



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-February-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Feb 2018	DAAD	Future	46	9.0414	9.1431	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.0614	9.1631	0.0000	0.0000	0	0.00
			<u>50</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>
									<i>77 074.00</i>
									<i>730 365 560.80</i>
<b>Future</b>									
Feb 2018	DAEU	Future	337	14.2374	14.3772	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.2827	14.4228	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	14.3256	14.4663	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	107	14.3665	14.5075	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	16	14.4261	14.5672	0.0000	0.0000	0	0.00
			<u>526</u>					<i>0.00</i>	<i>0.00</i>
									<i>789 076.00</i>
									<i>11 778 242 700.40</i>
<b>Option</b>									
Feb 2018	DAEU	16.41 Put	1,647	2172.6236	2032.8267	0.0000	0.0000	0	0.00
			<u>1,647</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>2,173</b>					<b>0.00</b>	<b>0.00</b>
									<i>946 787.00</i>
									<i>0.00</i>
<b>Future</b>									
Mar 2018	DAGB	Future	17	16.1795	16.2575	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.2214	16.2997	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	9	16.3621	16.4412	0.0000	0.0000	0	0.00
			<u>64</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>64</b>					<b>0.00</b>	<b>0.00</b>
									<i>53 655.00</i>
									<i>880 282 013.10</i>
<b>Future</b>									
Feb 2018	DAUS	Future	4,771	11.5763	11.6603	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	6,278	11.6022	11.6863	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	30,000	11.6141	11.6985	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	11.6259	11.7103	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	54	11.6551	11.7396	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Apr 2018	DAUS	Future	70	11.6681	11.7527	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	506	11.6778	11.7624	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	11.6952	11.7800	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	11.7267	11.8119	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	11.7708	11.8566	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	11.7753	11.8612	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	11.8027	11.8890	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	500	11.8088	11.8952	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	11.8103	11.8967	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	11.8194	11.9060	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	11.8392	11.9260	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,766	11.8664	11.9536	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	11.9082	11.9958	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	11.9485	12.0364	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	11.9544	12.0425	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	430	11.9574	12.0455	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	11.9768	12.0651	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	12.1121	12.2012	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	12.9502	13.0315	0.0000	0.0000	0	0.00
			<u>135,893</u>					<u>0.00</u>	<u>0.00</u>
									<u>7 736 931.00</u>
									<u>94 107 107 346.00</u>

**Option**

Feb 2018	DAUS	11.65 Put	100	111.6836	75.8989	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.86 Put	340	292.0866	226.0327	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.87 Put	1,300	301.5168	234.5352	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.92 Call	1,300	5.5242	18.5236	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.96 Call	340	4.2115	14.6525	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	0.0765	0.5958	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	0.0138	0.0210	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2603.7459	2519.7406	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1820.2208	1736.2647	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.80 Call	20,000	46.8001	82.4818	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.00 Call	20,000	57.5139	84.7179	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	5.4658	9.2450	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3332.2316	3248.0055	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.4606	0.7786	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	280.0799	245.9837	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	135.2894	166.6168	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	2127.2378	2045.1436	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	1.8821	2.5987	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	0.7684	1.2639	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	1107.3654	1038.4652	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	2174.4227	2093.7780	0.0000	0.0000	0	0.00

