



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	9.2402	9.2874	0.0000	0.0000	0	0.00		
Mar 2018	DAAD	Future	4	9.2604	9.3075	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>77 074.00</u>	<u>730 365 560.80</u>
		Total	50					0.00	0.00	146 074.00	730 365 560.80
Future											
Feb 2018	DAEU	Future	0	14.5305	14.6356	0.0000	0.0000	44	641,080.00		
Feb 2018	DAEU	Future	337	14.5587	14.6699	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	63	14.6052	14.7165	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	14.6498	14.7616	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	107	14.6918	14.8037	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	16	14.7504	14.8634	0.0000	0.0000	0	0.00		
			<u>526</u>					<u>44.00</u>	<u>641,080.00</u>	<u>789 076.00</u>	<u>11 778 242 700.40</u>
Option											
Feb 2018	DAEU	16.41 Put	1,647	1852.0218	1741.8936	0.0000	0.0000	0	0.00		
			<u>1,647</u>					<u>0.00</u>	<u>0.00</u>	<u>946 787.00</u>	<u>0.00</u>
		Total	2,173					44.00	641,080.00	1 735 863.00	11 778 242 700.40
Future											
Mar 2018	DAGB	Future	17	16.4152	16.4689	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	38	16.4580	16.5116	0.0000	0.0000	0	0.00		
Apr 2018	DAGB	Future	9	16.6003	16.6554	0.0000	0.0000	0	0.00		
			<u>64</u>					<u>0.00</u>	<u>0.00</u>	<u>53 655.00</u>	<u>880 282 013.10</u>
		Total	64					0.00	0.00	260 968.00	880 282 013.10
Future											
Feb 2018	DAUS	Future	0	11.6305	11.8746	0.0000	0.0000	19	220,979.50		
Feb 2018	DAUS	Future	4,771	11.6466	11.8943	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	6,945	11.6727	11.9208	0.0000	0.0000	1,232	14,451,360.00		
Mar 2018	DAUS	Future	30,000	11.6846	11.9328	0.0000	0.0000	0	0.00		

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Mar 2018	DAUS	Future	1,199	11.6963	11.9448	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	54	11.7263	11.9756	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	11.7392	11.9889	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	506	11.7487	11.9989	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	11.7660	12.0173	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	11.7975	12.0501	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	11.8432	12.0976	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	11.8479	12.1025	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	11.8763	12.1319	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	500	11.8825	12.1384	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	11.8841	12.1401	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	11.8936	12.1499	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	11.9140	12.1711	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,766	11.9420	12.1999	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	11.9852	12.2446	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.0269	12.2876	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.0331	12.2940	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	430	12.0362	12.2972	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.0562	12.3179	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	12.1940	12.4599	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	13.0687	13.3946	0.0000	0.0000	0	0.00
			<u>136,560</u>					<u>1,251.00</u>	<u>14,672,339.50</u>
									<u>7 714 756.00</u>
									<u>93 848 644 618.50</u>
Option									
Feb 2018	DAUS	14.20 Put	20,000	2562.2001	2325.4195	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.65 Put	100	138.8954	54.6322	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.86 Put	340	276.2886	135.3449	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.87 Put	1,300	283.8688	140.3552	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.92 Call	1,300	49.5343	141.5742	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.96 Call	340	42.0721	125.2997	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	4.8741	19.4496	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	0.0328	0.2005	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2533.4333	2285.7541	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1750.2089	1503.5654	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.80 Call	20,000	123.5806	0.0000	0.0000	0.0000	20,000	0.00
Mar 2018	DAUS	12.05 Call	0	62.6986	136.9985	0.0000	0.0000	20,000	0.00
Mar 2018	DAUS	12.00 Call	20,000	115.5683	205.9864	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	18.9969	39.2970	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3262.1230	3014.1102	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.7545	1.5342	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	291.5102	184.9655	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	198.7989	292.1550	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	2068.7102	1831.3655	0.0000	0.0000	0	0.00

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Apr 2018	DAUS	15.23 Call	500	2.3834	4.0120	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	1.0531	2.1620	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	1075.0606	873.2396	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	2119.4235	1882.5234	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	1.2619	2.6374	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	1083.8115	882.5872	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2739.3195	2496.4210	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	1.0524	2.2611	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	496.6691	353.6330	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	2044.4345	1812.6642	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	3.0166	6.2113	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.2783	2.7046	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	2025.3601	1798.8883	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	11.6480	17.2652	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	6.1410	9.7197	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	580.1160	438.5805	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	89.9290	124.8098	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	80.0069	111.2767	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	2374.9956	2143.9041	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2622.8187	2387.0090	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	20.8735	30.8640	