



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-February-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2018	DAAD	Future	46	9.2289	9.2402	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.2493	9.2604	0.0000	0.0000	0	0.00
			<u>50</u>					<u>0.00</u>	<u>0.00</u>
		Total	50					0.00	0.00
									77 074.00
									730 365 560.80
Future									
Feb 2018	DAEU	Future	337	14.5178	14.5587	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.5647	14.6052	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	14.6092	14.6498	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	107	14.6512	14.6918	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	16	14.7102	14.7504	0.0000	0.0000	0	0.00
			<u>526</u>					<u>0.00</u>	<u>0.00</u>
									789 076.00
									11 778 242 700.40
Option									
Feb 2018	DAEU	16.41 Put	1,647	1892.6627	1852.0218	0.0000	0.0000	0	0.00
			<u>1,647</u>					<u>0.00</u>	<u>0.00</u>
		Total	2,173					0.00	0.00
									946 787.00
									0.00
Future									
Mar 2018	DAGB	Future	17	16.3763	16.4152	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.4194	16.4580	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	9	16.5619	16.6003	0.0000	0.0000	0	0.00
			<u>64</u>					<u>0.00</u>	<u>0.00</u>
		Total	64					0.00	0.00
									53 655.00
									880 282 013.10
Future									
Feb 2018	DAUS	Future	0	11.6438	11.6378	0.0000	0.0000	20,000	232,876,000.00
Feb 2018	DAUS	Future	4,771	11.6580	11.6466	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	6,945	11.6845	11.6727	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	30,000	11.6967	11.6846	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	11.7084	11.6963	0.0000	0.0000	0	0.00

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Apr 2018	DAUS	Future	54	11.7386	11.7263	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	11.7516	11.7392	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	506	11.7611	11.7487	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	11.7786	11.7660	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	11.8102	11.7975	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	11.8558	11.8432	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	11.8605	11.8479	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	11.8888	11.8763	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	500	11.8951	11.8825	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	11.8966	11.8841	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	11.9061	11.8936	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	11.9265	11.9140	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,766	11.9542	11.9420	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	11.9966	11.9852	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.0376	12.0269	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.0437	12.0331	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	430	12.0467	12.0362	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.0664	12.0562	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.2026	12.1940	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.0661	13.0687	0.0000	0.0000	0	0.00		
			<u>136,560</u>					<u>20,000.00</u>	<u>232,876,000.00</u>	<u>7 734 756.00</u>	<u>94 081 520 618.50</u>
Option											
Feb 2018	DAUS	11.65 Put	100	125.5293	138.8954	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	11.86 Put	340	260.7008	276.2886	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	11.87 Put	1,300	268.2551	283.8688	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	11.92 Call	1,300	45.2780	49.5343	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	11.96 Call	340	37.8733	42.0721	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	12.50 Call	3,450	3.9267	4.8741	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	13.80 Call	8,500	0.0318	0.0328	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	14.18 Put	2,186	2522.0343	2533.4333	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	13.40 Put	100,000	1738.6039	1750.2089	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	11.80 Call	20,000	120.6805	123.5806	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	12.00 Call	20,000	112.3890	115.5683	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	13.00 Call	4,000	16.9784	18.9969	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.00 Put	1,000	3249.8697	3262.1230	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.81 Call	2,000	0.9249	0.7545	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	11.70 Put	400	277.9721	291.5102	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	12.10 Call	400	195.3480	198.7989	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	13.80 Put	1,000	2053.8612	2068.7102	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.23 Call	500	2.5559	2.3834	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	15.66 Call	500	1.1640	1.0531	0.0000	0.0000	0	0.00		
May 2018	DAUS	12.74 Put	1,880	1058.6058	1075.0606	0.0000	0.0000	0	0.00		

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May 2018	DAUS	13.86 Put	1,880	2104.4586	2119.4235	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	1.2966	1.2619	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	1067.3644	1083.8115	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2725.9597	2739.3195	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	1.1405	1.0524	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	480.8318	496.6691	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	2029.1278	2044.4345	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	3.0102	3.0166	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.2712	1.2783	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	2009.9968	2025.3601	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	8.9277	11.6480	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	4.5000	6.1410	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	565.7618	580.1160	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	86.9656	89.9290	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	77.1550	80.0069	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	2359.8420	2374.9956	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2607.6053	2622.8187	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	18.5584	20.8735	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	14.3847	16.3216	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1991.0061	2006.3732	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	19.6748	21.8400	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	11.1930	12.6457	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	753.0244	767.4790	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	2042.3755	2057.7332	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	15.5134	17.1882	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1976.0439	1991.2047	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	27.9327	30.0939	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	16.7559	18.2772	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1964.5060	1978.9188	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	34.1442	36.3814	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	20.8468	22.4487	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1952.0146	1965.3481	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	40.9133	43.2975	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	26.0505	27.8138	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	526.8097	535.6735	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	2002.2995	2015.5848	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	32.5952	34.6278	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1941.9970	1954.6747	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	46.4635	49.0302	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	29.1829	31.0665	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	1810.7413	1823.0092	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	102.4618	106.4703	0.0000	0.0000	0	0.00

