



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-March-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Mar 2018	CAHB	Future	5,000	5.2519	13.8669	0.0000	0.0000	0	0.00		
			5,000					0.00	0.00	5 000.00	0.50
		Total	5,000					0.00	0.00	5 000.00	0.50
Future											
Mar 2018	CAHC	Future	5,000	2.7055	7.5980	0.0000	0.0000	0	0.00		
			5,000					0.00	0.00	250.00	0.03
		Total	5,000					0.00	0.00	250.00	0.03
Future											
Mar 2018	CAHE	Future	5,000	172.5732	383.1753	0.0000	0.0000	0	0.00		
			5,000					0.00	0.00	250.00	146 250.00
		Total	5,000					0.00	0.00	250.00	146 250.00
Future											
Mar 2018	DAAD	Future	4	9.2561	9.2844	0.0000	0.0000	0	0.00		
Mar 2018	DAAD	Future	46	9.2756	9.3039	0.0000	0.0000	0	0.00		
			50					0.00	0.00	77 166.00	731 212 213.80
		Total	50					0.00	0.00	146 166.00	731 212 213.80
Future											
Mar 2018	DAEU	Future	63	14.5544	14.7163	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	14.5988	14.7622	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	107	14.6461	14.8096	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	16	14.7046	14.8683	0.0000	0.0000	0	0.00		
			189					0.00	0.00	790 445.00	11 797 900 287.40
		Total	189					0.00	0.00	1 737 232.00	11 797 900 287.40

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	DAGB	Future	38	16.3844	16.5094	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	9	16.5311	16.6570	0.0000	0.0000	0	0.00
			<u>47</u>					<i>0.00</i>	<i>0.00</i>
		Total	47					0.00	0.00
									<i>53 672.00</i>
									<i>880 560 386.40</i>
									<i>260 985.00</i>
									<i>880 560 386.40</i>

Future

Mar 2018	DAUS	Future	0	11.8185	11.9050	0.0000	0.0000	20,000	236,370,000.00
Mar 2018	DAUS	Future	6,178	11.8221	11.9050	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	30,000	11.8346	11.9175	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	50,000	11.8449	11.9279	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	11.8467	11.9297	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	20,000	11.8605	11.9436	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	54	11.8774	11.9606	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	11.8905	11.9738	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	506	11.9002	11.9836	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	11.9182	12.0017	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	11.9499	12.0336	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	11.9954	12.0795	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	12.0001	12.0843	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	12.0281	12.1127	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	500	12.0343	12.1191	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	12.0359	12.1207	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	12.0452	12.1301	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	12.0655	12.1507	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,766	12.0935	12.1792	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.1364	12.2227	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.1773	12.2642	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.1834	12.2703	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	430	12.1864	12.2734	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.2061	12.2933	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	12.3437	12.4327	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	13.1915	13.2833	0.0000	0.0000	0	0.00
			<u>201,022</u>					<i>20,000.00</i>	<i>236,370,000.00</i>
									<i>8 227 759.00</i>
									<i>99 939 787 757.00</i>

