



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-February-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Feb 2018	DAAD	Future	46	9.3667	9.4692	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.3871	9.4899	0.0000	0.0000	0	0.00
			<u>50</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>
									<i>77 074.00</i>
									<i>730 365 560.80</i>
<b>Future</b>									
Feb 2018	DAEU	Future	44	14.6194	14.8113	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	337	14.6598	14.8524	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.7069	14.9004	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	14.7523	14.9468	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	16	14.8547	15.0505	0.0000	0.0000	0	0.00
			<u>463</u>					<i>0.00</i>	<i>0.00</i>
									<i>788 925.00</i>
									<i>11 776 008 390.40</i>
<b>Option</b>									
Feb 2018	DAEU	16.41 Put	1,647	1752.5571	1562.6306	0.0000	0.0000	0	0.00
			<u>1,647</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>2,110</b>					<b>0.00</b>	<b>0.00</b>
									<i>946 787.00</i>
									<i>0.00</i>
<b>Future</b>									
Mar 2018	DAGB	Future	17	16.5310	16.7324	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.5745	16.7769	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	9	16.7204	16.9247	0.0000	0.0000	0	0.00
			<u>64</u>					<i>0.00</i>	<i>0.00</i>
		<b>Total</b>	<b>64</b>					<b>0.00</b>	<b>0.00</b>
									<i>53 655.00</i>
									<i>880 282 013.10</i>
<b>Future</b>									
Feb 2018	DAUS	Future	0	11.9200	12.0793	0.0000	0.0000	20,000	238,400,000.00
Feb 2018	DAUS	Future	70	11.9218	12.0793	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	200	11.9218	12.0793	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	19	11.9218	12.0811	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	4,771	11.9450	12.1047	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	Future	5,713	11.9717	12.1318	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	30,000	11.9838	12.1442	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	11.9959	12.1566	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	54	12.0270	12.1882	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.0406	12.2022	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	506	12.0508	12.2126	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.0695	12.2317	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.1026	12.2655	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.1503	12.3143	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.1553	12.3194	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.1849	12.3496	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	500	12.1915	12.3564	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.1931	12.3580	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.2030	12.3681	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.2244	12.3900	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,766	12.2535	12.4199	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.2988	12.4664	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.3424	12.5112	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.3489	12.5179	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	430	12.3521	12.5212	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.3731	12.5428	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.5200	12.6934	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.4493	13.6495	0.0000	0.0000	0	0.00		
			<u>135,617</u>					<u>20,000.00</u>	<u>238,400,000.00</u>	<u>7 710 728.00</u>	<u>93 800 734 124.00</u>

**Option**

Feb 2018	DAUS	11.68 Put	100	6.0670	5.1702	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.86 Put	1,260	33.7334	19.6431	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.91 Call	1,260	64.4582	197.0817	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.10 Call	100	15.1308	69.5982	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	2276.4142	2117.1273	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.65 Put	100	50.5171	23.9976	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.86 Put	340	121.9195	72.1006	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.96 Call	340	156.3349	253.4349	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	30.6192	62.5280	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	0.5708	1.5011	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2235.2425	2075.9852	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1453.6198	1296.2583	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.00 Call	20,000	231.9277	323.0367	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	46.2860	68.3865	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2963.2843	2804.0007	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	1.6692	2.3719	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	169.6796	120.1119	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	12.10 Call	400	316.3887	396.9246	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1784.6240	1635.0895	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	4.5824	6.5337	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	2.3559	3.3018	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	833.9014	713.5464	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1835.8636	1686.3194	