



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-March-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Mar 2018	CAHB	Future	5,000	0.7044	0.4874	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>0.50</u>
		Total	5,000					0.00	0.00	5 000.00	0.50
Future											
Mar 2018	CAHC	Future	5,000	0.2607	0.1632	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>250.00</u>	<u>0.03</u>
		Total	5,000					0.00	0.00	250.00	0.03
Future											
Mar 2018	CAHE	Future	5,000	32.7348	22.8067	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>250.00</u>	<u>146 250.00</u>
		Total	5,000					0.00	0.00	250.00	146 250.00
Future											
Mar 2018	DAAD	Future	0	9.2778	9.2892	0.0000	0.0000	4	37,111.20		
Mar 2018	DAAD	Future	46	9.2674	9.3027	0.0000	0.0000	0	0.00		
			<u>46</u>					<u>4.00</u>	<u>37,111.20</u>	<u>77 174.00</u>	<u>731 286 510.60</u>
		Total	46					4.00	37,111.20	146 174.00	731 286 510.60
Future											
Mar 2018	DAEU	Future	0	14.6180	14.5641	0.0000	0.0000	63	920,934.00		
Mar 2018	DAEU	Future	3	14.6244	14.6011	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	107	14.6707	14.6460	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	16	14.7325	14.7088	0.0000	0.0000	0	0.00		
			<u>126</u>					<u>63.00</u>	<u>920,934.00</u>	<u>790 508.00</u>	<u>11 798 821 221.40</u>
		Total	126					63.00	920,934.00	1 737 295.00	11 798 821 221.40

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2018	DAGB	Future	0	16.5480	16.4463	0.0000	0.0000	38	628,824.00	
Apr 2018	DAGB	Future	9	16.6597	16.5875	0.0000	0.0000	0	0.00	
			9					38.00	628,824.00	53 713.00
		Total	9					38.00	628,824.00	261 026.00
										881 239 011.30

Future

Mar 2018	DAUS	Future	0	11.8550	11.7801	0.0000	0.0000	3,961	46,952,630.00	
Mar 2018	DAUS	Future	30,000	11.8274	11.7868	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	Future	6,797	11.8336	11.8659	0.0000	0.0000	13,594	161,288,052.10	
Mar 2018	DAUS	Future	50,000	11.8369	11.7948	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	Future	1,709	11.8387	11.7967	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	Future	20,000	11.8528	11.8119	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	Future	54	11.8704	11.8309	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	Future	1,005	11.8721	11.9035	0.0000	0.0000	1,005	11,963,017.50	
Apr 2018	DAUS	Future	70	11.8838	11.8437	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	Future	506	11.8936	11.8532	0.0000	0.0000	0	0.00	
May 2018	DAUS	Future	70	11.9115	11.8707	0.0000	0.0000	0	0.00	
May 2018	DAUS	Future	181	11.9428	11.9015	0.0000	0.0000	0	0.00	
Jun 2018	DAUS	Future	445	11.9868	11.9457	0.0000	0.0000	0	0.00	
Jul 2018	DAUS	Future	100	11.9915	11.9503	0.0000	0.0000	0	0.00	
Jul 2018	DAUS	Future	1,800	12.0192	11.9777	0.0000	0.0000	0	0.00	
Jul 2018	DAUS	Future	500	12.0253	11.9838	0.0000	0.0000	0	0.00	
Jul 2018	DAUS	Future	70	12.0269	11.9853	0.0000	0.0000	0	0.00	
Jul 2018	DAUS	Future	1,345	12.0300	12.0655	0.0000	0.0000	1,345	16,228,097.50	
Jul 2018	DAUS	Future	1,853	12.0361	11.9945	0.0000	0.0000	0	0.00	
Aug 2018	DAUS	Future	70	12.0562	12.0143	0.0000	0.0000	0	0.00	
Aug 2018	DAUS	Future	1,766	12.0839	12.0417	0.0000	0.0000	0	0.00	
Sep 2018	DAUS	Future	1,295	12.1267	12.0842	0.0000	0.0000	0	0.00	
Oct 2018	DAUS	Future	70	12.1675	12.1249	0.0000	0.0000	0	0.00	
Oct 2018	DAUS	Future	225	12.1735	12.1309	0.0000	0.0000	0	0.00	
Oct 2018	DAUS	Future	430	12.1765	12.1339	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	Future	70	12.1961	12.1535	0.0000	0.0000	0	0.00	
Feb 2019	DAUS	Future	70	12.3342	12.2908	0.0000	0.0000	0	0.00	
Jul 2020	DAUS	Future	84,000	13.1890	13.1464	0.0000	0.0000	0	0.00	
			204,501					19,905.00	236,431,797.10	8 250 019.00
										100 204 058 975.10

Option

Mar 2018	DAUS	11.87 Call	15,000	62.7489	49.7987	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.66 Call	50,000	226.7219	198.3690	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.85 Call	50,000	105.5611	91.1982	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.73 Put	252	73.9255	91.1773	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.76 Put	546	84.4735	103.3470	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.83 Call	252	122.1881	105.0205	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	11.87 Call	546	102.9035	89.3993	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	0.8273	0.8009	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.61 Call	120,000	297.1154	268.9664	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.00 Call	100,000	89.8655	81.4534	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.05 Call	20,000	75.7685	68.9728	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3115.3320	3155.5364	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.3829	0.3721	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	122.7493	141.3827	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	137.2782	128.7920	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1908.8530	1949.1852	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	0.9741	1.0845	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	0.6476	0.6299	0.0000	0.0000	0	0.00