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May 2018	DAUS	15.63 Call	1,880	1.2118	1.6522	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	1115.2101	1047.0213	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2804.3635	2721.1716	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	0.7798	1.1450	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	34.5917	28.7427	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	297.9094	265.9628	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	147.2088	178.2787	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	497.3350	451.4067	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	2095.2281	2017.0672	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	2.0086	2.6436	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	0.8079	1.0912	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	2071.9820	1995.8467	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	2.4177	3.4354	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	0.9980	1.4760	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	581.1378	537.3926	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	58.9907	71.3168	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	51.5949	62.5781	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	2424.0407	2346.7449	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2672.1927	2594.2902	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	5.6009	7.9896	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	4.0151	5.8351	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	2048.6637	1974.6018	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	7.5349	10.0548	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	3.7372	5.1463	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	774.4234	725.6896	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	2100.1059	2025.9806	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	5.9419	8.3231	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	2029.5173	1957.6747	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	14.7930	18.2698	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	8.1590	10.2818	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	2015.4278	1945.5284	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	20.2072	25.1635	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	11.5277	14.6788	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	2000.6702	1932.6326	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	26.8106	32.2992	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	16.2355	19.8949	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	535.6449	500.4770	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	2051.7781	1983.3815	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	21.0008	25.4790	0.0000	0.0000	0	0.00
Nov 2018	DAUS	10.83 Put	51,000	116.4692	108.0065	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.67 Put	51,000	417.2919	387.5039	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.22 Call	51,000	258.6755	287.2416	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2018	DAUS	13.80 Put	1,000	1988.5554	1922.2618	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	16.70 Call	500	31.4171	38.0103	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	17.31 Call	500	18.7965	23.1787	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.65 Put	20,000	1853.8835	1789.8904	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	15.69 Call	20,000	77.4806	88.5541	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.80 Put	1,000	1976.6654	1911.7265	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	16.93 Call	500	35.4640	41.9035	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	17.58 Call	500	21.2749	25.5478	0.0000	0.0000	0	0.00	
			515,236					0.00	0.00	17 066 419.00
		<b>Total</b>	<b>651,129</b>					<b>0.00</b>	<b>0.00</b>	<b>24 803 350.00</b>
<b>Future</b>										
Mar 2018	EUUS	Future	190	1.2313	1.2345	0.0000	0.0000	2,336	28,800,544.00	
Jun 2018	EUUS	Future	25	1.2397	1.2428	1.2435	1.2415	75	932,125.00	
			215					2,411.00	29,732,669.00	703 158.00
		<b>Total</b>	<b>215</b>					<b>2,411.00</b>	<b>29,732,669.00</b>	<b>703 158.00</b>
<b>Future</b>										
Mar 2018	JYZA	Future	6,000	9.1924	9.1292	0.0000	0.0000	300	2,942,736.88	
			6,000					300.00	2,942,736.88	12 500.00
<b>Option</b>										
Mar 2018	JYZA	9.07 Call	11,700	2136.2386	1821.3835	0.0000	0.0000	0	0.00	
Jun 2018	JYZA	8.89 Put	1,200	2736.0743	3090.4627	0.0000	0.0000	0	0.00	
			12,900					0.00	0.00	25 800.00
		<b>Total</b>	<b>18,900</b>					<b>300.00</b>	<b>2,942,736.88</b>	<b>38 300.00</b>
<b>Future</b>										
Mar 2018	ZAAD	Future	10,492	9.0666	9.1685	9.0917	9.0783	300	2,726,840.00	
Jun 2018	ZAAD	Future	5,422	9.1825	9.2853	0.0000	0.0000	0	0.00	
Sep 2018	ZAAD	Future	400	9.2957	9.4005	0.0000	0.0000	0	0.00	
Dec 2018	ZAAD	Future	10,812	9.4050	9.5109	0.0000	0.0000	0	0.00	
			27,126					300.00	2,726,840.00	3 541 122.00
		<b>Total</b>	<b>27,126</b>					<b>300.00</b>	<b>2,726,840.00</b>	<b>3 573 499.00</b>
<b>Future</b>										
Mar 2018	ZACA	Future	700	9.1508	9.1946	0.0000	0.0000	0	0.00	
Jun 2018	ZACA	Future	430	9.2799	9.3246	9.3000	9.3000	10	93,000.00	
			1,130					10.00	93,000.00	128 133.00
		<b>Total</b>	<b>1,130</b>					<b>10.00</b>	<b>93,000.00</b>	<b>1 260 432 927.10</b>

Future

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Mar 2018	ZAEU	Future	119,225	14.2947	14.4351	14.4028	14.2750	7,119	102,256,820.50		
Jun 2018	ZAEU	Future	25,247	14.5719	14.7148	14.6566	14.5803	1,824	26,681,794.00		
Sep 2018	ZAEU	Future	45,432	14.8484	14.9953	14.8676	14.8676	14	208,146.40		
Dec 2018	ZAEU	Future	2,971	15.1210	15.2707	15.1420	15.1420	18	272,556.00		
Mar 2019	ZAEU	Future	1,091	15.4111	15.5629	0.0000	0.0000	6	92,562.00		
Jun 2019	ZAEU	Future	3,542	15.6600	15.8113	0.0000	0.0000	7,084	110,957,046.20		
			<u>197,508</u>					<u>16,065.00</u>	<u>240,468,925.10</u>	<u>13 902 965.00</u>	<u>197 568 134 411.00</u>

