



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-June-2018

<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>
Future									
Jul 2018	DAEU	Future	34	15.6717	15.5931	0.0000	0.0000	0	0.00
Jul 2018	DAEU	Future	33	15.7197	15.6412	0.0000	0.0000	0	0.00
			<u>67</u>					<i>0.00</i>	<i>0.00</i>
		Total	67					0.00	0.00
									<i>791 007.00</i>
									<i>11 806 212 560.60</i>
Future									
Jun 2018	DAUS	Future	20	13.2103	13.1205	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	5,947	13.2191	13.1294	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	4,811	13.2347	13.1449	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	13.2399	13.1501	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	55	13.2417	13.1518	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	150	13.2469	13.1570	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	13.2711	13.1812	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	500	13.2780	13.1881	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	13.2797	13.1898	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	845	13.2831	13.1932	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	2,944	13.2900	13.2001	0.0000	0.0000	30	399,900.00
Aug 2018	DAUS	Future	55	13.2934	13.2035	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	13.3124	13.2225	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	3,855	13.3435	13.2537	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	177	13.3487	13.2589	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	3,280	13.3918	13.3018	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	55	13.3987	13.3086	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	13.4383	13.3478	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	13.4452	13.3546	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	3,363	13.4486	13.3580	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	55	13.4503	13.3597	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	13.4710	13.3801	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	3,117	13.5003	13.4090	0.0000	0.0000	0	0.00
Dec 2018	DAUS	Future	1,830	13.5533	13.4619	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>		
Jan 2019	DAUS	Future	55	13.5567	13.4653	0.0000	0.0000	0	0.00		
Jan 2019	DAUS	Future	55	13.6044	13.5130	0.0000	0.0000	0	0.00		
Jan 2019	DAUS	Future	1,225	13.6061	13.5147	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	13.6283	13.5369	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	1,280	13.6538	13.5625	0.0000	0.0000	0	0.00		
Mar 2019	DAUS	Future	4,414	13.7003	13.6089	0.0000	0.0000	0	0.00		
Apr 2019	DAUS	Future	55	13.7108	13.6193	0.0000	0.0000	0	0.00		
Apr 2019	DAUS	Future	1,280	13.7596	13.6679	0.0000	0.0000	0	0.00		
May 2019	DAUS	Future	55	13.8137	13.7216	0.0000	0.0000	0	0.00		
Jun 2019	DAUS	Future	54,000	13.8190	13.7268	0.0000	0.0000	0	0.00		
Jul 2019	DAUS	Future	55	13.8613	13.7687	0.0000	0.0000	0	0.00		
Aug 2019	DAUS	Future	55	13.9036	13.8110	0.0000	0.0000	0	0.00		
Sep 2019	DAUS	Future	55	13.9472	13.8548	0.0000	0.0000	0	0.00		
Oct 2019	DAUS	Future	55	13.9881	13.8958	0.0000	0.0000	0	0.00		
Oct 2019	DAUS	Future	55	14.0277	13.9354	0.0000	0.0000	0	0.00		
Dec 2019	DAUS	Future	55	14.0713	13.9791	0.0000	0.0000	0	0.00		
Jan 2020	DAUS	Future	55	14.1135	14.0215	0.0000	0.0000	0	0.00		
Jan 2020	DAUS	Future	55	14.1531	14.0611	0.0000	0.0000	0	0.00		
Mar 2020	DAUS	Future	55	14.1953	14.1034	0.0000	0.0000	0	0.00		
Apr 2020	DAUS	Future	55	14.2376	14.1458	0.0000	0.0000	0	0.00		
Apr 2020	DAUS	Future	55	14.2744	14.1827	0.0000	0.0000	0	0.00		
Jun 2020	DAUS	Future	1,055	14.3208	14.2291	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	14.4480	14.3542	0.0000	0.0000	0	0.00		
			<u>181,613</u>					<u>30.00</u>	<u>399,900.00</u>	<u>10 254 491.00</u>	<u>124 719 916 431.90</u>

Option

Jun 2018	DAUS	13.00 Put	20,000	34.9430	65.3568	0.0000	0.0000	0	0.00
Jun 2018	DAUS	12.22 Put	500	4.7912	6.4600	0.0000	0.0000	0	0.00
Jun 2018	DAUS	12.44 Put	109	8.0670	11.9379	0.0000	0.0000	0	0.00
Jun 2018	DAUS	12.45 Put	635	8.2737	12.2913	0.0000	0.0000	0	0.00
Jun 2018	DAUS	12.47 Put	158	8.7070	13.0343	0.0000	0.0000	0	0.00
Jun 2018	DAUS	12.52 Call	109	724.6187	641.0038	0.0000	0.0000	0	0.00
Jun 2018	DAUS	12.55 Call	500	695.4457	614.1675	0.0000	0.0000	0	0.00
Jun 2018	DAUS	12.56 Call	635	685.7401	605.3206	0.0000	0.0000	0	0.00
Jun 2018	DAUS	12.62 Call	158	628.8281	553.3663	0.0000	0.0000	0	0.00
Jun 2018	DAUS	12.85 Call	500	435.7921	375.9420	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	620.8867	702.4393	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	0.7061	0.6879	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	0.3053	0.3301	0.0000	0.0000	0	0.00