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Dec 2018	DAUS	13.80 Put	1,000	1931.9547	1943.9645	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	50.0458	53.1277	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	31.3315	33.5857	0.0000	0.0000	0	0.00		
			359,236					0.00	0.00	16 910 419.00	0.00
	Total		495,796					20,000.00	232,876,000.00	24 645 175.00	94 081 520 618.50
Future											
Mar 2018	EUUS	Future	4,948	1.2468	1.2515	1.2558	1.2558	4,650	58,308,860.00		
			4,948					4,650.00	58,308,860.00	693 553.00	7 842 932 505.00
	Total		4,948					4,650.00	58,308,860.00	693 553.00	7 842 932 505.00
Option											
Mar 2018	JYZA	9.07 Call	11,700	1749.4862	0.0000	0.0000	0.0000	23,400	0.00		
Jun 2018	JYZA	8.89 Put	1,200	3411.2555	3367.4760	0.0000	0.0000	0	0.00		
			12,900					23,400.00	0.00	23 400.00	0.00
	Total		12,900					23,400.00	0.00	23 400.00	0.00
Future											
Mar 2018	ZAAD	Future	11,176	9.2547	9.2657	9.3074	9.2884	1,250	11,625,350.00		
Jun 2018	ZAAD	Future	5,549	9.3731	9.3838	9.4248	9.4248	250	2,356,200.00		
Sep 2018	ZAAD	Future	400	9.4910	9.5029	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	9.6030	9.6171	0.0000	0.0000	0	0.00		
			27,937					1,500.00	13,981,550.00	3 535 342.00	30 561 023 266.20
	Total		27,937					1,500.00	13,981,550.00	3 567 719.00	30 561 023 266.20
Future											
Mar 2018	ZACA	Future	900	9.3265	9.3499	9.3702	9.3456	950	8,891,245.00		
Jun 2018	ZACA	Future	300	9.4578	9.4810	0.0000	0.0000	0	0.00		
			1,200					950.00	8,891,245.00	127 453.00	1 254 084 327.10
	Total		1,200					950.00	8,891,245.00	127 453.00	1 254 084 327.10
Future											
Mar 2018	ZAEU	Future	109,966	14.5772	14.6175	14.6499	14.6020	18,719	273,695,221.50		
Jun 2018	ZAEU	Future	16,114	14.8582	14.8988	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	Future	45,425	15.1436	15.1869	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,962	15.4221	15.4690	0.0000	0.0000	0	0.00		
Mar 2019	ZAEU	Future	1,088	15.7144	15.7643	0.0000	0.0000	11,520	168,452,356.00		
			175,555					30,239.00	442,147,577.50	13 832 870.00	196 542 764 038.90
Option											
Mar 2018	ZAEU	14.62 Put	10,000	267.2628	0.0000	0.0000	0.0000	20,000	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	569.9603	548.5369	0.0000	0.0000	0	0.00		