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	16.3216	25.2993	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	2006.3732	1785.1611	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	21.8400	33.2548	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	12.6457	19.8709	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	767.4790	611.2061	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	2057.7332	1835.9752	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	17.1882	26.5004	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1991.2047	1774.9845	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	30.0939	43.9872	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	18.2772	27.4540	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1978.9188	1767.2545	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	36.3814	52.8346	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	22.4487	33.5308	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1965.3481	1758.1334	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	43.2975	61.3550	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	27.8138	40.3957	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	535.6735	418.8830	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	2015.5848	1807.0823	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	34.6278	49.6745	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1954.6747	1751.2454	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	49.0302	67.3054	0.0000	0.0000	0	0.00

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Nov 2018	DAUS	17.31 Call	500	31.0665	43.6101	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	1823.0092	1625.7630	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	106.4703	127.6552	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.80 Put	1,000	1943.9645	1744.2596	0.0000	0.0000	0	0.00
Dec 2018	DAUS	16.93 Call	500	53.1277	71.6133	0.0000	0.0000	0	0.00
Dec 2018	DAUS	17.58 Call	500	33.5857	46.2246	0.0000	0.0000	0	0.00
			379,236					40,000.00	0.00
		Total	515,796					41,251.00	14,672,339.50
									24 625 175.00
									93 848 644 618.50
Future									
Mar 2018	EUUS	Future	4,938	1.2515	1.2349	1.2530	1.2511	2,390	29,821,660.00
			4,938					2,390.00	29,821,660.00
		Total	4,938					2,390.00	29,821,660.00
									688 903.00
									7 784 623 645.00
Option									
Jun 2018	JYZA	8.89 Put	1,200	3367.4760	3824.5776	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	11,426	9.2657	9.3129	9.3298	9.2715	801	7,440,071.30
Jun 2018	ZAAD	Future	5,799	9.3838	9.4329	0.0000	0.0000	0	0.00
Sep 2018	ZAAD	Future	400	9.5029	9.5540	0.0000	0.0000	0	0.00
Dec 2018	ZAAD	Future	10,812	9.6171	9.6693	0.0000	0.0000	0	0.00
			28,437					801.00	7,440,071.30
		Total	28,437					801.00	7,440,071.30
									3 533 842.00
									30 547 041 716.20
Future									
Mar 2018	ZACA	Future	1,050	9.3499	9.4484	9.3998	9.3998	100	939,980.00
Jun 2018	ZACA	Future	300	9.4810	9.5820	0.0000	0.0000	0	0.00
			1,350					100.00	939,980.00
		Total	1,350					100.00	939,980.00
									126 503.00
									1 245 193 082.10
Future									
Mar 2018	ZAEU	Future	116,051	14.6175	14.7293	14.6560	14.6050	5,483	80,728,935.00
Jun 2018	ZAEU	Future	16,114	14.8988	15.0152	14.9400	14.9100	1,024	15,283,406.00
Sep 2018	ZAEU	Future	45,425	15.1869	15.3079	15.2594	15.2594	250	3,814,850.00
Dec 2018	ZAEU	Future	2,962	15.4690	15.5937	0.0000	0.0000	0	0.00
Mar 2019	ZAEU	Future	1,088	15.7643	15.8943	0.0000	0.0000	0	0.00
			181,640					6,757.00	99,827,191.00
									13 802 631.00
									196 100 616 461.40
Option									

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Mar 2018	ZAEU	15.05 Put	5,648	548.5369	472.5230	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.10 Put	14,172	587.9722	509.6379	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	16.50 Call	643	5.9294	7.9671	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	17.00 Call	620	2.9065	4.0062	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.75 Put	50,995	66.4758	52.8388	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.97 Put	7,000	112.0403	90.8044	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.25 Put	50,995	715.3793	644.3897	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	16.44 Put	7,000	1672.2829	1575.9246	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	18.61 Call	7,000	24.1819	27.7445	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	20.55 Call	50,995	5.8119	8.1178	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	14.25 Put	124,767	233.1052	203.4781	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	15.85 Put	124,767	1104.4566	1026.0045	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	16.00 Put	21,525	1216.0692	1134.1628	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	19.56 Call	124,767	47.7653	49.9329	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	21.63 Call	21,525	8.6395	8.9929	0.0000	0.0000	0	0.00
			<u>612,419</u>					0.00	0.00
		Total	794,059					6,757.00	99,827,191.00
									21 069 046.00
									196 100 616 461.40
Future									
Mar 2018	ZAFR	Future	1,215	12.6747	12.7645	0.0000	0.0000	0	0.00
			<u>1,215</u>					0.00	0.00
		Total	1,215					0.00	0.00
									605 550.00
									6 459 053 543.50
Future									
Mar 2018	ZAGB	Future	207,796	16.4700	16.5242	16.4429	16.4250	9,260	152,667,140.90
Jun 2018	ZAGB	Future	10,315	16.7420	16.7996	0.0000	0.0000	854	14,283,577.00
Sep 2018	ZAGB	Future	13,656	17.0095	17.0722	0.0000	0.0000	0	0.00
Dec 2018	ZAGB	Future	895	17.2678	17.3337	0.0000	0.0000	0	0.00
Mar 2019	ZAGB	Future	948	17.5496	17.6195	0.0000	0.0000	0	0.00
			<u>233,610</u>					10,114.00	166,950,717.90
									9 879 101.00
									165 365 340 864.50
Option									
Mar 2018	ZAGB	17.00 Put	500	680.1187	643.9831	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	19.00 Call	1,500	5.8639	7.0737	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	20.14 Call	500	2.3460	2.6640	0.0000	0.0000	0	0.00
Jun 2018	ZAGB	17.50 Put	500	1132.3965	1095.2490	0.0000	0.0000	0	0.00
Jun 2018	ZAGB	20.40 Call	500	43.8652	47.0365	0.0000	0.0000	0	0.00
			<u>3,500</u>					0.00	0.00
		Total	237,110					10,114.00	166,950,717.90
									11 653 214.00
									165 365 340 864.50
Future									
Mar 2018	ZAJY	Future	8,261	0.1100	0.1113	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	0.1139	0.1167	0.0000	0.0000	0	0.00		