Jul 2018	DAUS	11.80 Put	2,000	2.0146	2.6438	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.50 Put	2,000	13.2058	18.9358	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.12 Call	2,000	275.8196	234.5220	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.60 Put	100,000	20.0564	34.7438	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>
Jul 2018	DAUS	12.07 Put	2,000	6.3273	8.0695	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	122.7995	105.1356	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	95.5291	81.7952	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	1229.1751	1311.7365	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	3.1343	3.0635	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.00 Put	500	191.7079	231.2266	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.50 Call	500	252.8191	225.2144	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	680.6319	751.6951	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	9.5123	7.5432	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	4.9359	4.3131	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	36.4756	46.0352	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	737.2370	808.4250	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	8.9900	7.6187	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.00 Put	500	248.1567	286.3791	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.65 Call	500	307.2768	278.6340	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	720.3902	785.3613	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	27.3451	23.0433	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	12.5763	10.5547	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.00 Put	500	286.6895	324.3569	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.78 Call	500	346.6871	317.6617	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	748.9553	810.3896	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	44.4484	39.8942	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	29.5215	26.2666	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.00 Put	500	324.4723	362.0882	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	777.8997	836.5208	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.93 Call	500	387.1806	357.8848	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	66.3917	61.5397	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	50.5291	46.9967	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	55.3807	61.6669	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	822.5145	882.0060	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	59.9495	55.8190	0.0000	0.0000	0	0.00
Nov 2018	DAUS	10.83 Put	51,000	10.5636	11.3100	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.67 Put	51,000	43.8349	48.7345	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.22 Call	51,000	701.4765	653.8352	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.00 Put	500	353.6513	391.1823	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	800.3995	857.0460	0.0000	0.0000	0	0.00
Nov 2018	DAUS	14.08 Call	500	415.4029	386.1757	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	85.3536	78.9971	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	66.9203	61.8999	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	711.1540	763.7825	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	161.1280	148.0689	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.00 Put	500	378.1356	413.9306	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2018	DAUS	13.80 Put	1,000	818.5609	873.0284	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	14.22 Call	500	443.1443	414.2625	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	104.2825	97.0033	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	83.5590	75.1143	0.0000	0.0000	0	0.00		
Jan 2019	DAUS	13.00 Put	500	400.2515	435.0970	0.0000	0.0000	0	0.00		
Jan 2019	DAUS	14.38 Call	500	465.4249	436.7722	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	13.00 Put	500	417.8452	452.6650	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	14.52 Call	500	485.1157	456.6285	0.0000	0.0000	0	0.00		
Mar 2019	DAUS	13.00 Put	500	434.5871	468.6372	0.0000	0.0000	0	0.00		
Mar 2019	DAUS	14.67 Call	500	503.7188	475.2756	0.0000	0.0000	0	0.00		
Apr 2019	DAUS	13.00 Put	3,000	451.9055	483.6277	0.0000	0.0000	0	0.00		
Apr 2019	DAUS	13.49 Call	2,500	964.9962	915.7191	0.0000	0.0000	0	0.00		
Apr 2019	DAUS	14.84 Call	500	521.4408	493.1453	0.0000	0.0000	0	0.00		
May 2019	DAUS	13.00 Put	500	468.0623	497.5556	0.0000	0.0000	0	0.00		
May 2019	DAUS	15.01 Call	500	537.5017	509.3190	0.0000	0.0000	0	0.00		
Jun 2019	DAUS	13.00 Put	500	485.5542	515.6187	0.0000	0.0000	0	0.00		
Jun 2019	DAUS	15.17 Call	500	551.4840	523.8919	0.0000	0.0000	0	0.00		
Jul 2019	DAUS	13.00 Put	500	508.2537	539.1494	0.0000	0.0000	0	0.00		
Jul 2019	DAUS	15.34 Call	500	571.4099	543.8699	0.0000	0.0000	0	0.00		
Aug 2019	DAUS	13.00 Put	500	527.6650	559.3081	0.0000	0.0000	0	0.00		