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	2.7869	4.6715	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	843.4566	723.4619	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2448.0167	2292.2828	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	2.4013	4.2171	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	329.6387	256.3388	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1766.4360	1620.5369	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	7.0936	10.8728	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	2.9949	4.7491	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1752.6843	1610.1652	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	23.1523	25.9125	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	14.2271	16.8596	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	410.6945	333.9677	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	132.4368	159.5105	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	118.1943	142.2718	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	2096.0879	1949.1390	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2338.3731	2187.8759	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	35.6626	39.3375	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	30.3361	34.4724	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1738.9354	1599.7140	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	38.0694	41.7081	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	23.4711	28.1486	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	577.7137	488.5680	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1789.4294	1649.6836	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	30.4592	35.5597	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1729.3371	1592.7455	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	49.7057	56.2760	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	31.4170	36.4935	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1721.4915	1587.1595	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	58.1015	67.8340	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	37.1996	43.7241	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1712.4136	1580.2756	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	67.2570	78.1321	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	44.6423	52.1994	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	391.4237	325.5282	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1761.1169	1628.6414	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	54.5937	63.8700	0.0000	0.0000	0	0.00

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Nov 2018	DAUS	13.80 Put	1,000	1705.1525	1575.0841	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	16.70 Call	500	72.5034	85.0268	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	17.31 Call	500	47.2640	55.9231	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.65 Put	20,000	1580.0851	1451.8783	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	15.69 Call	20,000	133.3485	144.4069	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.80 Put	1,000	1697.5322	1568.4601	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	16.93 Call	500	79.1893	92.3323	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	17.58 Call	500	51.6387	60.7353	0.0000	0.0000	0	0.00	
			359,356					0.00	0.00	16 847 819.00
		<b>Total</b>	<b>494,973</b>					<b>20,000.00</b>	<b>238,400,000.00</b>	24 558 547.00
										93 800 734 124.00
<b>Future</b>										
Mar 2018	EUUS	Future	2,548	1.2288	1.2286	0.0000	0.0000	0	0.00	
			2,548					0.00	0.00	686 513.00
		<b>Total</b>	<b>2,548</b>					<b>0.00</b>	<b>0.00</b>	7 754 801 985.00
<b>Option</b>										
Jun 2018	JYZA	8.89 Put	1,200	3559.8908	4004.1025	0.0000	0.0000	0	0.00	
			1,200					0.00	0.00	2 400.00
		<b>Total</b>	<b>1,200</b>					<b>0.00</b>	<b>0.00</b>	0.00
<b>Future</b>										
Mar 2018	ZAAD	Future	11,670	9.3925	9.4955	9.4092	9.3972	303	2,847,987.60	
Jun 2018	ZAAD	Future	5,799	9.5142	9.6193	0.0000	0.0000	0	0.00	
Sep 2018	ZAAD	Future	400	9.6357	9.7445	0.0000	0.0000	0	0.00	
Dec 2018	ZAAD	Future	10,812	9.7532	9.8647	0.0000	0.0000	0	0.00	
			28,681					303.00	2,847,987.60	3 531 992.00
		<b>Total</b>	<b>28,681</b>					<b>303.00</b>	<b>2,847,987.60</b>	30 529 764 084.20
<b>Future</b>										
Mar 2018	ZACA	Future	1,150	9.5162	9.6407	9.5278	9.5278	100	952,780.00	
Jun 2018	ZACA	Future	300	9.6508	9.7782	0.0000	0.0000	0	0.00	
			1,450					100.00	952,780.00	126 403.00
		<b>Total</b>	<b>1,450</b>					<b>100.00</b>	<b>952,780.00</b>	1 244 253 102.10
<b>Future</b>										
Mar 2018	ZAEU	Future	105,489	14.7199	14.9137	14.8000	14.7183	1,865	27,564,968.20	
Jun 2018	ZAEU	Future	15,537	15.0074	15.2065	15.0162	14.9917	775	11,630,000.00	
Sep 2018	ZAEU	Future	45,425	15.2992	15.5039	0.0000	0.0000	0	0.00	
Dec 2018	ZAEU	Future	2,962	15.5851	15.7961	0.0000	0.0000	0	0.00	
Mar 2019	ZAEU	Future	1,088	15.8837	16.0993	0.0000	0.0000	0	0.00	

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			170,501					2,640.00	39,194,968.20	13 789 286.00	195 903 251 572.80
<b>Option</b>											
