



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-March-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Mar 2018	CAHB	Future	5,000	5.2330	0.1642	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	2.2784	0.0378	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	216.7292	10.2826	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	46	9.2893	9.2753	0.0000	0.0000	0	0.00		
			<u>46</u>					<u>0.00</u>	<u>0.00</u>	<u>77 174.00</u>	<u>731 286 510.60</u>
		Total	46					0.00	0.00	146 174.00	731 286 510.60
Future											
Mar 2018	DAEU	Future	3	14.8695	14.7324	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	107	14.9151	14.7786	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	16	14.9769	14.8407	0.0000	0.0000	0	0.00		
May 2018	DAEU	Future	41	15.0481	14.9895	0.0000	0.0000	41	614,569.50		
			<u>167</u>					<u>41.00</u>	<u>614,569.50</u>	<u>790 549.00</u>	<u>11 799 435 790.90</u>
		Total	167					41.00	614,569.50	1 737 336.00	11 799 435 790.90
Future											
Apr 2018	DAGB	Future	9	17.0484	16.8044	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>		
			9					0.00	0.00	53 713.00	881 239 011.30
	Total		9					0.00	0.00	261 026.00	881 239 011.30

Future

Mar 2018	DAUS	Future	45,000	12.0540	11.9917	0.0000	0.0000	15,000	181,308,000.00		
Mar 2018	DAUS	Future	57,797	12.0583	11.9978	0.0000	0.0000	51,000	616,702,200.00		
Mar 2018	DAUS	Future	50,000	12.0617	12.0008	0.0000	0.0000	22,000	264,022,000.00		
Mar 2018	DAUS	Future	1,709	12.0634	12.0026	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	20,000	12.0771	12.0168	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	54	12.0941	12.0346	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	1,551	12.0958	12.0364	0.0000	0.0000	972	11,754,267.00		
Apr 2018	DAUS	Future	70	12.1077	12.0484	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	1,846	12.1110	12.1115	0.0000	0.0000	1,882	22,793,843.00		
Apr 2018	DAUS	Future	506	12.1175	12.0583	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.1355	12.0764	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.1672	12.1080	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.2116	12.1524	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.2163	12.1570	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.2444	12.1850	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	500	12.2507	12.1913	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.2523	12.1928	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,345	12.2554	12.1959	0.0000	0.0000	568	6,969,360.00		
Jul 2018	DAUS	Future	1,853	12.2617	12.2022	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.2820	12.2224	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,766	12.3102	12.2504	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.3539	12.2938	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.3956	12.3352	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.4018	12.3414	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	430	12.4049	12.3444	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.4249	12.3644	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.5659	12.5045	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.4165	13.3566	0.0000	0.0000	0	0.00		
			272,893					91,422.00	1,103,549,670.00	8 341 453.00	101 307 753 005.10

Option

Mar 2018	DAUS	11.87 Call	15,000	197.1778	154.9039	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.08 Call	50,000	82.1766	0.0000	0.0000	0.0000	50,000	0.00
Mar 2018	DAUS	12.50 Call	20,000	6.0413	9.4242	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.66 Call	50,000	412.7088	360.7973	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.85 Call	50,000	246.3479	206.7424	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.73 Put	252	19.2324	32.8578	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.76 Put	546	22.9214	38.4548	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.83 Call	252	267.4178	227.2338	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	235.6171	198.6977	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.96 Call	60,000	170.1824	0.0000	0.0000	0.0000	60,000	0.00
Mar 2018	DAUS	13.00 Call	4,000	1.4916	1.4979	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.61 Call	120,000	480.5385	430.1524	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.00 Call	100,000	183.2025	155.7354	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.05 Call	20,000	155.9350	133.6127	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2891.4519	2950.7479	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.9094	0.6785	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	58.3883	73.3508	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	224.8283	200.2149	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1687.0330	1745.7316	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	1.0134	1.0028	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	1.1446	1.1080	0.0000	0.0000	0	0.00
May 2018	DAUS	11.50 Put	2,000	26.2910	34.3686	0.0000	0.0000	0	0.00
May 2018	DAUS	11.80 Call	2,000	409.1151	369.1511	0.0000	0.0000	0	0.00