May 2018	DAUS	11.50 Put	2,000	63.3844	75.5964	0.0000	0.0000	0	0.00
May 2018	DAUS	11.80 Call	2,000	265.9336	247.3045	0.0000	0.0000	0	0.00
May 2018	DAUS	12.50 Call	2,000	61.1745	58.1862	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Call	100,000	190.3693	178.4663	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	877.4931	916.3004	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1955.5332	1996.0265	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	0.9289	0.9017	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	885.6563	924.2642	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2585.2775	2626.1402	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	0.8121	0.7963	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	11.2167	12.7203	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	145.2057	164.2738	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	149.6515	141.0453	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	51,000	301.0787	329.2136	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1868.9482	1909.4949	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	2.5735	2.6198	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.3079	1.0993	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1846.7725	1886.6844	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	2.8092	2.5992	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	1.1290	1.0410	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	398.0972	424.9132	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	50.3689	48.5962	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	42.7431	41.3220	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2451.4171	2491.9020	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	2.5802	2.5083	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1824.5622	1864.5957	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	3.5669	3.4932	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	1.4922	1.4700	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	582.5406	613.5794	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1876.1612	1916.3652	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Aug 2018	DAUS	16.18 Call	1,880	2.1420	2.1276	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1806.3092	1846.6131	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	6.4721	7.0137	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	3.0142	3.3377	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1793.2388	1833.7669	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	14.2894	14.5732	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	7.4861	7.7091	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1782.9397	1822.2421	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	22.7223	22.6397	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	13.0923	13.1063	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	392.8510	416.5103	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1833.9827	1873.3498	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	17.6345	17.5906	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	10.83 Put	51,000	75.6996	81.1719	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.67 Put	51,000	295.5772	315.4053	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.22 Call	51,000	271.5165	265.6186	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1774.5635	1812.6124	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	28.5037	28.0572	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	16.3876	16.1727	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1644.9451	1680.8821	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	69.7215	69.8965	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1766.8284	1804.1125	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	34.0359	33.4907	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	19.8114	19.5380	0.0000	0.0000	0	0.00		
			<u>792,316</u>					<u>0.00</u>	<u>0.00</u>	<u>17 706 763.00</u>	<u>0.00</u>
Total			996,817					19,905.00	236,431,797.10	25 956 782.00	100 204 058 975.10
Future											
Mar 2018	EUUS	Future	0	1.2345	1.2365	1.2371	1.2371	190	2,350,490.00		
Jun 2018	EUUS	Future	190	1.2431	1.2453	1.2461	1.2461	190	2,367,590.00		
			<u>190</u>					<u>380.00</u>	<u>4,718,080.00</u>	<u>703 628.00</u>	<u>7 967 376 542.00</u>
Total			190					380.00	4,718,080.00	703 628.00	7 967 376 542.00
Future											
Jun 2018	GBUS	Future	1,176	1.4034	1.4020	0.0000	0.0000	0	0.00		
			<u>1,176</u>					<u>0.00</u>	<u>0.00</u>	<u>166 161.00</u>	<u>2 136 174 218.00</u>
Total			1,176					0.00	0.00	166 161.00	2 136 174 218.00
