



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-February-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										
Feb 2018	DAAD	Future	46	9.2874	9.4104	0.0000	0.0000	0	0.00	
Mar 2018	DAAD	Future	4	9.3075	9.4310	0.0000	0.0000	0	0.00	
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>77 074.00</u>
		Total	50					0.00	0.00	146 074.00
										730 365 560.80
Future										
Feb 2018	DAEU	Future	44	14.6356	14.8167	0.0000	0.0000	0	0.00	
Feb 2018	DAEU	Future	337	14.6699	14.8544	0.0000	0.0000	0	0.00	
Mar 2018	DAEU	Future	63	14.7165	14.9017	0.0000	0.0000	0	0.00	
Mar 2018	DAEU	Future	3	14.7616	14.9476	0.0000	0.0000	0	0.00	
Apr 2018	DAEU	Future	107	14.8037	14.9901	0.0000	0.0000	0	0.00	
Apr 2018	DAEU	Future	16	14.8634	15.0506	0.0000	0.0000	0	0.00	
			<u>570</u>					<u>0.00</u>	<u>0.00</u>	<u>789 032.00</u>
										<u>11 777 601 620.40</u>
Option										
Feb 2018	DAEU	16.41 Put	1,647	1741.8936	1558.8417	0.0000	0.0000	0	0.00	
			<u>1,647</u>					<u>0.00</u>	<u>0.00</u>	<u>946 787.00</u>
		Total	2,217					0.00	0.00	1 735 819.00
										11 777 601 620.40
Future										
Mar 2018	DAGB	Future	17	16.4689	16.6937	0.0000	0.0000	0	0.00	
Mar 2018	DAGB	Future	38	16.5116	16.7373	0.0000	0.0000	0	0.00	
Apr 2018	DAGB	Future	9	16.6554	16.8835	0.0000	0.0000	0	0.00	
			<u>64</u>					<u>0.00</u>	<u>0.00</u>	<u>53 655.00</u>
		Total	64					0.00	0.00	260 968.00
										880 282 013.10
Future										
Feb 2018	DAUS	Future	0	11.8728	11.9866	0.0000	0.0000	200	2,374,560.00	
Feb 2018	DAUS	Future	19	11.8746	11.9866	0.0000	0.0000	0	0.00	
Feb 2018	DAUS	Future	4,771	11.8943	12.0082	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	Future	5,713	11.9208	12.0352	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	30,000	11.9328	12.0473	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	11.9448	12.0595	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	54	11.9756	12.0907	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	11.9889	12.1043	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	506	11.9989	12.1145	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.0173	12.1332	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.0501	12.1667	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.0976	12.2150	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.1025	12.2200	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.1319	12.2501	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	500	12.1384	12.2567	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.1401	12.2584	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.1499	12.2684	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.1711	12.2901	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,766	12.1999	12.3194	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.2446	12.3650	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.2876	12.4089	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.2940	12.4154	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	430	12.2972	12.4186	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.3179	12.4398	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.4599	12.5881	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.3946	13.5364	0.0000	0.0000	0	0.00		
			<u>135,347</u>					<u>200.00</u>	<u>2,374,560.00</u>	<u>7 713 505.00</u>	<u>93 833 972 279.00</u>

Option

Feb 2018	DAUS	14.20 Put	20,000	2325.4195	2213.4161	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.65 Put	100	54.6322	34.0221	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.86 Put	340	135.3449	91.3037	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.87 Put	1,300	140.3552	0.0000	0.0000	0.0000	1,300	0.00
Feb 2018	DAUS	11.92 Call	1,300	141.5742	0.0000	0.0000	0.0000	1,300	0.00
Feb 2018	DAUS	11.96 Call	340	125.2997	181.6802	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	19.4496	33.8817	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	0.2005	0.4975	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2285.7541	2171.9807	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1503.5654	1390.5703	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.05 Call	20,000	136.9985	0.0000	0.0000	0.0000	20,000	0.00
Mar 2018	DAUS	12.00 Call	20,000	205.9864	260.2605	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	39.2970	51.5955	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3014.1102	2900.0851	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	1.5342	1.8870	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	184.9655	146.4461	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	292.1550	343.3025	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1831.3655	1724.2097	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	15.23 Call	500	4.0120	5.0936	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	2.1620	2.6456	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	873.2396	783.9039	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1882.5234	1775.6621	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	2.6374	3.3874	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	882.5872	794.0483	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2496.4210	2386.2032	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	2.2611	3.0657	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	353.6330	297.4527	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1812.6642	1707.5605	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	6.2113	8.1249	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	2.7046	3.3959	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1798.8883	1695.2785	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	17.2652	23.6065	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	9.7197	14.6113	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	438.5805	377.8206	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	124.8098	141.6798	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	111.2767	126.4199	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	2143.9041	2037.3553	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2387.0090	2278.3466	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	30.8640	36.1207	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	25.2993	31.7542	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1785.1611	1683.0235	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	