Option

Mar 2018	DAUS	11.87 Call	15,000	101.8652	154.6882	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.66 Call	50,000	251.4891	318.2756	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.85 Call	50,000	139.6960	193.8255	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.73 Put	252	93.6774	72.4653	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.76 Put	546	105.8438	82.6739	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.83 Call	252	154.7497	209.7455	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.87 Call	546	136.1563	187.6540	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	2.4913	4.3563	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	11.61 Call	120,000	317.6113	386.2490	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.00 Call	100,000	119.2867	159.2742	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3109.0454	3025.8865	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.5610	0.7714	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	144.1792	121.4852	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	164.8640	203.0696	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1904.3359	1822.8071	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	1.4117	1.5618	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	0.9184	1.2460	0.0000	0.0000	0	0.00
May 2018	DAUS	11.50 Put	2,000	80.4588	66.3818	0.0000	0.0000	0	0.00
May 2018	DAUS	11.80 Call	2,000	294.9686	351.0483	0.0000	0.0000	0	0.00
May 2018	DAUS	12.50 Call	2,000	81.1265	102.8282	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Call	100,000	219.0056	262.9280	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	887.1239	820.5126	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1951.3077	1870.3794	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	1.2887	1.8504	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	896.0621	829.8436	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2579.6665	2496.5063	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	1.1505	1.6516	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	12.8162	10.3230	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	165.9898	142.9252	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	176.3568	211.6731	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	51,000	322.8340	284.8478	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1869.0956	1791.5546	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	2.6173	2.6440	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.2188	1.2651	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1848.1183	1772.1870	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	3.2362	3.4830	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	1.3313	1.4236	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	416.7483	376.5668	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	62.6266	73.2527	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	53.8888	63.2109	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2450.1334	2371.0899	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	3.0955	3.5260	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1828.3086	1753.9672	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	4.2386	6.2595	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	1.8243	2.8337	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	601.0067	552.7678	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1879.8848	1805.3104	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	3.2803	6.3588	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1812.2481	1739.3846	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	12.7157	17.6569	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Aug 2018	DAUS	16.57 Call	500	6.6180	9.5680	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1801.0605	1729.9675	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	20.3378	25.1672	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	11.2677	14.2609	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1790.8179	1721.9149	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	28.4762	33.7950	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	16.9549	20.4403	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	409.9322	377.2354	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1841.3271	1772.0270	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	22.1946	26.4904	0.0000	0.0000	0	0.00
Nov 2018	DAUS	10.83 Put	51,000	82.8943	74.5826	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.67 Put	51,000	310.7205	284.0769	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.22 Call	51,000	293.5014	318.6475	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1783.0903	1715.5151	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	34.5221	39.6985	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	20.4302	23.7799	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	1653.7734	1588.7851	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	79.2345	86.3922	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.80 Put	1,000	1775.3373	1708.7412	0.0000	0.0000	0	0.00
Dec 2018	DAUS	16.93 Call	500	39.4160	44.8174	0.0000	0.0000	0	0.00
Dec 2018	DAUS	17.58 Call	500	23.4570	26.9640	0.0000	0.0000	0	0.00
			<u>772,316</u>					<i>0.00</i>	<i>0.00</i>
								<i>17 686 763.00</i>	<i>0.00</i>
Total			973,338					20,000.00	236,370,000.00
								25 914 522.00	99 939 787 757.00
Future									
Mar 2018	EUUS	Future	190	1.2314	1.2364	0.0000	0.0000	0	0.00
			<u>190</u>					<i>0.00</i>	<i>0.00</i>
								<i>703 248.00</i>	<i>7 962 658 462.00</i>
Total			190					0.00	0.00
								703 248.00	7 962 658 462.00
Option									
Mar 2018	JYZA	9.07 Call	11,700	721.3948	317.4915	0.0000	0.0000	0	0.00
Jun 2018	JYZA	8.89 Put	1,200	3105.2959	3737.1366	0.0000	0.0000	0	0.00
			<u>12,900</u>					<i>0.00</i>	<i>0.00</i>
								<i>23 400.00</i>	<i>0.00</i>
Total			12,900					0.00	0.00
								23 400.00	0.00