Future											
Sep 2018	JYZA	Future	283	8.6344	8.6991	0.0000	0.0000	0	0.00		
			<u>283</u>					<u>0.00</u>	<u>0.00</u>	<u>18 783.00</u>	<u>186 145 988.86</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Option										
Mar 2018	JYZA	9.07 Call	11,700	107.7838	369.3911	0.0000	0.0000	0	0.00	
Jun 2018	JYZA	8.89 Put	1,200	2789.1265	2944.3478	0.0000	0.0000	0	0.00	
			12,900					0.00	0.00	25 800.00
			Total	13,183				0.00	0.00	44 583.00
Future										
Mar 2018	ZAAD	Future	4,141	9.2584	9.2920	9.2902	9.2854	500	4,643,900.00	
Jun 2018	ZAAD	Future	9,183	9.3739	9.4106	9.3992	9.3992	1	9,399.20	
Sep 2018	ZAAD	Future	400	9.4907	9.5272	0.0000	0.0000	0	0.00	
Dec 2018	ZAAD	Future	10,812	9.6033	9.6405	0.0000	0.0000	0	0.00	
			24,536					501.00	4,653,299.20	3 564 908.00
			Total	24,536				501.00	4,653,299.20	3 597 285.00
Future										
Mar 2018	ZACA	Future	100	9.0715	9.1009	0.0000	0.0000	0	0.00	
Jun 2018	ZACA	Future	940	9.1980	9.2303	9.2060	9.2060	10	92,060.00	
			1,040					10.00	92,060.00	129 243.00
			Total	1,040				10.00	92,060.00	1 270 613 027.10
Future										
Mar 2018	ZAEU	Future	64,485	14.6011	14.5703	14.6501	14.5839	54,128	791,369,833.70	
Jun 2018	ZAEU	Future	121,606	14.8796	14.8549	14.9246	14.8590	52,580	783,091,202.00	
Sep 2018	ZAEU	Future	49,132	15.1639	15.1376	0.0000	0.0000	4,945	75,099,715.00	
Dec 2018	ZAEU	Future	2,971	15.4427	15.4163	0.0000	0.0000	0	0.00	
Mar 2019	ZAEU	Future	1,091	15.7533	15.7251	0.0000	0.0000	0	0.00	
Jun 2019	ZAEU	Future	3,542	15.9889	15.9611	0.0000	0.0000	0	0.00	
			242,827					111,653.00	1,649,560,750.70	14 252 457.00
										202 716 173 171.80
Option										
Mar 2018	ZAEU	14.45 Put	10,000	16.2189	26.5983	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	14.62 Put	10,000	68.6903	98.9724	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.05 Put	5,648	450.8971	483.6476	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.10 Put	14,172	500.3442	532.7852	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.50 Call	643	0.0215	0.0208	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	17.00 Call	620	0.0191	0.0211	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.50 Put	29,734	20.8115	22.6598	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.75 Put	50,995	37.3802	39.5101	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.97 Put	6,460	60.5501	62.7790	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	14.25 Put	29,734	112.1890	118.2352	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	14.30 Call	10,000	705.6060	687.5023	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	14.40 Call	10,000	636.5447	619.5840	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.00 Call	3,000	320.2622	311.7274	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jun 2018	ZAEU	15.25 Put	50,995	608.7394	627.4365	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.63 Call	29,734	151.4663	147.9972	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.00 Call	3,000	95.3222	93.5530	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.44 Put	6,460	1615.3537	1639.2654	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	6,460	6.8090	7.2810	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	50,995	1.0464	1.0748	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	13.50 Put	29,734	41.1666	46.0554	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	86,824	163.6107	172.3408	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	15.85 Put	86,824	1012.2179	1031.7162	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.76 Call	29,734	162.0462	158.8462	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	19.56 Call	86,824	24.0361	24.6818	0.0000	0.0000	0	0.00	
			<u>648,590</u>					<u>0.00</u>	<u>0.00</u>	<u>7 917 269.00</u>
	Total		891,417					111,653.00	1,649,560,750.70	22 169 726.00
										202 716 173 171.80
Future										
Mar 2018	ZAFR	Future	0	12.4911	12.4471	12.5313	12.5313	1,217	15,250,592.10	
Jun 2018	ZAFR	Future	1,215	12.7413	12.7029	0.0000	0.0000	2,483	31,727,951.80	
			<u>1,215</u>					<u>3,700.00</u>	<u>46,978,543.90</u>	<u>609 303.00</u>
	Total		1,215					3,700.00	46,978,543.90	6 506 705 521.30
Future										
Mar 2018	ZAGB	Future	22,702	16.5307	16.4523	16.5474	16.4567	17,553	290,048,460.10	
Jun 2018	ZAGB	Future	185,805	16.7985	16.7250	16.7847	16.7643	15,438	259,170,422.60	
Sep 2018	ZAGB	Future	13,662	17.0637	16.9876	0.0000	0.0000	0	0.00	
Dec 2018	ZAGB	Future	923	17.3194	17.2413	0.0000	0.0000	0	0.00	
Mar 2019	ZAGB	Future	951	17.5956	17.5168	0.0000	0.0000	0	0.00	
Jun 2019	ZAGB	Future	3,115	17.8585	17.7817	0.0000	0.0000	24,604	413,334,898.00	
			<u>227,158</u>					<u>57,595.00</u>	<u>962,553,780.70</u>	<u>10 349 211.00</u>
	Total									173 145 979 698.80
Option										