33.2548	38.6244	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	19.8709	24.8845	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	611.2061	539.8459	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1835.9752	1733.3775	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	26.5004	32.1621	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1774.9845	1674.3950	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	43.9872	52.4043	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	27.4540	33.1520	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1767.2545	1667.8801	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	52.8346	61.3774	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	33.5308	39.3608	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1758.1334	1660.1716	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	61.3550	70.1512	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	40.3957	46.5668	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	418.8830	364.5315	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1807.0823	1708.5120	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	49.6745	56.9880	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1751.2454	1654.0418	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	67.3054	77.8277	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Nov 2018	DAUS	17.31 Call	500	43.6101	50.9723	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	1625.7630	1529.9158	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	127.6552	136.8541	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.80 Put	1,000	1744.2596	1647.3405	0.0000	0.0000	0	0.00
Dec 2018	DAUS	16.93 Call	500	71.6133	83.5880	0.0000	0.0000	0	0.00
Dec 2018	DAUS	17.58 Call	500	46.2246	54.6369	0.0000	0.0000	0	0.00
			379,236					22,600.00	0.00
		Total	514,583					22,800.00	2,374,560.00
									24 583 924.00
									93 833 972 279.00
Future									
Mar 2018	EUUS	Future	2,548	1.2349	1.2386	0.0000	0.0000	0	0.00
			2,548					0.00	0.00
		Total	2,548					0.00	0.00
									686 513.00
									7 754 801 985.00
Option									
Jun 2018	JYZA	8.89 Put	1,200	3824.5776	4142.8043	0.0000	0.0000	0	0.00
			1,200					0.00	0.00
		Total	1,200					0.00	0.00
									2 400.00
									0.00
Future									
Mar 2018	ZAAD	Future	12,176	9.3129	9.4364	9.3650	9.3344	761	7,115,775.00
Jun 2018	ZAAD	Future	5,799	9.4329	9.5585	9.4914	9.4900	23	218,295.20
Sep 2018	ZAAD	Future	400	9.5540	9.6817	0.0000	0.0000	0	0.00
Dec 2018	ZAAD	Future	10,812	9.6693	9.7994	0.0000	0.0000	0	0.00
			29,187					784.00	7,334,070.20
		Total	29,187					784.00	7,334,070.20
									3 533 041.00
									30 539 601 644.90
Future									
Mar 2018	ZACA	Future	1,150	9.4484	9.5485	0.0000	0.0000	0	0.00
Jun 2018	ZACA	Future	300	9.5820	9.6839	0.0000	0.0000	0	0.00
			1,450					0.00	0.00
		Total	1,450					0.00	0.00
									126 403.00
									1 244 253 102.10
Future									
Mar 2018	ZAEU	Future	111,360	14.7293	14.9148	14.8003	14.6630	118	1,735,047.90
Jun 2018	ZAEU	Future	15,598	15.0152	15.2050	15.1000	14.9866	207	3,122,471.20
Sep 2018	ZAEU	Future	45,425	15.3079	15.5014	0.0000	0.0000	0	0.00
Dec 2018	ZAEU	Future	2,962	15.5937	15.7915	0.0000	0.0000	0	0.00
Mar 2019	ZAEU	Future	1,088	15.8943	16.0966	0.0000	0.0000	0	0.00
			176,433					325.00	4,857,519.10
									13 795 874.00
									196 000 789 270.40
Option									

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2018	ZAEU	15.05 Put	5,648	472.5230	350.1459	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.10 Put	14,172	509.6379	382.8616	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	16.50 Call	643	7.9671	11.1914	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	17.00 Call	620	4.0062	5.3307	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.75 Put	50,995	52.8388	30.4513	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.97 Put	7,000	90.8044	57.9901	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.25 Put	50,995	644.3897	531.7536	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	16.44 Put	7,000	1575.9246	1416.9716	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	18.61 Call	7,000	27.7445	29.8446	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	20.55 Call	50,995	8.1178	8.9379	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	14.25 Put	124,767	203.4781	157.0998	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	15.85 Put	124,767	1026.0045	897.8285	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	16.00 Put	21,525	1134.1628	1000.4930	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	19.56 Call	124,767	49.9329	64.3363	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	21.63 Call	21,525	8.9929	14.0951	0.0000	0.0000	0	0.00
			<u>612,419</u>					<i>0.00</i>	<i>0.00</i>
		Total	788,852					325.00	4,857,519.10
									21 062 289.00
									196 000 789 270.40
Future									
Mar 2018	ZAFR	Future	1,215	12.7645	12.9252	0.0000	0.0000	0	0.00
			<u>1,215</u>					<i>0.00</i>	<i>0.00</i>
		Total	1,215					0.00	0.00
									605 550.00
									6 459 053 543.50
Future									
Mar 2018	ZAGB	Future	198,536	16.5242	16.7501	16.6588	16.4555	2,169	35,996,489.50
Jun 2018	ZAGB	Future	10,315	16.7996	17.0310	16.7585	16.7585	10	167,585.00
Sep 2018	ZAGB	Future	13,656	17.0722	17.3072	0.0000	0.0000	0	0.00
Dec 2018	ZAGB	Future	895	17.3337	17.5718	0.0000	0.0000	0	0.00
Mar 2019	ZAGB	Future	948	17.6195	17.8652	0.0000	0.0000	0	0.00
			<u>224,350</u>					<i>2,179.00</i>	<i>36,164,074.50</i>
									9 868 987.00
									165 198 390 146.60
Option									
Mar 2018	ZAGB	17.00 Put	500	643.9831	496.5813	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	19.00 Call	1,500	7.0737	11.3543	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	20.14 Call	500	2.6640	2.9937	0.0000	0.0000	0	0.00
Jun 2018	ZAGB	17.50 Put	500	1095.2490	949.2340	0.0000	0.0000	0	0.00
Jun 2018	ZAGB	20.40 Call	500	47.0365	59.9168	0.0000	0.0000	0	0.00
			<u>3,500</u>					<i>0.00</i>	<i>0.00</i>
		Total	227,850					2,179.00	36,164,074.50
									11 643 100.00
									165 198 390 146.60
Future									
Mar 2018	ZAJY	Future	8,261	0.1113	0.1121	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
			8,261					0.00	0.00	961 606.00	10 715 347 944.50
		Total	8,261					0.00	0.00	961 606.00	10 715 347 944.50
Future											
	Jun 2018 ZAKS	Future	1,145	0.1167	0.1178	0.0000	0.0000	0	0.00		