May 2018	DAUS	12.50 Call	2,000	102.8285	91.4829	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Call	100,000	299.9867	268.0300	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	683.9418	734.9199	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1734.7649	1792.9168	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	1.3810	1.4864	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	694.3752	744.6695	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2361.7942	2420.5269	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	1.6276	1.6077	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	4.9290	5.6412	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	78.6174	94.2234	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	230.6327	207.8903	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	51,000	189.8447	217.0042	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1653.1613	1709.5914	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	2.9429	2.8696	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	2.3134	2.0738	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1637.7855	1691.2977	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	4.3505	3.9994	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	2.0062	1.8452	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	285.6947	312.5106	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	72.5730	65.3236	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	61.8260	55.4024	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2237.4911	2292.9005	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	4.8001	3.9224	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1623.2317	1675.0964	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	6.5004	5.3258	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	2.8918	2.3045	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	451.7235	483.9993	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Aug 2018	DAUS	13.86 Put	1,880	1675.0321	1726.9058	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	4.0716	3.2423	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1612.0288	1662.6424	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	12.9285	10.4952	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	6.5051	5.1478	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1604.0696	1653.5929	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	23.2585	20.7925	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	12.7728	11.3045	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1598.7590	1646.9260	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	33.8030	30.8334	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	20.1364	18.2385	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	304.2505	324.9644	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1648.6967	1697.0801	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	26.5052	24.0683	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	10.83 Put	51,000	56.7686	59.4818	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.67 Put	51,000	225.8555	241.0016	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.22 Call	51,000	334.3106	316.5518	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1594.8602	1641.6689	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	41.4511	36.9069	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	24.6333	21.6763	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1469.4653	1515.7474	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	86.8141	81.5478	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1590.3266	1636.3852	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	47.5952	43.1833	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	28.5063	25.6283	0.0000	0.0000	0	0.00		
			<u>922,316</u>					<u>110,000.00</u>	<u>0.00</u>	<u>17 836 763.00</u>	<u>0.00</u>
Total			1,195,209					201,422.00	1,103,549,670.00	26 178 216.00	101 307 753 005.10
Future											
Jun 2018	EUUS	Future	190	1.2403	1.2351	0.0000	0.0000	0	0.00		
			<u>190</u>					<u>0.00</u>	<u>0.00</u>	<u>703 628.00</u>	<u>7 967 376 542.00</u>
Total			190					0.00	0.00	703 628.00	7 967 376 542.00
Future											
Jun 2018	GBUS	Future	1,176	1.4096	1.3962	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	8.4863	8.5330	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										
Jun 2018	JYZA	8.89 Put	1,200	4044.0410	3747.0528	0.0000	0.0000	0	0.00	
			<u>1,200</u>					0.00	0.00	25 800.00
		Total	1,483					0.00	0.00	44 583.00
Future										
Mar 2018	ZAAD	Future	0	9.2934	9.2652	0.0000	0.0000	4,141	38,483,969.40	
Jun 2018	ZAAD	Future	9,583	9.3938	9.3811	9.4239	9.3863	1,093	10,290,209.90	
Sep 2018	ZAAD	Future	650	9.5109	9.4978	9.5204	9.5204	250	2,380,100.00	
Dec 2018	ZAAD	Future	10,812	9.6245	9.6114	0.0000	0.0000	0	0.00	
			<u>21,045</u>					5,484.00	51,154,279.30	3 570 892.00
		Total	21,045					5,484.00	51,154,279.30	3 603 269.00
Future										
Mar 2018	ZACA	Future	0	9.2164	9.1548	0.0000	0.0000	100	921,640.00	
Jun 2018	ZACA	Future	940	9.3285	9.2829	0.0000	0.0000	0	0.00	
			<u>940</u>					100.00	921,640.00	129 343.00
		Total	940					100.00	921,640.00	1 271 534 667.10
Future										
Mar 2018	ZAEU	Future	0	14.8545	14.7078	14.8770	14.7576	70,188	1,042,405,795.80	
Jun 2018	ZAEU	Future	122,777	15.1255	14.9883	15.1620	15.0546	8,704	131,417,969.90	
Sep 2018	ZAEU	Future	50,892	15.4141	15.2746	15.3579	15.3524	1,500	23,030,975.00	
Dec 2018	ZAEU	Future	2,971	15.6986	15.5565	0.0000	0.0000	0	0.00	
Mar 2019	ZAEU	Future	1,091	16.0146	15.8703	0.0000	0.0000	0	0.00	
Jun 2019	ZAEU	Future	3,542	16.2494	16.1043	0.0000	0.0000	0	0.00	
			<u>181,273</u>					80,392.00	1,196,854,740.70	14 347 659.00
										204 133 911 291.40
Option										