Mar 2018	ZAEU	15.05 Put	5,648	486.5589	367.2317	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	14,172	523.7831	399.7651	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	10.2821	16.9451	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	4.7755	7.9547	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	54.4043	30.7736	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	93.4361	59.0111	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	651.9455	536.7084	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1584.7218	1420.5714	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	27.3509	31.8589	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	6.6017	9.0375	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	124,767	201.1503	157.3897	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	1029.5580	899.1408	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	21,525	1138.0005	1001.7966	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	54.8181	69.6995	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	21,525	10.9155	16.5819	0.0000	0.0000	0	0.00		
			612,419					0.00	0.00	7 266 415.00	0.00
<b>Total</b>			<b>782,920</b>					<b>2,640.00</b>	<b>39,194,968.20</b>	<b>21 055 701.00</b>	<b>195 903 251 572.80</b>
<b>Future</b>											
Mar 2018	ZAFR	Future	1,215	12.7935	12.9689	0.0000	0.0000	0	0.00		
			1,215					0.00	0.00	605 550.00	6 459 053 543.50
<b>Total</b>			<b>1,215</b>					<b>0.00</b>	<b>0.00</b>	<b>605 550.00</b>	<b>6 459 053 543.50</b>
<b>Future</b>											
Mar 2018	ZAGB	Future	197,439	16.5873	16.7900	16.7000	16.5750	2,309	38,379,770.40		
Jun 2018	ZAGB	Future	10,315	16.8664	17.0737	16.8579	16.8579	500	8,428,950.00		
Sep 2018	ZAGB	Future	13,656	17.1389	17.3531	0.0000	0.0000	0	0.00		
Dec 2018	ZAGB	Future	895	17.4012	17.6223	0.0000	0.0000	0	0.00		
Mar 2019	ZAGB	Future	948	17.6896	17.9176	0.0000	0.0000	0	0.00		
			223,253					2,809.00	46,808,720.40	9 865 521.00	165 140 758 777.30
<b>Option</b>											
Mar 2018	ZAGB	17.00 Put	500	613.9232	496.4861	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	19.00 Call	1,500	10.0132	16.3078	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	20.14 Call	500	3.3117	4.0412	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	17.50 Put	500	1063.4166	933.1732	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	20.40 Call	500	53.6575	64.8351	0.0000	0.0000	0	0.00		
			3,500					0.00	0.00	1 774 113.00	0.00
<b>Total</b>			<b>226,753</b>					<b>2,809.00</b>	<b>46,808,720.40</b>	<b>11 639 634.00</b>	<b>165 140 758 777.30</b>

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<b>Future</b>											
Mar 2018	ZAJY	Future	5,608	0.1105	0.1116	0.0000	0.0000	0	0.00		
			<u>5,608</u>					0.00	0.00	958 953.00	10 685 740 729.80
		<b>Total</b>	<b>5,608</b>					<b>0.00</b>	<b>0.00</b>	958 953.00	10 685 740 729.80
<b>Future</b>											
Jun 2018	ZAKS	Future	1,145	0.1167	0.1187	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1157	0.1184	0.0000	0.0000	0	0.00		
			<u>1,707</u>					0.00	0.00	31 923.00	432 652 210.00
		<b>Total</b>	<b>1,707</b>					<b>0.00</b>	<b>0.00</b>	31 923.00	432 652 210.00
<b>Future</b>											
Mar 2018	ZATR	Future	433	3.1202	3.1469	0.0000	0.0000	0	0.00		
Jun 2018	ZATR	Future	4,540	3.0776	3.1035	0.0000	0.0000	0	0.00		
			<u>4,973</u>					0.00	0.00	242 729.00	874 663 905.50
		<b>Total</b>	<b>4,973</b>					<b>0.00</b>	<b>0.00</b>	242 729.00	874 663 905.50
<b>Future</b>											
Mar 2018	ZAUM	Future	380	11.9786	12.1389	12.0246	11.9914	205	245,777,000.00		
Jun 2018	ZAUM	Future	69	12.1322	12.2958	0.0000	0.0000	0	0.00		
Sep 2018	ZAUM	Future	45	12.2810	12.4481	0.0000	0.0000	0	0.00		
Dec 2018	ZAUM	Future	3	12.4226	12.5935	0.0000	0.0000	0	0.00		
			<u>497</u>					205.00	245,777,000.00	147 392.00	169 600 211 850.00
		<b>Total</b>	<b>497</b>					<b>205.00</b>	<b>245,777,000.00</b>	151 915.00	169 600 211 850.00
<b>Future</b>											
Mar 2018	ZAUS	Future	824,969	11.9786	12.1389	12.0365	11.9468	77,832	934,958,294.00		
Jun 2018	ZAUS	Future	232,683	12.1322	12.2958	12.1800	12.1425	944	11,489,307.60		
Sep 2018	ZAUS	Future	37,613	12.2810	12.4481	12.3334	12.3000	4	49,266.80		
Dec 2018	ZAUS	Future	18,500	12.4226	12.5935	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	1,500	12.5745	12.7497	0.0000	0.0000	1,500	18,341,700.00		
			<u>1,115,265</u>					80,280.00	964,838,568.40	166 210 880.00	1 958 370 780 260.10
<b>Option</b>											
Mar 2018	ZAUS	11.45 Put	2,250	39.4360	0.0000	0.0000	0.0000	2,250	0.00		
Mar 2018	ZAUS	11.50 Put	32,520	48.9869	30.6105	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.60 Put	750	72.8168	44.3867	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.80 Put	90,000	141.4941	94.6229	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.99 Put	63,000	234.9716	167.6044	0.0000	0.0000	40,000	0.00		
Mar 2018	ZAUS	12.00 Put	227,000	240.8020	172.1540	0.0000	0.0000	1,000	0.00		