	Sep 2018 ZAKS	Future	562	0.1159	0.1171	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	4,540	3.0560	3.0903	0.0000	0.0000	0	0.00		
			4,540					0.00	0.00	242 729.00	874 663 905.50
		Total	4,540					0.00	0.00	242 729.00	874 663 905.50
Future											
	Mar 2018 ZAUM	Future	360	11.9277	12.0421	11.9093	11.9093	5	5,954,650.00		
	Jun 2018 ZAUM	Future	64	12.0796	12.1967	12.0606	12.0606	5	6,030,300.00		
	Sep 2018 ZAUM	Future	45	12.2271	12.3471	0.0000	0.0000	0	0.00		
	Dec 2018 ZAUM	Future	3	12.3659	12.4898	0.0000	0.0000	0	0.00		
			472					10.00	11,984,950.00	147 422.00	169 636 190 800.00
		Total	472					10.00	11,984,950.00	151 945.00	169 636 190 800.00
Future											
	Mar 2018 ZAUS	Future	814,423	11.9277	12.0421	11.9735	11.8589	43,177	514,114,361.20		
	Jun 2018 ZAUS	Future	232,817	12.0796	12.1967	12.1100	12.0200	1,597	19,252,505.10		
	Sep 2018 ZAUS	Future	37,633	12.2271	12.3471	12.2271	12.1600	38	463,958.00		
	Dec 2018 ZAUS	Future	18,500	12.3659	12.4898	0.0000	0.0000	0	0.00		
			1,103,373					44,812.00	533,830,824.30	166 387 471.00	1 960 485 649 281.90
Option											
	Mar 2018 ZAUS	11.45 Put	2,250	44.0288	28.6628	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	11.50 Put	32,520	54.8144	36.3910	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	11.60 Put	750	81.5932	56.2230	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	11.80 Put	90,000	157.6855	116.0713	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	11.99 Put	40,000	259.6099	200.1746	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.00 Put	227,000	265.7779	205.3402	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.13 Put	0	351.7482	280.5420	0.0000	0.0000	5,460	0.00		
	Mar 2018 ZAUS	12.20 Put	32,520	402.1001	326.1951	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.25 Put	3,750	439.6041	360.5855	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.36 Put	20,880	526.1003	440.9377	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.40 Put	2,500	558.7640	471.6050	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.47 Call	750	74.9879	99.0201	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	12.50 Put	25,380	642.8530	551.2202	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	63.2643	84.5430	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	45.5169	62.5379	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	817.8169	720.4379	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	927.2383	826.5392	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1039.1222	935.7318	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	26.2385	37.0486	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	23.5091	33.3759	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	95,146	1095.8091	991.2759	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	14.7969	22.0483	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	1287.0969	1179.9483	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	0	1296.7388	1189.4993	0.0000	0.0000	10,921	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1306.3895	1199.0603	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1335.3898	1227.7980	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1403.3199	1294.7114	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	10.2346	15.6333	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1461.8045	1352.4353	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1481.3467	1371.7449	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	7.0654	10.8425	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1579.3654	1468.7425	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1677.8162	1566.3770	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	4.7551	7.3086	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	4.3071	6.6188	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1816.2016	1703.8933	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	3.7134	5.7028	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	3.4483	5.2930	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1915.3482	1802.5737	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1984.8656	1871.8255	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	2.4426	3.7346	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2004.7426	1891.6346	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2024.6255	1911.4528	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2054.4605	1941.1966	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	2.0572	3.1362	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	1.9589	2.9835	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2124.1204	2010.6683	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	1.7336	2.6334	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	1.5347	2.3246	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2233.6926	2120.0038	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2253.6266	2139.9015	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	1.2639	1.9042	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2293.5042	2179.7116	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	0	1.0029	1.1020	0.0000	0.0000	5,460	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	1.0051	1.0488	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	1.0062	1.0231	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2563.3110	2448.9215	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	1.0123	1.0215	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2573.3123	2458.9215	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2593.3149	2478.9214	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	1.0176	1.0215	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	1.0219	1.0218	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	1.0264	1.0225	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	1.0524	1.0298	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	1.0748	1.0393	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	1.0837	1.0435	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	1.0859	1.0446	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	1.1073	1.0557	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	1.1357	1.0718	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	1.1785	1.0980	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	1.2114	1.1400	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	1.1082	1.1493	