Mar 2018	ZAGB	17.00 Put	500	502.5511	576.7716	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	0.1208	0.1323	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	0.0445	0.0597	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	17.50 Put	500	1123.3655	1177.1112	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	48.0592	47.1855	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>
	Total		230,658					57,595.00	962,553,780.70	12 123 324.00
										173 145 979 698.80
Future										
Mar 2018	ZAJY	Future	1,803	0.1116	0.1108	0.0000	0.0000	0	0.00	
Jun 2018	ZAJY	Future	6,483	0.1137	0.1129	0.0000	0.0000	0	0.00	
			<u>8,286</u>					<u>0.00</u>	<u>0.00</u>	<u>974 827.00</u>
	Total									10 863 302 121.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			8,286					0.00	0.00	974 827.00	10 863 302 121.50
Future											
Jun 2018	ZAKS	Future	1,145	0.1163	0.1152	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1160	0.1141	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	2.9926	2.9897	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
Future											
Mar 2018	ZAUM	Future	315	11.8279	11.7837	11.8481	11.8048	15	17,730,400.00		
Jun 2018	ZAUM	Future	428	11.9699	11.9290	0.0000	0.0000	0	0.00		
Sep 2018	ZAUM	Future	45	12.1101	12.0676	0.0000	0.0000	0	0.00		
Dec 2018	ZAUM	Future	34	12.2429	12.2002	0.0000	0.0000	0	0.00		
			<u>822</u>					<u>15.00</u>	<u>17,730,400.00</u>	148 961.00	171 462 767 400.00
Total			822					15.00	17,730,400.00	153 484.00	171 462 767 400.00
Future											
Mar 2018	ZAUS	Future	573,377	11.8279	11.7837	11.8786	11.7916	116,193	1,376,388,071.80		
Jun 2018	ZAUS	Future	646,762	11.9699	11.9290	12.0145	11.9406	47,334	567,656,375.00		
Sep 2018	ZAUS	Future	50,062	12.1101	12.0676	12.1383	12.1049	11,509	139,221,429.50		
Dec 2018	ZAUS	Future	18,553	12.2429	12.2002	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	400	12.3836	12.3399	0.0000	0.0000	0	0.00		
Jun 2019	ZAUS	Future	869	12.5200	12.4773	0.0000	0.0000	0	0.00		
			<u>1,290,023</u>					<u>175,036.00</u>	<u>2,083,265,876.30</u>	169 222 871.00	1 994 012 766 433.30
Option											
Mar 2018	ZAUS	11.45 Put	2,250	1.3681	2.7048	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.50 Put	32,520	2.3861	4.5643	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.60 Put	750	6.9928	12.4069	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.67 Put	10,000	14.2347	23.7897	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.68 Put	10,000	15.6996	26.0034	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.72 Put	10,000	22.9904	36.7013	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.80 Put	90,000	46.5523	68.8084	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.99 Put	40,000	177.7050	218.7481	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.00 Put	227,000	186.5302	227.8450	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.20 Put	32,520	375.4080	419.0746	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.25 Put	3,750	424.4704	468.3015	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.36 Put	20,880	533.3018	577.3224	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	12.40 Put	2,500	573.0560	617.1127	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	0.6268	0.4810	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	672.6025	716.6853	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	0.3494	0.2673	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	0.1222	0.0926	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	872.2222	916.3926	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	992.1553	1036.3414	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1112.1262	1156.3193	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	0.0246	0.0181	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	0.0183	0.0134	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	80,146	1172.1183	1216.3134	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	0.0124	0.0117	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1372.1124	1416.3117	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1392.1123	1436.3116	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1422.1121	1466.3114	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1492.1118	1536.3111	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	0.0117	0.0110	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1552.1116	1596.3110	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1572.1116	1616.3109	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	0.0114	0.0108	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1672.1114	1716.3108	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1772.1114	1816.3107	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	0.0114	0.0107	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	0.0114	0.0107	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1912.1114	1956.3108	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	0.0115	0.0108	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	