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Mar 2018	ZAEU	15.10 Put	14,172	610.5913	587.9722	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	4.9821	5.9294	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	2.3417	2.9065	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	71.6787	66.4758	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	118.5553	112.0403	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	735.1450	715.3793	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1701.2392	1672.2829	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	23.2105	24.1819	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	5.6362	5.8119	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	124,767	243.0794	233.1052	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	1128.0865	1104.4566	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	21,525	1240.7809	1216.0692	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	36.0763	47.7653	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	21,525	5.4163	8.6395	0.0000	0.0000	0	0.00		
			<u>622,419</u>					<u>20,000.00</u>	<u>0.00</u>	<u>7 286 415.00</u>	<u>0.00</u>
	Total		797,974					50,239.00	442,147,577.50	21 119 285.00	196 542 764 038.90
Future											
Mar 2018	ZAFR	Future	1,215	12.6640	12.6747	0.0000	0.0000	0	0.00		
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>605 550.00</u>	<u>6 459 053 543.50</u>
	Total		1,215					0.00	0.00	605 550.00	6 459 053 543.50
Future											
Mar 2018	ZAGB	Future	207,791	16.4317	16.4700	16.4679	16.4466	513	8,447,745.90		
Jun 2018	ZAGB	Future	10,315	16.7033	16.7420	0.0000	0.0000	0	0.00		
Sep 2018	ZAGB	Future	13,656	16.9701	17.0095	0.0000	0.0000	0	0.00		
Dec 2018	ZAGB	Future	895	17.2257	17.2678	0.0000	0.0000	0	0.00		
Mar 2019	ZAGB	Future	948	17.5048	17.5496	0.0000	0.0000	0	0.00		
			<u>233,605</u>					<u>513.00</u>	<u>8,447,745.90</u>	<u>9 879 614.00</u>	<u>165 373 788 610.40</u>
Option											
Mar 2018	ZAGB	17.00 Put	500	700.8183	680.1187	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	19.00 Call	1,500	4.4654	5.8639	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	20.14 Call	500	2.0622	2.3460	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	17.50 Put	500	1153.8343	1132.3965	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	20.40 Call	500	40.1971	43.8652	0.0000	0.0000	0	0.00		
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	<u>1 774 113.00</u>	<u>0.00</u>
	Total		237,105					513.00	8,447,745.90	11 653 727.00	165 373 788 610.40
Future											
Mar 2018	ZAJY	Future	8,261	0.1102	0.1100	0.0000	0.0000	0	0.00		
			<u>8,261</u>					<u>0.00</u>	<u>0.00</u>	<u>961 606.00</u>	<u>10 715 347 944.50</u>