Aug 2019	DAUS	15.52 Call	500	583.0850	556.5256	0.0000	0.0000	0	0.00		
Sep 2019	DAUS	13.00 Put	500	545.3831	578.0077	0.0000	0.0000	0	0.00		
Sep 2019	DAUS	15.68 Call	500	599.6521	573.5157	0.0000	0.0000	0	0.00		
Oct 2019	DAUS	13.00 Put	500	562.8486	596.2187	0.0000	0.0000	0	0.00		
Oct 2019	DAUS	15.87 Call	500	611.0442	585.4822	0.0000	0.0000	0	0.00		
Nov 2019	DAUS	13.00 Put	500	578.1220	611.9825	0.0000	0.0000	0	0.00		
Nov 2019	DAUS	16.03 Call	500	624.8716	599.5614	0.0000	0.0000	0	0.00		
Dec 2019	DAUS	13.00 Put	500	593.1891	627.3968	0.0000	0.0000	0	0.00		
Dec 2019	DAUS	16.21 Call	500	638.1046	613.5630	0.0000	0.0000	0	0.00		
			<u>377,584</u>					<u>0.00</u>	<u>0.00</u>	<u>18 908 335.00</u>	<u>0.00</u>
Total			559,197					30.00	399,900.00	29 162 826.00	124 719 916 431.90
Future											
Jun 2018	EUUS	Future	260	1.1789	1.1809	0.0000	0.0000	0	0.00		
			<u>260</u>					<u>0.00</u>	<u>0.00</u>	<u>709 166.00</u>	<u>8 033 381 612.00</u>
Total			260					0.00	0.00	709 166.00	8 033 381 612.00
Future											
Sep 2018	JYZA	Future	283	8.1916	8.2169	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>
Option											
Jun 2018	JYZA	8.79 Call	50,000	41.1330	42.6748	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jun 2018	JYZA	8.89 Put	1,200	5499.2350	5235.6467	0.0000	0.0000	0	0.00	
Sep 2018	JYZA	8.17 Put	20,000	2759.3966	2738.1382	0.0000	0.0000	0	0.00	
			71,200					0.00	0.00	235 800.00
		Total	71,483					0.00	0.00	254 583.00
										186 145 988.86
Future										
Jun 2018	ZAAD	Future	15,639	10.0609	9.9894	10.0340	10.0148	262	2,624,108.00	
Sep 2018	ZAAD	Future	800	10.1862	10.1151	0.0000	0.0000	0	0.00	
Dec 2018	ZAAD	Future	11,412	10.3112	10.2384	0.0000	0.0000	0	0.00	
			27,851					262.00	2,624,108.00	3 637 243.00
		Total	27,851					262.00	2,624,108.00	3 669 620.00
										31 519 793 475.00
Future										
Jun 2018	ZACA	Future	2,080	10.1750	10.1019	10.1373	10.1373	100	1,013,730.00	
			2,080					100.00	1,013,730.00	132 743.00
		Total	2,080					100.00	1,013,730.00	132 743.00
										1 304 129 090.10
Future										
Jun 2018	ZAEU	Future	58,843	15.5793	15.5002	15.5591	15.5591	41,138	640,066,546.90	
Sep 2018	ZAEU	Future	132,586	15.8749	15.7971	15.8698	15.8698	52,733	834,574,547.00	
Dec 2018	ZAEU	Future	9,609	16.1697	16.0905	0.0000	0.0000	734	11,856,302.00	
Mar 2019	ZAEU	Future	4,808	16.5027	16.4229	0.0000	0.0000	0	0.00	
Jun 2019	ZAEU	Future	5,256	16.8199	16.7377	0.0000	0.0000	0	0.00	
			211,102					94,605.00	1,486,497,395.90	14 838 614.00
										211 616 696 596.80
Option										
Jun 2018	ZAEU	13.50 Put	29,734	0.0001	0.0004	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.75 Put	50,948	0.0041	0.0118	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.97 Put	6,460	0.0591	0.1197	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	14.25 Put	29,734	0.3804	0.5172	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	14.30 Call	10,000	1279.7917	1200.8692	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	14.40 Call	10,000	1180.1182	1101.3152	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.00 Call	3,000	594.5832	522.3722	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.00 Put	3,000	15.2832	22.1722	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.25 Put	50,948	45.1997	64.7173	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.63 Call	29,734	125.4328	103.6110	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.80 Call	3,000	70.9648	57.9606	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.00 Call	3,000	34.3403	27.5260	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.44 Put	6,460	867.1508	945.2601	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	6,460	0.0181	0.0156	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	50,948	0.3401	0.2337	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	13.50 Put	29,734	12.6840	14.2211	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	86,688	28.1105	35.6964	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	15.85 Put	86,824	497.5825	544.1594	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.76 Call	29,734	245.1992	230.8318	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	19.56 Call	86,824	22.3878	21.3484	0.0000	0.0000	0	0.00	
			613,230					0.00	0.00	7 964 516.00
		Total	824,332					94,605.00	1,486,497,395.90	22 803 130.00 211 616 696 596.80
Future										
Jun 2018	ZAFR	Future	0	13.4272	13.3391	0.0000	0.0000	1,215	16,207,006.50	
Sep 2018	ZAFR	Future	1,215	13.6948	13.6072	0.0000	0.0000	2,430	33,050,673.00	
			1,215					3,645.00	49,257,679.50	612 948.00 6 555 963 200.80
		Total	1,215					3,645.00	49,257,679.50	612 948.00 6 555 963 200.80
Future										
Jun 2018	ZAGB	Future	206,279	17.6554	17.5842	0.0000	0.0000	10,657	187,400,567.40	
Sep 2018	ZAGB	Future	53,412	17.9420	17.8718	17.9999	17.9300	11,689	208,802,847.90	