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.9474	1.1664	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.7219	1.0888	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.3519	0.5447	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.2407	0.3776	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	47.6061	35.4533	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	81.7576	63.0462	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	161.1373	129.3392	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	259.0541	213.7836	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	22,550	383.5987	326.3995	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	452.9460	389.6125	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	404.7106	457.4000	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	164,000	465.1106	400.7000	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	471.2475	406.3001	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	367.6730	415.5116	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	534.5589	464.8887	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	567.4867	495.8056	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	635.7362	560.2288	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	286.5676	324.5971	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	706.9676	627.8971	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	896.1535	809.6754	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1065.3636	973.7393	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	28,358	1098.5458	1006.0179	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1140.4100	1046.7966	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1242.5185	1146.4997	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jun 2018	ZAUS	13.20 Put	372	1268.3835	1171.8026	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	1285.6961	1188.7497	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1354.9730	1257.1494	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	128.1188	147.0660	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1495.4437	1395.9928	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1513.2233	1413.4523	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1531.0487	1430.9653	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1657.0273	1554.9111	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1757.3592	1653.8207	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1803.3179	1699.1790	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1812.5340	1708.2799	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1830.9920	1726.5060	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1840.2321	1735.6343	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1895.8383	1790.5814	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	5,630	1989.0980	1882.8243	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2083.0196	1975.8213	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2225.0022	2116.5708	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	41.4215	49.3536	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	33.1822	41.6383	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	29.2966	37.2849	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	23.0640	30.2105	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	20.0535	26.7393	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	19.2994	25.8633	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	17.4184	23.6644	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	15.7135	21.6518	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	13.2778	18.7398	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	12.1208	17.3375	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	11.6551	16.7693	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	8.1394	12.5682	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	4.7151	7.6966	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	3.3799	5.6574	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	3.2284	5.4226	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	2.8552	4.8404	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	2.7262	4.6377	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	2.2282	3.8487	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	1.4565	2.5976	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	1.2820	2.3086	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	0.9142	1.6886	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	0.8159	1.5200	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	0.6929	1.3067	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	324.2358	274.7962	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	822.4489	743.6809	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>		
Sep 2018	ZAUS	12.65 Put	1,550	850.4446	770.5662	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	995.6192	910.5171	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1308.5786	1214.7646	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	217.8556	240.6143	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	57.6858	65.7707	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	54.4032	63.9781	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	50.0120	59.2082	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	44.0366	52.3242	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	11.64 Put	2,764	321.8257	278.5216	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Call	150	641.5926	692.5969	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	1088.8635	1004.8816	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.80 Call	2,764	313.8242	341.3355	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	176.9901	191.7627	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	119.3716	127.8743	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	51.6484	60.3477	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	137.2061	127.5603	0.0000	0.0000	0	0.00		
			<u>2,877,002</u>					<u>21,841.00</u>	<u>0.00</u>	<u>45 737 602.00</u>	<u>0.00</u>
		Total	3,980,375					66,653.00	533,830,824.30	212 125 073.00	1 960 485 649 281.90

Grand Total	5,564,571					92,751.00	596 545 998.10	286,321,352	2,700,730,827,318.97
--------------------	------------------	--	--	--	--	------------------	-----------------------	--------------------	-----------------------------