Jun 2018	ZAEU	13.50 Put	29,734	12.4203	15.3402	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.75 Put	50,995	20.0504	29.0339	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.97 Put	6,460	35.2398	48.8049	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	14.25 Put	29,734	67.6599	89.3348	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	14.30 Call	10,000	900.9498	789.3687	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	14.40 Call	10,000	818.6948	715.9358	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.00 Call	3,000	434.9387	368.8229	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.25 Put	50,995	449.0947	538.0858	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.63 Call	29,734	208.0575	176.9495	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.00 Call	3,000	133.6499	112.8800	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.44 Put	6,460	1391.8755	1517.3901	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	6,460	7.5364	7.4926	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	50,995	1.8212	1.4284	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	13.50 Put	29,734	34.4773	41.2852	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2018	ZAEU	14.25 Put	86,824	113.3259	143.2222	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	15.85 Put	86,824	845.3491	938.8065	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.76 Call	29,734	209.4601	184.2693	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	19.56 Call	86,824	28.5203	26.4736	0.0000	0.0000	0	0.00	
			607,507					0.00	0.00	7 917 269.00
		Total	788,780					80,392.00	1,196,854,740.70	22 264 928.00 204 133 911 291.40
Future										
Jun 2018	ZAFR	Future	1,215	12.9362	12.8240	0.0000	0.0000	0	0.00	
			1,215					0.00	0.00	609 303.00 6 506 705 521.30
		Total	1,215					0.00	0.00	609 303.00 6 506 705 521.30
Future										
Mar 2018	ZAGB	Future	0	16.9603	16.6736	16.8159	16.8045	25,713	435,550,877.10	
Jun 2018	ZAGB	Future	183,284	17.1894	16.9438	17.2749	17.0770	8,378	143,799,961.90	
Sep 2018	ZAGB	Future	13,662	17.4587	17.2106	17.3972	17.3972	250	4,349,300.00	
Dec 2018	ZAGB	Future	923	17.7198	17.4686	0.0000	0.0000	0	0.00	
Mar 2019	ZAGB	Future	951	18.0043	17.7500	0.0000	0.0000	0	0.00	
Jun 2019	ZAGB	Future	3,115	18.2677	18.0120	0.0000	0.0000	0	0.00	
			201,935					34,341.00	583,700,139.00	10 389 671.00 173 831 948 399.20
Option										
Jun 2018	ZAGB	17.50 Put	500	685.3202	1030.7905	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	17.4439	47.7614	0.0000	0.0000	0	0.00	
			1,000					0.00	0.00	1 774 113.00 0.00
		Total	202,935					34,341.00	583,700,139.00	12 163 784.00 173 831 948 399.20
Future										
Mar 2018	ZAJY	Future	0	0.1137	0.1130	0.0000	0.0000	1,803	20,504,076.60	
Jun 2018	ZAJY	Future	6,483	0.1157	0.1151	0.0000	0.0000	0	0.00	
			6,483					1,803.00	20,504,076.60	976 630.00 10 883 806 198.10
		Total	6,483					1,803.00	20,504,076.60	976 630.00 10 883 806 198.10
Future										
Jun 2018	ZAKS	Future	1,145	0.1185	0.1173	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1176	0.1163	0.0000	0.0000	0	0.00	
			1,707					0.00	0.00	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	3.0149	3.0155	0.0000	0.0000	0	0.00	
			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		
Total			6,380					0.00	0.00	244 569.00	880 239 905.50
Future											
Mar 2018	ZAUM	Future	0	12.0635	11.9899	12.0167	12.0167	5	6,008,350.00		
Jun 2018	ZAUM	Future	394	12.1946	12.1353	0.0000	0.0000	0	0.00		
Sep 2018	ZAUM	Future	50	12.3368	12.2769	12.3040	12.3040	5	6,152,000.00		
Dec 2018	ZAUM	Future	34	12.4728	12.4119	0.0000	0.0000	0	0.00		
			478					10.00	12,160,350.00	149 011.00	171 522 912 950.00
Total			478					10.00	12,160,350.00	153 534.00	171 522 912 950.00
Future											
Mar 2018	ZAUS	Future	0	12.0635	11.9899	12.1051	12.0184	468,325	5,646,345,914.00		
Jun 2018	ZAUS	Future	837,785	12.1946	12.1353	12.2531	12.1695	108,682	1,323,835,510.50		
Sep 2018	ZAUS	Future	50,397	12.3368	12.2769	12.3895	12.3317	2,613	32,298,526.00		
Dec 2018	ZAUS	Future	19,202	12.4728	12.4119	12.5192	12.5185	3,134	39,149,835.30		
Mar 2019	ZAUS	Future	2,400	12.6162	12.5546	0.0000	0.0000	0	0.00		
Jun 2019	ZAUS	Future	869	12.7501	12.6893	0.0000	0.0000	0	0.00		
			910,653					582,754.00	7,041,629,785.80	170 247 178.00	2 006 354 301 478.40
Option											
Mar 2018	ZAUS	13.00 Put	0	936.5000	1010.1174	0.0000	0.0000	35,000	0.00		
Jun 2018	ZAUS	11.00 Put	60,750	10.3646	11.7589	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.20 Put	2,550	24.2430	27.8477	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.35 Call	10,000	886.4684	833.4632	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.45 Call	10,000	802.6408	751.9569	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.50 Put	66	67.6397	77.5702	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.60 Put	4,000	90.1286	102.9408	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.70 Call	60	612.1809	568.5968	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.75 Put	60,000	133.1767	150.4209	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.77 Put	76,000	139.7714	157.6395	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.80 Put	1,500	150.0499	168.8648	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.90 Put	9,500	187.6968	209.7349	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.00 Call	3,000	425.1796	391.1970	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.00 Put	35,050	230.5796	255.8970	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.12 Put	372	288.8771	318.1109	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.13 Call	500	358.6659	328.9222	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.14 Call	8,000	353.9049	324.4825	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.14 Put	155,500	299.3049	329.1825	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.15 Put	500	304.5938	334.7916	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.24 Call	500	309.9893	284.6049	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.25 Put	2,415	361.4092	395.5940	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.30 Put	24,500	392.2110	427.7082	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.40 Put	12,603	457.1498	495.1249	