**Option**

Mar 2018	ZAEU	14.45 Put	10,000	277.8382	205.1277	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	14.62 Put	10,000	401.7470	311.6258	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	776.7603	656.0453	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	14,172	824.1763	700.7913	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	1.0725	1.8579	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	0.5331	0.8705	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.50 Put	29,734	59.9983	44.4043	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	101.4220	81.1482	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	159.9461	129.1503	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.25 Put	29,734	264.7503	220.7292	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	893.9703	800.4213	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.63 Call	29,734	146.5068	184.0078	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1927.1206	1804.7060	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	15.9344	17.7535	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	2.3823	3.7089	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	13.50 Put	29,734	89.8624	76.0145	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	86,824	300.0514	258.8584	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	86,824	1298.2190	1200.8963	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	0	1419.5348	1318.3601	0.0000	0.0000	43,050	0.00		
Sep 2018	ZAEU	16.76 Call	29,734	158.8655	190.5983	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	86,824	18.4550	22.1129	0.0000	0.0000	0	0.00		
			<u>624,210</u>					<u>43,050.00</u>	<u>0.00</u>	<u>7 889 784.00</u>	<u>0.00</u>
<b>Total</b>			<b>821,718</b>					<b>59,115.00</b>	<b>240,468,925.10</b>	<b>21 792 749.00</b>	<b>197 568 134 411.00</b>

**Future**

Mar 2018	ZAFR	Future	1,215	12.4133	12.5384	0.0000	0.0000	0	0.00		
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>605 550.00</u>	<u>6 459 053 543.50</u>
<b>Total</b>			<b>1,215</b>					<b>0.00</b>	<b>0.00</b>	<b>605 550.00</b>	<b>6 459 053 543.50</b>

**Future**

Mar 2018	ZAGB	Future	199,387	16.2333	16.3118	16.3138	16.2250	4,090	66,582,455.70
Jun 2018	ZAGB	Future	11,967	16.5008	16.5814	16.5687	16.5330	860	14,230,017.00
Sep 2018	ZAGB	Future	13,662	16.7580	16.8430	16.7901	16.7901	12	201,481.20
Dec 2018	ZAGB	Future	898	17.0084	17.0958	17.0454	17.0454	6	102,272.40