Future									
Mar 2018	ZAAD	Future	6,832	9.2617	9.2900	9.2663	9.2663	250	2,316,575.00
Jun 2018	ZAAD	Future	5,586	9.3818	9.4100	9.3844	9.3839	400	3,753,685.00
Sep 2018	ZAAD	Future	400	9.4997	9.5283	0.0000	0.0000	0	0.00
Dec 2018	ZAAD	Future	10,812	9.6117	9.6423	0.0000	0.0000	0	0.00
			<u>23,630</u>					<i>650.00</i>	<i>6,070,260.00</i>
								<i>3 551 720.00</i>	<i>30 712 441 541.20</i>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			23,630					650.00	6,070,260.00	3 584 097.00	30 712 441 541.20
Future											
Mar 2018	ZACA	Future	600	9.2027	9.2274	0.0000	0.0000	0	0.00		
Jun 2018	ZACA	Future	430	9.3370	9.3625	0.0000	0.0000	0	0.00		
			<u>1,030</u>					<u>0.00</u>	<u>0.00</u>	128 233.00	1 261 364 917.10
Total			1,030					0.00	0.00	128 233.00	1 261 364 917.10
Future											
Mar 2018	ZAEU	Future	83,342	14.5665	14.7287	14.7009	14.5816	3,750	54,984,575.00		
Jun 2018	ZAEU	Future	73,702	14.8531	15.0184	14.9635	14.8600	86	1,281,473.30		
Sep 2018	ZAEU	Future	49,082	15.1369	15.3061	15.1472	15.1472	250	3,786,800.00		
Dec 2018	ZAEU	Future	2,971	15.4147	15.5881	0.0000	0.0000	0	0.00		
Mar 2019	ZAEU	Future	1,091	15.7192	15.8944	0.0000	0.0000	0	0.00		
Jun 2019	ZAEU	Future	3,542	15.9529	16.1283	0.0000	0.0000	0	0.00		
			<u>213,730</u>					<u>4,086.00</u>	<u>60,052,848.30</u>	14 058 085.00	199 851 394 066.80
Option											
Mar 2018	ZAEU	14.45 Put	10,000	57.9393	40.0396	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	14.62 Put	10,000	134.5524	82.6886	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	494.7805	357.7970	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	14,172	542.4978	401.2641	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	0.0879	0.3866	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	0.0360	0.1017	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.50 Put	29,734	23.8205	17.2522	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	43.6726	33.5262	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	6,460	71.2048	56.8050	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.25 Put	29,734	132.1145	103.3904	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.30 Call	10,000	700.2567	834.2048	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.40 Call	10,000	633.5889	761.9802	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.00 Call	3,000	329.1104	416.0315	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	645.9423	551.4555	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.63 Call	29,734	162.4822	212.9670	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.00 Call	3,000	105.3098	141.7015	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	6,460	1649.6332	1508.5600	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	6,460	8.9538	10.8941	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	1.4308	2.2423	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	13.50 Put	29,734	52.2580	45.6966	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	86,824	183.7651	152.3421	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	86,824	1049.3626	943.9215	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.76 Call	29,734	172.5472	209.1150	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	86,824	25.7960	31.2830	0.0000	0.0000	0	0.00		
			<u>648,590</u>					<u>0.00</u>	<u>0.00</u>	7 917 269.00	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Total			862,320					4,086.00	60,052,848.30	21 975 354.00	199 851 394 066.80	
Future												
	Mar 2018	ZAFR	Future	1,215	12.4467	12.5824	0.0000	0.0000	0	0.00		
				<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	605 550.00	6 459 053 543.50
			Total	1,215					0.00	0.00	605 550.00	6 459 053 543.50
Future												
	Mar 2018	ZAGB	Future	165,336	16.3963	16.5214	16.4997	16.4104	4,005	65,894,773.50		
	Jun 2018	ZAGB	Future	30,383	16.6713	16.7982	16.6852	16.6852	1,000	16,685,200.00		
	Sep 2018	ZAGB	Future	13,662	16.9356	17.0649	0.0000	0.0000	0	0.00		
	Dec 2018	ZAGB	Future	898	17.1878	17.3200	0.0000	0.0000	0	0.00		
	Mar 2019	ZAGB	Future	951	17.4629	17.5971	0.0000	0.0000	0	0.00		
	Jun 2019	ZAGB	Future	3,115	17.7244	17.8560	0.0000	0.0000	0	0.00		
				<u>214,345</u>					<u>5,005.00</u>	<u>82,579,973.50</u>	9 988 917.00	167 181 936 360.50
Option												
	Mar 2018	ZAGB	17.00 Put	500	665.8142	575.2752	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	19.00 Call	1,500	0.7349	1.5462	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	20.14 Call	500	0.1699	0.2990	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	17.50 Put	500	1230.0731	1144.9792	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	20.40 Call	500	51.5240	53.9539	0.0000	0.0000	0	0.00		
				<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	1 774 113.00	0.00
			Total	217,845					5,005.00	82,579,973.50	11 763 030.00	167 181 936 360.50
Future												
	Mar 2018	ZAJY	Future	8,286	0.1107	0.1123	0.0000	0.0000	0	0.00		
				<u>8,286</u>					<u>0.00</u>	<u>0.00</u>	961 631.00	10 715 627 569.50
			Total	8,286					0.00	0.00	961 631.00	10 715 627 569.50
Future												
	Jun 2018	ZAKS	Future	1,145	0.1168	0.1171	0.0000	0.0000	0	0.00		
	Sep 2018	ZAKS	Future	562	0.1164	0.1168	0.0000	0.0000	0	0.00		
				<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	31 923.00	432 652 210.00
			Total	1,707					0.00	0.00	31 923.00	432 652 210.00
Future												
	Jun 2018	ZATR	Future	6,380	3.0557	3.0691	0.0000	0.0000	0	0.00		
				<u>6,380</u>					<u>0.00</u>	<u>0.00</u>	244 569.00	880 239 905.50
			Total	6,380					0.00	0.00	244 569.00	880 239 905.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2018	ZAUM	Future	480	11.8293	11.9123	0.0000	0.0000	20	23,850,000.00
Jun 2018	ZAUM	Future	143	11.9783	12.0621	0.0000	0.0000	0	0.00
Sep 2018	ZAUM	Future	45	12.1198	12.2058	0.0000	0.0000	0	0.00
Dec 2018	ZAUM	Future	34	12.2530	12.3409	0.0000	0.0000	31	38,331,500.00
			702					51.00	62,181,500.00
		Total	702					51.00	62,181,500.00
									148 066.00
									170 400 207 000.00