0.0115	0.0108	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	2012.1116	2056.3109	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2082.1118	2126.3111	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.0118	0.0111	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2102.1118	2146.3111	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2122.1119	2166.3111	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2152.1119	2196.3112	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.0120	0.0113	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.0121	0.0113	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2222.1122	2266.3114	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.0122	0.0115	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.0124	0.0117	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2332.1126	2376.3122	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2352.1126	2396.3132	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.0127	0.0142	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2392.1136	2436.3153	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	14.44 Call	10,000	0.0260	0.0318	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.0267	0.0327	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2662.1297	2706.3367	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.0304	0.0378	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2672.1304	2716.3378	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2692.1320	2736.3399	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.0336	0.0422	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.0362	0.0457	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.0388	0.0495	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.0542	0.0713	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.0678	0.0908	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.0733	0.0988	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.0747	0.1008	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.0882	0.1206	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	0.1067	0.1480	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.1360	0.1916	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.1403	0.1609	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.1244	0.1432	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.1007	0.1166	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.0698	0.0817	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0264	0.0319	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0158	0.0194	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	25.8869	28.3658	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	50.5297	56.2717	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.35 Call	10,000	698.3112	666.6608	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.45 Call	10,000	623.6325	594.2070	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	118.2537	130.9044	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.60 Put	4,000	151.1723	166.2684	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.70 Call	60	459.2859	436.0032	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	210.4973	229.3849	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.77 Put	76,000	219.3173	238.7108	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.80 Put	1,500	232.9470	0.0000	0.0000	0.0000	1,500	0.00
Jun 2018	ZAUS	11.90 Put	7,000	281.8116	304.4543	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Call	3,000	307.0865	291.1138	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	35,050	337.1865	362.1138	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	411.7036	439.0380	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.13 Call	500	258.1116	244.7363	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	254.6638	241.4769	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	424.7638	452.4769	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	431.3596	459.2570	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	222.5207	211.1091	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	499.6304	529.2873	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jun 2018	ZAUS	12.30 Put	24,500	535.2574	565.7272	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	609.2439	641.2016	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	156.4412	148.8172	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	686.5412	719.8172	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	891.1900	926.8550	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1073.6137	1110.6803	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	15,500	79.1404	75.5281	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	21,728	1109.2404	1146.5281	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1154.1140	1191.6603	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1262.9956	