Dec 2018	ZAGB	Future	7,687	18.2213	18.1496	0.0000	0.0000	60	1,095,540.00	
Mar 2019	ZAGB	Future	4,932	18.5306	18.4594	0.0000	0.0000	0	0.00	
Jun 2019	ZAGB	Future	5,465	18.8244	18.7504	0.0000	0.0000	0	0.00	
			277,775					22,406.00	397,298,955.30	11 135 008.00 186 613 965 865.40
Option										
Jun 2018	ZAGB	17.50 Put	500	105.6978	145.7222	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	0.1476	0.1520	0.0000	0.0000	0	0.00	
			1,000					0.00	0.00	1 774 113.00 0.00
		Total	278,775					22,406.00	397,298,955.30	12 909 121.00 186 613 965 865.40
Future										
Jun 2018	ZAJY	Future	8,296	0.1199	0.1195	0.0000	0.0000	0	0.00	
			8,296					0.00	0.00	985 278.00 10 983 324 643.00
		Total	8,296					0.00	0.00	985 278.00 10 983 324 643.00
Future										
Sep 2018	ZAKS	Future	562	0.1301	0.1288	0.0000	0.0000	0	0.00	
Jun 2019	ZAKS	Future	1,093	0.1269	0.1261	0.0000	0.0000	0	0.00	
			1,655					0.00	0.00	35 358.00 476 333 960.00
		Total	1,655					0.00	0.00	35 358.00 476 333 960.00
Future										
Jun 2018	ZATR	Future	3,940	2.8933	2.8986	0.0000	0.0000	2,555	7,383,950.00	
Sep 2018	ZATR	Future	12,775	2.8190	2.8263	0.0000	0.0000	2,555	7,193,602.50	
			16,715					5,110.00	14,577,552.50	276 814.00 972 898 466.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			16,715					5,110.00	14,577,552.50	276 814.00	972 898 466.50
Future											
Jun 2018	ZAUM	Future	211	13.2156	13.1258	0.0000	0.0000	0	0.00		
Sep 2018	ZAUM	Future	346	13.3729	13.2831	0.0000	0.0000	10	13,350,000.00		
Dec 2018	ZAUM	Future	10	13.5244	13.4329	0.0000	0.0000	0	0.00		
			<u>567</u>					<u>10.00</u>	<u>13,350,000.00</u>	<u>151 624.00</u>	<u>174 835 981 700.00</u>
Total			567					10.00	13,350,000.00	156 147.00	174 835 981 700.00
Future											
Jun 2018	ZAUS	Future	748,903	13.2156	13.1258	13.2300	13.1655	122,605	1,617,092,905.60		
Sep 2018	ZAUS	Future	301,544	13.3729	13.2831	13.3950	13.3198	118,811	1,586,242,809.00		
Dec 2018	ZAUS	Future	39,142	13.5244	13.4329	13.5400	13.4950	23,795	321,045,986.00		
Mar 2019	ZAUS	Future	5,650	13.6846	13.5933	0.0000	0.0000	11,750	160,609,950.00		
Jun 2019	ZAUS	Future	3,718	13.8382	13.7455	0.0000	0.0000	0	0.00		
			<u>1,098,957</u>					<u>276,961.00</u>	<u>3,684,991,650.60</u>	<u>175 022 731.00</u>	<u>2 066 127 399 663.20</u>
Option											
Jun 2018	ZAUS	11.00 Put	56,673	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.20 Put	2,550	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.35 Call	10,000	1865.6000	1775.8001	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.45 Call	10,000	1765.6001	1675.8004	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.50 Put	40,216	0.0003	0.0009	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.60 Put	12,000	0.0017	0.0045	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.75 Put	55,923	0.0168	0.0348	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.77 Put	76,000	0.0221	0.0446	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.80 Put	5,500	0.0329	0.0641	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	11.90 Put	9,500	0.1122	0.1560	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.00 Call	3,000	1215.8048	1126.0919	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.00 Put	38,700	0.2048	0.2919	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.06 Put	150	0.2931	0.4236	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.12 Put	372	0.4187	0.6127	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.14 Put	155,500	0.4713	0.6924	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.15 Call	500	1066.1000	976.5359	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.15 Put	1,000	0.5000	0.7359	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.20 Call	40,000	1016.2713	926.7969	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.23 Call	3,000	986.4003	896.9944	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.25 Call	40,000	966.4996	877.1467	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.25 Put	12,415	0.8996	1.3467	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.30 Call	4,000	916.8030	827.6138	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.30 Put	24,500	1.2030	1.8138	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.40 Put	15,103	2.1366	3.2579	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	12.45 Call	150	768.4362	680.1421	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	3,250	719.3536	631.5630	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	115,230	3.7536	5.7630	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.55 Call	80,000	670.5514	583.7963	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.55 Put	80,000	4.9514	7.9963	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.70 Put	10,000	11.4745	19.7513	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Call	4,000	480.5971	401.8102	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	