Future

Mar 2018	ZAUS	Future	789,209	11.8293	11.9123	11.9342	11.8340	11,777	140,376,619.10
Jun 2018	ZAUS	Future	343,282	11.9783	12.0621	12.0888	11.9800	3,591	43,285,474.40
Sep 2018	ZAUS	Future	38,396	12.1198	12.2058	12.2284	12.2284	7	85,598.80
Dec 2018	ZAUS	Future	18,500	12.2530	12.3409	0.0000	0.0000	0	0.00
Mar 2019	ZAUS	Future	400	12.3930	12.4825	0.0000	0.0000	0	0.00
Jun 2019	ZAUS	Future	869	12.5284	12.6162	0.0000	0.0000	0	0.00
			1,190,656					15,375.00	183,747,692.30
									168 199 288.00
									1 981 847 813 835.80

Option

Mar 2018	ZAUS	11.45 Put	2,250	10.9604	9.4006	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.50 Put	32,520	15.3787	12.8282	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.60 Put	750	29.0926	23.1995	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.67 Put	10,000	43.9542	34.2629	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.68 Put	10,000	46.5128	36.1615	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.72 Put	10,000	57.9764	44.6673	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.80 Put	90,000	87.4393	66.6383	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.99 Put	40,000	206.6273	157.8771	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	227,000	214.3824	164.3994	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	386.2224	317.1877	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	432.6240	360.5209	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	537.3768	460.4518	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	576.1139	497.9672	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	3.8111	6.9912	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	674.0315	593.6219	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	2.6745	4.8233	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	1.4332	2.7036	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	872.1332	790.4036	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	991.6039	909.4701	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1111.2893	1028.8989	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	0.5695	1.1624	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	0.4816	0.9988	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	80,146	1171.1816	1088.6988	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	0.2356	0.4983	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1370.9356	1288.1983	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1390.9195	1308.1599	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	13.25 Put	2,478	1420.8976	1338.1080	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1490.8556	1408.0099	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	0.1408	0.2759	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1550.8276	1467.9459	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1570.8195	1487.9279	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	0.0873	0.1568	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1670.7873	1587.8568	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1770.7647	1687.8092	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	0.0545	0.0884	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	0.0488	0.0770	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1910.7437	1827.7672	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	0.0414	0.0628	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	0.0383	0.0568	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	2010.7336	1927.7482	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2080.7282	1997.7384	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.0268	0.0361	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2100.7268	2017.7361	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2120.7256	2037.7339	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2150.7238	2067.7309	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.0227	0.0290	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.0217	0.0273	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2220.7202	2137.7249	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.0193	0.0235	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.0173	0.0202	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2330.7158	2247.7180	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2350.7152	2267.7170	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.0146	0.0160	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2390.7160	2307.7152	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.0400	0.0231	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.0415	0.0240	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2660.7478	2577.7283	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.0495	0.0294	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2670.7495	2587.7294	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2690.7530	2607.7318	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.0566	0.0343	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.0624	0.0383	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.0686	0.0427	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.1059	0.0697	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.1406	0.0958	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.1549	0.1068	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.1587	0.1096	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.1949	0.1377	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	15.11 Call	2,500	0.2460	0.1781	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.3288	0.2449	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.3599	0.3409	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.3240	0.3058	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.2691	0.2525	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.1952	0.1812	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0834	0.0753	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0532	0.0473	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	31.2346	26.2810	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	59.3691	50.9013	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.35 Call	10,000	718.5937	790.4783	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.45 Call	10,000	645.2039	713.8374	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	132.2978	115.4370	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.70 Call	60	484.7639	544.2612	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	228.1841	201.8985	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.77 Put	76,000	237.2266	210.1368	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.90 Put	7,000	300.8730	268.4844	0.0000	0.0000	5,000	0.00