	Sep 2018 ZAKS	Future	562	0.1129	0.1159	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	3.0289	3.0560	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	11.6796	11.9277	0.0000	0.0000	0	0.00		
	Jun 2018 ZAUM	Future	64	11.8259	12.0796	0.0000	0.0000	0	0.00		
	Sep 2018 ZAUM	Future	45	11.9683	12.2271	0.0000	0.0000	0	0.00		
	Dec 2018 ZAUM	Future	3	12.1028	12.3659	0.0000	0.0000	0	0.00		
			472					0.00	0.00	147 422.00	169 636 190 800.00
		Total	472					0.00	0.00	151 945.00	169 636 190 800.00
Future											
	Mar 2018 ZAUS	Future	821,442	11.6796	11.9277	11.7961	11.6581	107,810	1,267,132,170.30		
	Jun 2018 ZAUS	Future	228,121	11.8259	12.0796	11.9441	11.8000	19,452	230,974,361.40		
	Sep 2018 ZAUS	Future	37,571	11.9683	12.2271	12.0908	11.9500	183	2,192,573.20		
	Dec 2018 ZAUS	Future	18,500	12.1028	12.3659	0.0000	0.0000	0	0.00		
			1,105,634					127,445.00	1,500,299,104.90	166 514 916.00	1 961 985 948 386.80
Option											
	Mar 2018 ZAUS	11.45 Put	2,250	103.5021	44.0288	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	11.50 Put	32,520	122.7005	54.8144	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	11.60 Put	750	167.1966	81.5932	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	11.80 Put	90,000	282.5171	157.6855	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	11.99 Put	40,000	417.7274	259.6099	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.00 Put	227,000	425.3943	265.7779	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.20 Put	32,520	587.8891	402.1001	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.25 Put	3,750	630.8216	439.6041	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.36 Put	20,880	726.9770	526.1003	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.40 Put	2,500	762.7519	558.7640	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.47 Call	750	35.8453	74.9879	0.0000	0.0000	0	0.00		
	Mar 2018 ZAUS	12.50 Put	25,380	853.7695	642.8530	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	12.55 Call	2,000	29.6159	63.2643	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	20.7115	45.5169	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	1041.1115	817.8169	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	1155.9118	927.2383	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1271.7566	1039.1222	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	11.0645	26.2385	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	9.7123	23.5091	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	95,146	1330.1123	1095.8091	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	5.7608	14.7969	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	1526.1608	1287.0969	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1545.8676	1306.3895	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1575.4559	1335.3898	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1644.6124	1403.3199	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	3.8960	10.2346	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1704.0035	1461.8045	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1723.8211	1481.3467	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	2.6401	7.0654	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1823.0401	1579.3654	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1922.4402	1677.8162	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	1.7493	4.7551	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	1.5794	4.3071	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	2061.8264	1816.2016	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	1.3557	3.7134	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	1.2564	3.4483	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	2161.5072	1915.3482	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2231.3286	1984.8656	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.8833	2.4426	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2251.2833	2004.7426	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2271.2403	2024.6255	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2301.1798	2054.4605	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.7423	2.0572	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.7424	1.9589	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2371.1428	2124.1204	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.7431	1.7336	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.7445	1.5347	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2481.1461	2233.6926	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2501.1470	2253.6266	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.7480	1.2639	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2541.1491	2293.5042	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.7672	1.0051	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.7683	1.0062	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2811.1727	2563.3110	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	14.50 Call	10,490	0.7738	1.0123	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2821.1738	2573.3123	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2841.1762	2593.3149	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.7787	1.0176	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.7824	1.0219	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.7864	1.0264	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.8086	1.0524	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.8273	1.0748	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.8346	1.0837	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.8364	1.0859	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.8539	1.1073	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	0.8769	1.1357	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.6802	1.1785	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.4179	1.2114	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.3786	1.1082	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.3182	0.9474	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.2354	0.7219	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.1063	0.3519	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0698	0.2407	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	85.4785	47.6061	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	136.2913	81.7576	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	247.7151	161.1373	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	370.6269	259.0541	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	22,550	521.2880	383.5987	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	601.8420	452.9460	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	301.6198	404.7106	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	615.7198	465.1106	0.0000	0.0000	17,000	0.00