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Mar 2019	ZAGB	Future	951	17.2808	17.3709	0.0000	0.0000	6	103,830.00		
Jun 2019	ZAGB	Future	3,115	17.5381	17.6269	0.0000	0.0000	6,230	109,030,918.50		
			<u>229,980</u>					<u>11,204.00</u>	<u>190,250,974.80</u>	<u>9 919 661.00</u>	<u>166 038 958 226.00</u>
<b>Option</b>											
Mar 2018	ZAGB	17.00 Put	500	815.4084	758.7936	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	19.00 Call	1,500	1.4836	2.3378	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	20.14 Call	500	0.4577	0.8586	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	17.50 Put	500	1251.0941	1202.4055	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	20.40 Call	500	23.7572	28.3653	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>
	<b>Total</b>		<b>233,480</b>					<b>11,204.00</b>	<b>190,250,974.80</b>	<b>11 693 774.00</b>	<b>166 038 958 226.00</b>
<b>Future</b>											
Mar 2018	ZAJY	Future	8,261	0.1088	0.1095	0.0000	0.0000	0	0.00		
			<u>8,261</u>					<u>0.00</u>	<u>0.00</u>	<u>961 606.00</u>	<u>10 715 347 944.50</u>
	<b>Total</b>		<b>8,261</b>					<b>0.00</b>	<b>0.00</b>	<b>961 606.00</b>	<b>10 715 347 944.50</b>
<b>Future</b>											
Jun 2018	ZAKS	Future	1,145	0.1130	0.1142	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1122	0.1133	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>
	<b>Total</b>		<b>1,707</b>					<b>0.00</b>	<b>0.00</b>	<b>31 923.00</b>	<b>432 652 210.00</b>
<b>Future</b>											
Jun 2018	ZATR	Future	4,540	3.0010	3.0240	0.0000	0.0000	0	0.00		
			<u>4,540</u>					<u>0.00</u>	<u>0.00</u>	<u>242 729.00</u>	<u>874 663 905.50</u>
	<b>Total</b>		<b>4,540</b>					<b>0.00</b>	<b>0.00</b>	<b>242 729.00</b>	<b>874 663 905.50</b>
<b>Future</b>											
Mar 2018	ZAUM	Future	367	11.6090	11.6933	11.6910	11.5920	50	58,239,900.00		
Jun 2018	ZAUM	Future	74	11.7541	11.8396	11.8122	11.7703	35	41,285,450.00		
Sep 2018	ZAUM	Future	45	11.8918	11.9792	0.0000	0.0000	0	0.00		
Dec 2018	ZAUM	Future	3	12.0227	12.1112	0.0000	0.0000	0	0.00		
			<u>489</u>					<u>85.00</u>	<u>99,525,350.00</u>	<u>147 656.00</u>	<u>169 910 916 700.00</u>
	<b>Total</b>		<b>489</b>					<b>85.00</b>	<b>99,525,350.00</b>	<b>152 179.00</b>	<b>169 910 916 700.00</b>
<b>Future</b>											
Mar 2018	ZAUS	Future	701,783	11.6090	11.6933	11.7312	11.5811	65,050	756,790,381.90		
Jun 2018	ZAUS	Future	224,890	11.7541	11.8396	11.8700	11.7293	3,148	37,126,477.80		
Sep 2018	ZAUS	Future	38,393	11.8918	11.9792	11.9545	11.8700	55	655,027.90		
Dec 2018	ZAUS	Future	18,500	12.0227	12.1112	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2019	ZAUS	Future	400	12.1613	12.2502	0.0000	0.0000	0	0.00
			<u>983,966</u>					<u>68,253.00</u>	<u>794,571,887.60</u>
									<u>167 090 409.00</u>
									<u>1 968 755 754 542.10</u>