14.9971	26.0102	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.89 Put	100	30.5799	52.5242	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	42.7029	71.9592	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	15,500	266.9099	211.0322	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	21,228	51.3099	85.2322	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	64.0560	104.2088	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	105.1891	162.0377	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	118.0847	180.0968	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,500	175.7159	247.0318	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	290.7001	372.1500	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	306.6993	389.0369	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	323.0015	406.1521	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	444.1666	531.2785	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	545.7276	634.4062	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	593.1287	682.2367	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	602.6814	691.9612	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	621.8505	711.4419	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	631.4652	721.1972	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	690.0211	779.9132	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Call	30,000	4.0201	4.1314	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	788.4201	878.3314	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	887.3416	977.2394	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1036.3181	1126.1799	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	0.9274	0.8776	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	0.4741	0.4528	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	0.3300	0.3162	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	0.1171	0.1121	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	0.1060	0.1014	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	0.0817	0.0779	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	0.0633	0.0601	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	0.0423	0.0399	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	0.0343	0.0322	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	0.0314	0.0294	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	0.0151	0.0137	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	0.0456	0.0533	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	0.0906	0.1006	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	16.41 Call	300	0.0985	0.1087	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	0.1217	0.1324	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	0.1314	0.1422	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	0.1789	0.1901	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	0.3118	0.3215	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	0.3609	0.3695	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	0.4030	0.3356	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	0.2677	0.2226	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.48 Put	5,200	14.6341	16.8585	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.50 Put	45,000	15.0675	17.3964	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.60 Put	2,000	17.4455	20.3578	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	93,314	21.7713	25.7845	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.85 Put	48,200	25.2661	30.1942	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.90 Put	3,000	27.2287	32.6773	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.00 Put	13,300	31.6470	40.5162	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.25 Call	500	1184.3320	1108.4566	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.25 Put	40,000	61.4320	75.3566	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.30 Put	100	69.3037	84.3777	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.38 Put	60,000	83.4013	100.4021	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.50 Call	4,600	981.1584	911.4285	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.50 Put	34,000	108.2584	128.3285	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.58 Put	8,000	127.4632	149.6848	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	13,231	135.2340	158.2801	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	146.0894	170.2537	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.77 Call	5,200	786.0800	725.3191	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.80 Call	50	766.3980	706.7043	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	211.4807	243.3786	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.00 Call	30,000	644.2337	591.7390	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.20 Call	