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Total			8,261					0.00	0.00	961 606.00	10 715 347 944.50
Future											
Jun 2018	ZAKS	Future	1,145	0.1142	0.1139	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1141	0.1129	0.0000	0.0000	0	0.00		
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	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	3.0512	3.0289	0.0000	0.0000	0	0.00		
			<u>4,540</u>					<u>0.00</u>	<u>0.00</u>	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	11.6916	11.6796	11.7223	11.7223	2	2,344,460.00		
Jun 2018	ZAUM	Future	64	11.8385	11.8259	0.0000	0.0000	0	0.00		
Sep 2018	ZAUM	Future	45	11.9800	11.9683	0.0000	0.0000	0	0.00		
Dec 2018	ZAUM	Future	3	12.1125	12.1028	0.0000	0.0000	0	0.00		
			<u>472</u>					<u>2.00</u>	<u>2,344,460.00</u>	147 424.00	169 638 535 260.00
Total			472					2.00	2,344,460.00	151 947.00	169 638 535 260.00
Future											
Mar 2018	ZAUS	Future	830,378	11.6916	11.6796	11.7400	11.6317	75,562	884,743,090.70		
Jun 2018	ZAUS	Future	228,487	11.8385	11.8259	11.8400	11.7825	662	7,815,297.70		
Sep 2018	ZAUS	Future	37,571	11.9800	11.9683	11.9300	11.9200	9	107,340.00		
Dec 2018	ZAUS	Future	18,500	12.1125	12.1028	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	50	12.2531	12.2452	12.1822	12.1822	50	609,110.00		
			<u>1,114,986</u>					<u>76,283.00</u>	<u>893,274,838.40</u>	166 591 199.00	1 962 879 223 225.20
Option											
Mar 2018	ZAUS	11.45 Put	2,250	95.1057	103.5021	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.50 Put	32,520	113.4717	122.7005	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.60 Put	750	156.4103	167.1966	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.67 Put	10,000	191.3598	0.0000	0.0000	0.0000	20,000	0.00		
Mar 2018	ZAUS	11.80 Put	90,000	268.3370	282.5171	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.99 Put	40,000	402.3192	417.7274	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.00 Put	227,000	409.9474	425.3943	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.20 Put	32,520	572.1196	587.8891	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.25 Put	3,750	615.0726	630.8216	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.36 Put	20,880	711.6843	726.9770	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.40 Put	2,500	747.4807	762.7519	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.47 Call	750	32.6514	35.8453	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.50 Put	25,380	838.6206	853.7695	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	26.5553	29.6159	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	17.9877	20.7115	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	1026.3877	1041.1115	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	1141.5629	1155.9118	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1258.0228	1271.7566	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	9.3747	11.0645	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	8.2288	9.7123	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	95,146	1316.6288	1330.1123	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	4.9024	5.7608	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	1513.3024	1526.1608	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1533.0568	1545.8676	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1562.7120	1575.4559	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1632.0065	1644.6124	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	3.3417	3.8960	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1691.4972	1704.0035	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1711.3447	1723.8211	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	2.2913	2.6401	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1810.6913	1823.0401	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1910.1883	1922.4402	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	1.5436	1.7493	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	1.4004	1.5794	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	2049.6711	2061.8264	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	1.2113	1.3557	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	1.1271	1.2564	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	2149.4004	2161.5072	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2219.2478	2231.3286	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.8089	0.8833	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2239.2089	2251.2833	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2259.1720	2271.2403	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2289.1199	2301.1798	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.6873	0.7423	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.6562	0.7424	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2359.0125	2371.1428	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.6102	0.7431	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.6070	0.7445	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2469.0048	2481.1461	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2489.0039	2501.1470	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.6030	0.7480	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2529.0023	2541.1491	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.6000	0.7672	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.6001	0.7683	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2799.0008	2811.1727	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	0.6011	0.7738	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2809.0011	2821.1738	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2829.0015	2841.1762	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.6021	0.7787	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.6030	0.7824	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.6041	0.7864	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.6117	0.8086	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.6194	0.8273	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.6226	0.8346	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.6235	0.8364	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.6316	0.8539	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	0.6429	0.8769	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.5621	0.6802	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.3396	0.4179	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.3066	0.3786	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.2561	0.3182	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.1875	0.2354	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0823	0.1063	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0533	0.0698	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	79.7008	85.4785	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	128.0945	136.2913	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	236.2386	247.7151	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	357.5814	370.6269	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	22,550	506.5129	521.2880	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	586.7098	601.8420	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	299.0392	301.6198	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	600.5392	615.7198	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	607.4988	622.7053	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	270.0385	272.8235	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	678.8024	694.2040	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	715.5473	731.0258	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	791.0617	806.6476	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	207.3179	210.3269	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	868.8179	884.4269	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	1072.1437	1088.2164	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1251.6786	1267.9348	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	22,728	1286.6312	1302.9065	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1330.6258	1346.4421	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1436.4721	1452.2839	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1463.2150	1479.0216	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1553.1100	1568.8872	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	86.9632	90.1175	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	13.46 Put	5,183	1699.1019	1714.7974	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1717.5194	1733.2013	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1735.9717	1751.6409	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1866.0482	1881.6145	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1969.2629	1984.7377	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	2016.4403	2031.8714	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	2025.8949	2041.3166	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	2044.8209	2060.2249	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	2054.2921	2069.6878	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	2111.2432	2126.5826	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2206.5859	2221.8307	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2302.4110	2317.5606	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2445.9038	2460.8291	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	21.9792	26.0119	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	16.2402	20.7917	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	13.6581	18.3480	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	9.7302	14.4532	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	7.9468	12.5817	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	7.5142	12.1141	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	6.4609	10.9496	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	5.5418	9.8954	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	4.3303	8.2537	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	3.8393	7.4385	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	3.6453	7.1128	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	2.3110	4.8002	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	1.1852	2.7009	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	0.7887	1.9030	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	0.7456	1.8135	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	0.6416	1.5939	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	0.6063	1.5183	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	0.4737	1.2285	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	0.2816	0.7864	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	0.2409	0.6880	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	0.1593	0.4828	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	0.1135	0.3612	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	421.4301	432.0698	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	976.8573	990.4246	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	1007.0520	1020.7537	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	1162.4691	1176.7509	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Put	73,314	1491.4028	1505.6904	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.30 Call	1,500	213.3737	216.0206	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	165.2616	168.1988	0.0000	0.0000	0	0.00

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Sep 2018	ZAUS	15.97 Call	5,300	37.8685	40.3572	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.04 Call	1,550	35.5415	37.9302	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.14 Call	750	32.4472	34.6978	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.29 Call	73,314	28.2737	30.3275	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	11.64 Put	2,764	409.9015	415.9027	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	12.50 Call	150	528.4385	528.7354	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	12.96 Put	23,443	1252.0586	1263.2437	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	13.80 Call	2,764	249.9261	252.7071	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	14.89 Call	1,000	142.6985	146.3132	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	15.95 Call	2,000	89.2769	93.0592	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	17.24 Call	23,443	35.1090	37.2178	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00 Call	2,000	101.7955	107.0971	0.0000	0.0000	0	0.00	
			<u>2,848,612</u>					<u>20,000.00</u>	<u>0.00</u>	<u>46 169 792.00</u>
	Total		<u>3,963,598</u>					<u>96,283.00</u>	<u>893,274,838.40</u>	<u>212 760 991.00</u>
										<u>1 962 879 223 225.20</u>

Grand Total	<u>5,559,940</u>							<u>197,537.00</u>	<u>1 660 272 276.80</u>	<u>287,119,981</u>	<u>2,704,211,691,740.37</u>
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