Option

Mar 2018	ZAUS	11.45 Put	2,250	86.0156	65.7628	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.50 Put	32,520	105.1130	82.3842	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.60 Put	750	151.0122	123.0266	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.67 Put	10,000	191.9216	157.3608	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.68 Put	10,000	198.1554	162.6522	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.72 Put	10,000	224.0075	185.0137	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.80 Put	90,000	279.8043	234.5513	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.99 Put	40,000	430.1237	371.9918	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	227,000	438.5914	379.8760	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	616.1472	547.7586	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	662.0031	592.1898	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	765.0341	691.8019	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	803.0958	728.6228	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	9.3045	17.2434	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	899.3088	822.2400	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	6.8743	13.0488	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	3.8737	7.6571	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	1094.8737	1014.3571	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	1213.6221	1131.6599	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1332.8902	1250.1906	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	1.8407	3.3995	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	1.6145	2.9830	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	95,146	1392.6145	1309.6830	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	0.9824	1.8097	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1591.9824	1508.5097	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1611.9370	1528.4250	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1641.8735	1558.3064	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1711.7444	1628.0649	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	0.6962	1.2746	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1771.6517	1687.8913	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1791.6240	1707.8393	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	0.5050	0.9164	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1891.5050	1807.6164	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1991.4128	1907.4438	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	0.3675	0.6590	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	0.3407	0.6089	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	2131.3164	2047.2635	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	0.3050	0.5423	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	0.2890	0.5123	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	2231.2645	2147.1668	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2301.2367	2217.1112	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.2332	0.3969	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2321.2332	2237.0969	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2341.2298	2257.0832	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2371.2249	2287.0637	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.2218	0.3514	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.2188	0.3396	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2441.2144	2357.0229	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.2117	0.3195	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.2052	0.3121	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2551.2004	2467.0067	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2571.1981	2487.0041	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.1959	0.3016	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2611.1937	2526.9992	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.1744	0.2780	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.1737	0.2773	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2881.1709	2796.9743	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.1703	0.2736	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2891.1703	2806.9736	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2911.1690	2826.9723	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.1677	0.2710	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.1659	0.2692	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.1642	0.2674	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.1568	0.2603	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.1526	0.2566	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.1512	0.2555	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.1509	0.2553	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.1483	0.2534	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	0.1414	0.2520	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.0885	0.2114	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.0467	0.1180	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.0410	0.1048	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.0327	0.0851	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.0220	0.0593	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0077	0.0228	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0044	0.0138	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	71.2436	63.0991	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	121.8458	107.6830	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.35 Call	10,000	576.6785	643.0805	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.45 Call	10,000	516.6649	579.8460	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	234.4033	210.4281	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	11.75 Put	60,000	361.5301	329.0230	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.90 Put	2,000	453.8451	414.4265	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Call	3,000	274.5063	317.1411	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	22,550	520.4063	477.5411	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	605.0353	558.2364	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	233.7078	271.7787	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	619.6078	572.1787	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	626.9416	579.1988	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	208.4147	243.4395	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	701.9475	651.1798	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	740.5257	688.3165	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	819.4293	764.7014	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	154.6264	182.9765	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	900.5264	843.3765	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	1112.2489	1049.1488	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1297.9428	1230.8522	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	3,000	87.7034	105.8166	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	22,728	1333.6034	1266.2166	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1378.4716	1310.7216	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1487.3881	1417.7061	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1514.8675	1444.7340	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1607.1178	1535.5631	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	57.6932	70.9752	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1756.5751	1683.0031	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1775.3991	1701.5974	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1794.2534	1720.2252	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1926.9874	1851.4901	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	2032.1063	1955.5900	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	2080.1001	2003.1555	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	2089.7133	2012.6851	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	2108.9547	2031.7631	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	2118.5821	2041.3103	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	2176.4422	2098.7038	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2273.2109	2194.7542	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2370.3532	2291.2483	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2515.3306	2436.1441	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	12.5280	16.8322	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	9.3897	12.7182	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	7.9842	10.8595	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	5.8457	8.0086	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	4.8702	6.6975	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	4.6323	6.3768	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	15.22 Call	372	4.0516	5.5911	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.30 Call	24,500	3.5409	4.8977	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	2.7956	3.9341	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.50 Call	114,600	2.4584	3.4794	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	2.3259	3.3001	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.79 Call	40,000	1.4294	2.0726	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	0.7004	1.0481	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	0.4534	0.6915	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	0.4270	0.6529	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	0.3637	0.5600	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	0.3423	0.5286	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	0.2630	0.4108	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	2,415	0.1509	0.2415	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	0.1278	0.2059	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	0.0821	0.1349	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	0.0572	0.0954	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	426.6410	395.2149	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	1003.6692	950.7260	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	1034.8829	981.0848	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	1195.2635	1137.4561	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1531.9466	1468.7872	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.30 Call	1,500	166.8467	190.3062	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	126.0910	144.7155	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	21.9313	27.2564	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	20.3914	25.4164	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	18.3662	22.9881	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	15.6791	19.7490	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	11.64 Put	2,764	414.6304	385.4785	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Call	150	459.5625	500.8069	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	1283.2423	1227.6315	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.00 Call	2,000	337.7222	369.9815	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.80 Call	2,764	205.8181	228.6884	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	114.2154	126.4842	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	65.2646	76.6874	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	23.4111	28.5584	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	76.7747	89.8877	0.0000	0.0000	0	0.00		
			<u>2,897,912</u>					<i>0.00</i>	<i>0.00</i>	<i>46 397 192.00</i>	<i>0.00</i>
	<b>Total</b>		<b>3,881,878</b>					<b>68,253.00</b>	<b>794,571,887.60</b>	<b>213 487 601.00</b>	<b>1 968 755 754 542.10</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>
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Grand Total		5,654,075					141,678.00	1 360 312 383.38	288,740,574	2,712,314,561,591.12
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