4,000	537.6655	492.2947	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.22 Put	26,000	374.9475	420.0723	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Call	1,250	513.3997	469.7634	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Put	73,314	390.4997	436.6634	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.30 Call	1,500	490.0533	448.1239	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.50 Call	2,500	407.8262	372.8125	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.60 Call	26,000	372.0988	339.9115	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	355.3940	324.5571	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	15.97 Call	5,300	44.6974	39.7195	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.04 Call	1,550	41.9411	36.7535	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.14 Call	750	38.0702	32.8838	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.29 Call	73,314	32.9443	27.8079	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	11.64 Put	2,764	50.3051	56.0405	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	11.75 Put	231,517	59.8009	67.0857	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>		
Dec 2018	ZAUS	11.90 Put	11,300	75.1158	84.9186	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.00 Put	147,500	87.0222	98.7792	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.38 Put	39,589	157.6004	178.8895	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Call	231,517	1213.4047	1145.7100	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Put	10,200	189.0047	212.8100	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.63 Put	39,589	227.4218	254.0275	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.75 Put	1,000	267.0586	296.2928	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.00 Call	7,000	890.6235	835.6979	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.00 Put	147,500	366.2235	402.7979	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.10 Put	11,300	411.9596	451.0847	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.20 Call	7,100	785.0068	735.1369	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.25 Call	10,000	760.3991	711.7619	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.50 Call	231,517	647.6297	605.1479	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.80 Call	2,764	534.3806	498.5449	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.95 Call	39,589	485.4781	452.6685	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.00 Call	500	470.2275	438.3794	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.13 Call	20,000	432.8823	403.5051	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.44 Call	11,300	357.1228	332.5111	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.60 Call	18,900	324.0774	301.4608	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.61 Call	1,500	322.1322	299.6347	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.75 Call	127,100	296.2688	275.3548	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.84 Call	1,000	280.9238	260.4205	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.00 Call	1,600	253.8716	234.9181	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	141.7524	130.1725	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	10.33 Put	1,000	8.8582	8.2426	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	11.74 Put	1,000	80.1695	88.2054	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	12.06 Put	4,145	136.4372	150.7648	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	13.45 Call	4,145	887.0671	839.0805	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	14.48 Call	1,000	529.0978	498.8818	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	15.20 Call	500	375.1500	352.1927	0.0000	0.0000	0	0.00		
Jun 2019	ZAUS	10.69 Put	1,000	12.7765	11.9617	0.0000	0.0000	0	0.00		
Jun 2019	ZAUS	12.28 Put	1,000	220.3866	241.8043	0.0000	0.0000	0	0.00		
Jun 2019	ZAUS	12.75 Put	1,000	378.6509	404.1497	0.0000	0.0000	0	0.00		
Jun 2019	ZAUS	14.58 Call	1,000	668.5434	634.2600	0.0000	0.0000	0	0.00		
Jun 2019	ZAUS	15.80 Call	1,000	409.5150	386.9919	0.0000	0.0000	0	0.00		
Sep 2019	ZAUS	10.75 Put	1,000	26.3797	30.0707	0.0000	0.0000	0	0.00		
Sep 2019	ZAUS	12.50 Put	1,000	345.8368	373.1598	0.0000	0.0000	0	0.00		
Sep 2019	ZAUS	15.87 Call	1,000	542.5663	518.3452	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	219.8882	203.4467	0.0000	0.0000	0	0.00		
			<u>3,495,971</u>					<u>0.00</u>	<u>0.00</u>	<u>49 849 266.00</u>	<u>0.00</u>
	Total		4,594,928					276,961.00	3,684,991,650.60	224 871 997.00	2 066 127 399 663.20

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------------

Grand Total		6,387,421				403,129.00	5 650 010 971.80	307,385,766	2,881,513,270,791.28
-------------	--	-----------	--	--	--	------------	------------------	-------------	----------------------