Jun 2018	ZAUS	12.15 Put	500	622.7053	471.2475	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	272.8235	367.6730	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	694.2040	534.5589	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	731.0258	567.4867	0.0000	0.0000	24,500	0.00
Jun 2018	ZAUS	12.40 Put	12,603	806.6476	635.7362	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	210.3269	286.5676	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	884.4269	706.9676	0.0000	0.0000	62,200	0.00
Jun 2018	ZAUS	12.75 Put	66	1088.2164	896.1535	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1267.9348	1065.3636	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	22,728	1302.9065	1098.5458	0.0000	0.0000	5,630	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1346.4421	1140.4100	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1452.2839	1242.5185	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1479.0216	1268.3835	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	0	1496.9060	1285.6961	0.0000	0.0000	30,000	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1568.8872	1354.9730	0.0000	0.0000	49,000	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	13.35 Call	60,000	90.1175	128.1188	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1714.7974	1495.4437	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1733.2013	1513.2233	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1751.6409	1531.0487	0.0000	0.0000	124,400	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1881.6145	1657.0273	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1984.7377	1757.3592	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	2031.8714	1803.3179	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	2041.3166	1812.5340	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	2060.2249	1830.9920	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	2069.6878	1840.2321	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	2126.5826	1895.8383	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2221.8307	1989.0980	0.0000	0.0000	5,630	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2317.5606	2083.0196	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2460.8291	2225.0022	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	26.0119	41.4215	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	20.7917	33.1822	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	18.3480	29.2966	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	14.4532	23.0640	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	12.5817	20.0535	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	12.1141	19.2994	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	10.9496	17.4184	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	9.8954	15.7135	0.0000	0.0000	24,500	0.00
Jun 2018	ZAUS	15.43 Call	15,000	8.2537	13.2778	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	7.4385	12.1208	0.0000	0.0000	62,200	0.00
Jun 2018	ZAUS	15.53 Call	965	7.1128	11.6551	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	4.8002	8.1394	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	2.7009	4.7151	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	1.9030	3.3799	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	1.8135	3.2284	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	1.5939	2.8552	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	1.5183	2.7262	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	1.2285	2.2282	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	0.7864	1.4565	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	0.6880	1.2820	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	0.4828	0.9142	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	0	0.4285	0.8159	0.0000	0.0000	5,630	0.00
Jun 2018	ZAUS	17.38 Call	7,028	0.3612	0.6929	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	432.0698	324.2358	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	990.4246	822.4489	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	1020.7537	850.4446	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	1176.7509	995.6192	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Put	73,314	1505.6904	1308.5786	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	13.30 Call	1,500	216.0206	0.0000	0.0000	0.0000	1,500	0.00	
Sep 2018	ZAUS	13.65 Call	1,464	168.1988	217.8556	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	15.97 Call	5,300	40.3572	57.6858	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.04 Call	1,550	37.9302	54.4032	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.14 Call	750	34.6978	50.0120	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.29 Call	73,314	30.3275	44.0366	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	11.64 Put	2,764	415.9027	321.8257	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	12.50 Call	150	528.7354	641.5926	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	12.96 Put	23,443	1263.2437	1088.8635	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	13.80 Call	2,764	252.7071	313.8242	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	14.89 Call	1,000	146.3132	176.9901	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	15.95 Call	2,000	93.0592	119.3716	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	17.24 Call	23,443	37.2178	51.6484	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00 Call	2,000	107.0971	137.2061	0.0000	0.0000	0	0.00	
			<u>2,838,612</u>					<u>412,190.00</u>	<u>0.00</u>	<u>46 149 792.00</u>
	Total		<u>3,944,246</u>					<u>539,635.00</u>	<u>1,500,299,104.90</u>	<u>212 664 708.00</u>
										<u>1 961 985 948 386.80</u>

Grand Total	<u>5,545,618</u>					<u>601,092.00</u>	<u>1 820 592 144.60</u>	<u>286,922,444</u>	<u>2,702,551,419,463.57</u>
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