1301.0820	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1290.2350	1328.4384	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,500	1381.8736	1420.4288	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	48.0382	45.8497	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1530.8430	1569.8614	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1549.6417	1588.7112	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1568.4761	1607.5943	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1701.2358	1740.6605	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1806.5362	1846.1611	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1854.6474	1894.3524	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1864.2863	1904.0069	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1883.5810	1923.3321	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1893.2367	1933.0021	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1951.2759	1991.1258	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2048.3822	2088.3575	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2145.8992	2185.9826	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2292.8169	2333.0366	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	8.6846	8.2483	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	6.8854	6.5732	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	6.0687	5.8111	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	4.2050	4.0650	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	4.0576	3.9264	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	3.6926	3.5828	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	3.3649	3.2738	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	2.9014	2.8356	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	2.6827	2.6283	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	2.5949	2.5450	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	1.5939	1.5700	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	0.7601	0.7532	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	0.4834	0.4809	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	0.4541	0.4520	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	0.3842	0.3830	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	0.3607	0.3598	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	16.65 Call	500	0.2740	0.2740	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	2,415	0.1534	0.1542	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	0.1289	0.1298	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	0.0812	0.0821	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	0.0555	0.0564	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.50 Put	45,000	189.5619	207.9654	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.60 Put	2,000	225.9376	246.1783	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	287.7800	310.7036	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.85 Put	48,200	333.8129	358.4462	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.00 Put	13,250	409.8649	436.9285	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	802.8379	837.9699	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	832.3586	867.8415	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	985.4863	1022.6595	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1314.4794	1354.0350	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.30 Call	1,500	167.4479	164.0728	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	122.0076	119.9729	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	14.4622	14.7358	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	13.2764	13.5448	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	11.7393	11.9989	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	9.7432	9.9871	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	11.64 Put	2,764	299.0126	317.0088	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Call	150	504.8699	491.2234	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	1088.0992	1121.3377	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.00 Call	3,500	361.4580	352.2722	0.0000	0.0000	3,000	0.00		
Dec 2018	ZAUS	13.20 Call	5,000	317.7293	309.8349	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.80 Call	2,764	214.5519	208.5014	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	107.3192	105.8966	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	64.0687	62.0630	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	21.5696	20.8778	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	75.1928	74.5686	0.0000	0.0000	0	0.00		
			<u>3,108,372</u>					<u>4,500.00</u>	<u>0.00</u>	<u>46 958 426.00</u>	<u>0.00</u>
	Total		4,398,395					179,536.00	2,083,265,876.30	216 181 297.00	1 994 012 766 433.30
	Grand Total		6,591,003					373,400.00	5 007 571 457.10	293,454,263	2,758,015,287,021.08