Mar 2018	ZAUS	12.13 Put	5,460	322.5937	237.6088	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.20 Put	32,520	370.8794	278.3912	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	12.25 Put	3,750	406.9959	309.6514	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	490.7060	383.5147	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	522.4480	411.9741	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	88.0716	132.5352	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	604.4393	486.4519	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	75.2931	114.2174	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	55.1789	86.3785	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	776.5789	647.4785	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	884.4218	749.6721	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	994.9722	855.1914	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	32.8883	53.0313	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	29.6753	48.0354	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	95,146	1051.0753	909.1354	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	19.3966	32.3686	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	1240.7966	1093.4686	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	1250.3380	1102.8384	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1259.8898	1112.2209	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1288.6055	1140.4420	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1355.9342	1206.6874	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	13.5164	24.1346	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1413.9675	1263.6540	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1433.3711	1282.6542	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	9.3795	17.1574	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1530.7795	1378.2574	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1628.7389	1474.7303	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	6.3314	11.8628	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	5.7367	10.8105	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1766.5974	1610.9492	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	4.9469	9.4007	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	4.5935	8.7647	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1865.4593	1708.8975	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1934.8138	1777.7174	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	3.2489	6.3138	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1954.6489	1797.4138	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1974.4922	1817.1239	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2004.2709	1846.7138	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	2.7323	5.3558	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	2.6005	5.1095	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2073.8145	1915.8611	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	2.2980	4.5420	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	2.0309	4.0372	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2183.2400	2024.7738	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	14.18 Put	41,000	2203.1514	2044.6047	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	1.6671	3.3432	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2242.9869	2084.2892	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	1.1462	1.9907	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	1.1444	1.8992	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	1.1436	1.8550	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2512.5407	2352.7886	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	1.1401	1.6494	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2522.5401	2362.7494	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2542.5390	2382.6737	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	1.1380	1.5016	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	1.1368	1.3995	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	1.1360	1.3061	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	1.1366	1.2842	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	1.1416	1.2748	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	1.1443	1.2725	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	1.1450	1.2721	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	1.1529	1.2696	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	1.1652	1.2703	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	1.1868	1.2774	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	1.2231	1.2963	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	1.2313	1.3013	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	1.1904	1.3110	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.9132	1.3301	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.4530	0.8810	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.3127	0.6220	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	42.5765	28.9617	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	73.9308	49.7169	0.0000	0.0000	2,000	0.00
Jun 2018	ZAUS	11.50 Put	66	147.2446	107.5928	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	238.9551	182.2144	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	22,550	357.9799	285.2725	0.0000	0.0000	2,150	0.00
Jun 2018	ZAUS	12.12 Put	372	424.0917	344.0034	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	427.8465	510.1544	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	164,000	435.6465	354.3544	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	441.4797	359.5891	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	388.7943	464.2591	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	502.8954	414.0793	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	534.9223	442.7405	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	601.4498	503.5947	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	303.2809	363.6822	0.0000	0.0000	2,000	0.00
