 2018	ZAUS	Future	181,412	12.2578	12.3000	12.3500	12.2700	1,609	19,852,306.70
Sep 2018	ZAUS	Future	7,505	12.4124	12.4542	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	Future	11,500	12.5594	12.5991	0.0000	0.0000	0	0.00
			1,007,012					106,916.00	1,298,907,655.40
		<b>Total</b>	<b>1,007,012</b>					<b>106,916.00</b>	<b>1,298,907,655.40</b>
									165 647 008.00
									1 951 517 200 629.70
<b>Option</b>									
Mar 2018	ZAUS	11.50 Put	32,520	39.2005	33.9804	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.60 Put	750	58.6559	49.0066	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.80 Put	90,000	115.8263	100.6682	0.0000	0.0000	1,000	0.00
Mar 2018	ZAUS	11.85 Put	0	134.2443	117.6393	0.0000	0.0000	25,000	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	11.98 Put	0	190.1022	169.7503	0.0000	0.0000	25,000	0.00
Mar 2018	ZAUS	12.00 Put	227,000	199.7106	178.7947	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.13 Put	5,460	269.1776	244.1242	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	312.0556	284.8559	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	344.4305	316.0715	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	420.3545	389.6912	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	449.4361	418.0194	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	132.1398	141.5089	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	525.2061	492.0941	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	114.6889	122.8254	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	87.9715	94.1928	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	687.8715	652.0928	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	790.2887	753.6085	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	896.2094	858.4348	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	55.2723	59.4178	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	50.3730	54.1351	0.0000	0.0000	40,000	0.00
Mar 2018	ZAUS	13.00 Put	95,146	950.2730	912.0351	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	34.8280	37.3708	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	1134.7280	1095.2708	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	1144.0959	1104.5886	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1153.4751	1113.9200	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1181.6836	1141.9880	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1247.6884	1207.8899	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	26.0333	28.3949	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1304.2827	1264.5127	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1323.2381	1283.3812	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	18.7221	20.4770	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1418.6221	1378.3770	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1514.8859	1474.3199	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	13.1004	14.3695	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	11.9729	13.1419	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1650.8397	1609.9164	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	10.4560	11.4894	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	9.7691	10.7406	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1748.6210	1707.4967	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1817.3357	1776.0931	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	7.1039	7.8306	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1837.0039	1795.7306	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1856.6867	1815.3835	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1886.2365	1844.8912	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	6.0530	6.6810	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	5.7819	6.3841	0.0000	0.0000	0	0.00

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Mar 2018	ZAUS	14.05 Put	500	1955.2974	1913.8631	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	5.1553	5.6979	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	4.5960	5.0844	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2064.0920	2022.5412	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2083.9034	2042.3342	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	3.8233	4.2363	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2123.5510	2081.9473	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	2.3021	2.5624	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	2.1983	2.4479	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	2.1481	2.3926	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2391.8588	2350.0836	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	1.9163	2.1342	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2401.8163	2360.0342	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2421.8030	2379.9389	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	1.8902	1.9479	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	1.8717	1.8189	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	1.8541	1.7005	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	1.7788	1.6455	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	1.7353	1.6150	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	1.7215	1.6058	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	1.7182	1.6036	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	1.6916	1.5865	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	1.6654	1.5710	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	1.6393	1.5584	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	1.6195	1.5548	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	1.6174	1.5557	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	1.6149	1.5585	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	1.6144	1.5666	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.9625	1.0409	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.6854	0.7418	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	35.0689	28.5152	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	550	58.4471	48.8721	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	120.9180	105.5272	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,550	307.0390	281.7262	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	367.4322	340.3677	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	495.8466	510.7076	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	383.4115	355.9386	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	451.2034	464.7721	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	439.1429	410.3880	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	468.9300	439.0404	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	531.1382	500.0521	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	550	354.4679	364.5142	0.0000	0.0000	0	0.00



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Jun 2018	ZAUS	12.50 Put	114,600	596.6679	564.5142	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	773.5037	739.1710	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	934.1961	898.4106	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	28,358	965.8752	929.7607	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1005.9283	969.4210	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1103.9819	1066.6153	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1128.8924	1091.3287	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	1145.5847	1107.8919	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1212.9938	1174.8201	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1350.6397	1311.6294	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1368.0873	1328.9840	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1385.5811	1346.3935	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1507.9515	1468.6810	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1605.7282	1566.0192	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1650.6008	1610.7121	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1659.6053	1619.6810	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1677.6459	1637.6532	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1686.6799	1646.6545	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1741.0860	1700.8661	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	5,630	1832.4754	1791.9663	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1924.6850	1883.9180	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2064.3624	2023.2671	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	56.5542	57.1981	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	48.4769	48.9894	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	43.7938	44.0892	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	36.1213	35.0651	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	32.3209	30.6584	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	31.3576	29.5496	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	28.9293	26.7734	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	26.6949	24.2431	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	23.4360	20.6053	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	21.8549	18.8662	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	21.2112	18.1642	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	16.3983	13.0355	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	10.6871	7.9373	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	8.0025	5.8009	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	7.6899	5.5555	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	6.9116	4.9482	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	6.6393	4.7370	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	5.5722	3.9165	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	3.8515	2.6221	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	3.4475	2.3246	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	17.21 Call	500	2.5701	1.6889	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	2.3283	1.5167	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	2.0202	1.2996	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	255.5779	235.4410	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	706.7198	675.3402	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	732.9267	701.2218	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	869.6622	836.5009	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1168.7529	1132.7872	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	256.9182	260.5063	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	70.0435	67.6548	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	68.1395	65.6506	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	64.4639	62.9432	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	57.0693	57.0223	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	959.8343	925.7516	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	201.6404	200.9870	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	134.0022	130.4059	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	64.7497	64.2829	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	159.7720	154.7229	0.0000	0.0000	0	0.00		
			<u>2,495,454</u>					<u>91,000.00</u>	<u>0.00</u>	<u>44 680 607.00</u>	<u>0.00</u>
		<b>Total</b>	<b>3,502,466</b>					<b>197,916.00</b>	<b>1,298,907,655.40</b>	<b>210 327 615.00</b>	<b>1 951 517 200 629.70</b>
<b>Grand Total</b>			<b>5,147,845</b>					<b>245,572.00</b>	<b>1 940 754 234.60</b>	<b>284,309,523</b>	<b>2,689,477,641,715.57</b>