Jun 2018	ZAUS	12.00 Call	3,000	333.7155	381.0254	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	35,050	355.4155	318.9254	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	429.5292	387.0754	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.13 Call	500	284.2874	325.2351	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	280.7873	321.3358	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	442.4873	399.2358	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	449.0286	405.3822	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	247.9958	284.6798	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	516.6300	469.1401	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	551.8531	502.5227	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	624.9121	572.0834	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	179.4641	207.1897	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	701.1641	645.0897	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	902.7306	840.2149	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1082.2356	1015.4296	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	15,500	95.6280	111.9034	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	21,728	1117.3280	1049.8034	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1161.5513	1093.1682	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1269.1592	1198.8949	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1296.3585	1225.6602	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,500	1386.9161	1315.3418	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	60.9552	72.5711	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1534.2485	1460.8261	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1552.8528	1479.2189	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1571.4938	1497.6540	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	13.64 Put	70,530	1702.9651	1627.7936	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1807.3328	1731.2434	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1855.0427	1778.5705	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1864.6037	1788.0570	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1883.7431	1807.0506	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1893.3220	1816.5574	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1950.9132	1873.7329	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2047.3177	1969.5015	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2144.1877	2065.7993	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2290.2328	2211.0934	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	12.6701	16.0710	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	9.7484	12.0966	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	8.4301	10.3159	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	5.4636	6.3630	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	5.2330	6.0602	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	4.6655	5.3203	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	4.1611	4.6687	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	3.4579	3.7723	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	3.1314	3.3619	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	3.0015	3.1997	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	1.8994	2.0074	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	0.9256	0.9696	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	0.5966	0.6212	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	0.5615	0.5842	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	0.4774	0.4956	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	0.4491	0.4658	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	0.3440	0.3554	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	0.1959	0.2007	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	0.1654	0.1691	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	0.1057	0.1072	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	0.0731	0.0738	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.50 Put	45,000	207.2577	185.4595	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.60 Put	2,000	244.6800	218.5942	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	307.7857	277.5694	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.85 Put	48,200	354.4356	321.4655	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.00 Put	13,250	431.0763	394.0256	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	821.6859	767.7858	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	850.8958	796.0789	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	1002.2774	943.1914	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Put	73,314	1327.4372	1261.5120	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.30 Call	1,500	189.6238	208.9696	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	140.7980	156.7513	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	15.97 Call	5,300	21.8697	26.9452	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	20.2522	25.0245	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	18.1340	22.5003	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	15.3413	19.1551	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	11.64 Put	2,764	312.8377	288.8161	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Call	150	530.3130	571.9717	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	1101.3830	1045.3443	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.00 Call	2,000	384.6012	415.7278	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.20 Call	5,000	339.6449	0.0000	0.0000	0.0000	5,000	0.00		
Dec 2018	ZAUS	13.80 Call	2,764	232.5674	253.6090	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	119.2576	129.8374	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	72.9406	79.4122	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	25.7472	29.7249	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	79.4425	86.6980	0.0000	0.0000	0	0.00		
			<u>3,101,372</u>					<u>10,000.00</u>	<u>0.00</u>	<u>46 929 194.00</u>	<u>0.00</u>
	Total		4,292,028					25,375.00	183,747,692.30	215 128 482.00	1 981 847 813 835.80

Grand Total	6,416,857	55,167.00	631 002 274.10	291,770,529	2,735,341,226,450.98
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