Jun 2018	ZAUS	12.50 Put	114,600	671.0809	567.8822	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	857.1411	742.0851	0.0000	0.0000	0	0.00



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Jun 2018	ZAUS	12.96 Put	2,700	1024.1518	901.0486	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	28,358	1056.9580	932.3852	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1098.3726	972.0320	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1199.4848	1069.1990	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1225.1165	1093.9072	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	1242.2777	1110.4678	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1311.4915	1177.3803	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	137.3873	165.5213	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1451.3085	1314.1714	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1468.9489	1331.5256	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1486.6374	1348.9327	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1611.7250	1471.2521	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1711.4282	1568.6369	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1757.1201	1613.3499	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1766.2857	1622.3242	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1784.6411	1640.3038	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1793.8306	1649.3089	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1849.1437	1703.5464	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	5,630	1941.9473	1794.6897	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2035.4530	1886.6849	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2176.8748	2026.1001	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	46.1671	55.9498	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	38.7945	47.8170	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	34.9938	43.1669	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	28.7923	34.7681	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	25.7327	30.6492	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	24.9579	29.6107	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	23.0087	27.0036	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	21.2182	24.6204	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	18.6122	21.1766	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	17.3501	19.5221	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	16.8374	18.8526	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	13.0085	13.9167	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	7.9683	8.7386	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	5.8995	6.4329	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	5.6602	6.1670	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	5.0662	5.5076	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	4.8591	5.2779	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	4.0506	4.3832	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	2.7605	2.9625	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	2.4606	2.6338	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	1.8142	1.9282	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	17.28 Call	5,630	1.6374	1.7361	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	17.38 Call	7,028	1.4132	1.4931	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	11.75 Put	73,314	299.5720	243.0757	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.61 Put	5,300	784.6894	684.7480	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.65 Put	1,550	812.2004	710.5663	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.85 Put	750	955.0793	845.4600	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.25 Put	73,314	1264.4767	1141.0353	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.65 Call	1,464	227.3894	262.0826	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	15.97 Call	5,300	63.6428	68.6220	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.04 Call	1,550	60.8922	66.6320	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.14 Call	750	56.0974	63.9413	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.29 Call	73,314	49.5552	57.9875	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	11.64 Put	2,764	298.4507	0.0000	0.0000	0.0000	8,292	0.00	
Dec 2018	ZAUS	12.50 Call	150	661.5991	0.0000	0.0000	0.0000	150	0.00	
Dec 2018	ZAUS	12.96 Put	23,443	1047.1863	939.7630	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	13.80 Call	2,764	324.1683	0.0000	0.0000	0.0000	11,056	0.00	
Dec 2018	ZAUS	14.89 Call	1,000	182.9757	205.5067	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	15.95 Call	2,000	125.0616	134.3861	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	17.24 Call	23,443	55.7425	67.0118	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00 Call	2,000	142.6360	157.4099	0.0000	0.0000	0	0.00	
			<u>2,916,382</u>					<u>68,898.00</u>	<u>0.00</u>	<u>45 672 761.00</u>
		<b>Total</b>	<b>4,031,647</b>					<b>149,178.00</b>	<b>964,838,568.40</b>	<b>211 883 641.00</b>
										<b>1 958 370 780 260.10</b>
		<b>Grand Total</b>	<b>5,586,396</b>					<b>175,235.00</b>	<b>1 538 820 024.60</b>	<b>286,040,650</b>
										<b>2,698,350,534,119.87</b>