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	12.50 Call	2,550	220.8094	201.7606	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	526.2094	566.4606	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	714.3656	759.4178	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	885.5284	933.3622	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	28,000	113.8716	102.9094	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	21,728	919.2716	967.6094	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	961.9231	1010.8584	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1066.2330	1116.4714	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1092.7043	1143.2401	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,500	1181.9561	1233.4130	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	71.7217	64.2978	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1326.9651	1378.9568	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1345.1858	1397.2998	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1363.4584	1415.6915	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1492.6705	1545.6939	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1595.6187	1649.2024	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1642.7723	1696.5963	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1652.2277	1706.0983	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1671.1624	1725.1260	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1680.6415	1734.6515	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1737.6751	1791.9517	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Call	15,000	27.8828	23.2778	0.0000	0.0000	15,000	0.00
Jun 2018	ZAUS	14.00 Put	500	1833.2828	1887.9778	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1929.4996	1984.5814	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2074.7875	2130.3946	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	12.9790	10.1091	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	10.1466	8.0388	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	8.9439	7.2302	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	6.1966	5.3518	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	5.9791	5.2004	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	5.4407	4.8233	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	4.9571	4.4813	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	4.2730	3.9914	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	3.9501	3.7571	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	3.8206	3.6623	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	2.8837	2.9638	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	1.5073	1.5060	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	0.9836	0.9890	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	0.9274	0.9333	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	0.7920	0.7989	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	0.7462	0.7535	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	0.5756	0.5836	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	16.92 Call	2,415	0.3326	0.3402	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	0.2820	0.2892	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	0.1821	0.1881	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	0.1271	0.1321	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.50 Put	45,000	136.3289	147.3639	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.60 Put	2,000	163.8183	176.7108	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	211.5588	228.3735	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.85 Put	48,200	249.7595	268.7336	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.00 Put	13,250	314.1196	336.3983	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.30 Put	100	467.4383	0.0000	0.0000	0.0000	100	0.00		
Sep 2018	ZAUS	12.50 Call	100	425.2314	398.8417	0.0000	0.0000	100	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	660.5371	696.1343	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	687.6120	723.9403	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	829.2947	869.0348	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1139.2976	1184.3968	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.30 Call	1,500	216.9541	202.7222	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	162.7549	151.3568	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	22.4708	20.3018	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	21.2059	18.8921	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	18.9663	16.8078	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	15.9371	14.0797	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	11.64 Put	2,764	231.8413	247.0105	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Call	150	607.9115	578.6371	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	936.9643	975.4081	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.00 Call	6,000	438.2116	416.2864	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.20 Call	7,000	385.7485	366.4976	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.80 Call	2,764	265.4812	251.1768	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	132.8137	124.9746	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	79.6969	74.7463	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	31.1352	27.5434	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	92.6374	87.0258	0.0000	0.0000	0	0.00		
			<u>1,654,102</u>					<u>50,200.00</u>	<u>0.00</u>	<u>47 142 126.00</u>	<u>0.00</u>
	Total		2,564,755					632,954.00	7,041,629,785.80	217 389 304.00	2 006 354 301 478.40
Grand Total			4,807,998					956,547.00	10 011 089 250.90	295,027,344	2,773,702,209,506.58