



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-February-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
<b>Future</b>											
Feb 2018	DAAD	Future	46	9.2461	9.2289	0.0000	0.0000	0	0.00		
Mar 2018	DAAD	Future	4	9.2663	9.2493	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>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>146 074.00</b>	<b>730 365 560.80</b>
<b>Future</b>											
Feb 2018	DAEU	Future	337	14.4836	14.5178	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	63	14.5302	14.5647	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	14.5743	14.6092	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	107	14.6159	14.6512	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	16	14.6757	14.7102	0.0000	0.0000	0	0.00		
			<u>526</u>					<u>0.00</u>	<u>0.00</u>	<u>789 076.00</u>	<u>11 778 242 700.40</u>
<b>Option</b>											
Feb 2018	DAEU	16.41 Put	1,647	1926.5752	1892.6627	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>
		<b>Total</b>	<b>2,173</b>					<b>0.00</b>	<b>0.00</b>	<b>1 735 863.00</b>	<b>11 778 242 700.40</b>
<b>Future</b>											
Mar 2018	DAGB	Future	17	16.3517	16.3763	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	38	16.3944	16.4194	0.0000	0.0000	0	0.00		
Apr 2018	DAGB	Future	9	16.5369	16.5619	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>
		<b>Total</b>	<b>64</b>					<b>0.00</b>	<b>0.00</b>	<b>260 968.00</b>	<b>880 282 013.10</b>
<b>Future</b>											
Feb 2018	DAUS	Future	4,771	11.7000	11.6580	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	7,665	11.7264	11.6845	0.0000	0.0000	720	8,450,244.00		
Mar 2018	DAUS	Future	30,000	11.7387	11.6967	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	11.7503	11.7084	0.0000	0.0000	33	386,100.00		
Apr 2018	DAUS	Future	54	11.7803	11.7386	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	Future	70	11.7935	11.7516	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	506	11.8034	11.7611	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	11.8214	11.7786	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	11.8536	11.8102	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	11.8992	11.8558	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	11.9039	11.8605	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	11.9323	11.8888	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	500	11.9386	11.8951	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	11.9401	11.8966	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	11.9496	11.9061	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	11.9701	11.9265	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,766	11.9979	11.9542	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.0406	11.9966	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.0817	12.0376	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.0878	12.0437	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	430	12.0908	12.0467	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.1107	12.0664	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.2483	12.2026	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.1054	13.0661	0.0000	0.0000	0	0.00		
			<u>137,280</u>					<u>753.00</u>	<u>8,836,344.00</u>	<u>7 735 509.00</u>	<u>94 090 356 962.50</u>

**Option**

Feb 2018	DAUS	11.65 Put	100	94.8548	125.5293	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.86 Put	340	219.3381	260.7008	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.87 Put	1,300	226.7115	268.2551	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.92 Call	1,300	45.0152	45.2780	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.96 Call	340	37.2268	37.8733	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	3.0581	3.9267	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	0.0291	0.0318	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2480.0247	2522.0343	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1696.6470	1738.6039	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.80 Call	20,000	125.2999	120.6805	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.00 Call	20,000	114.8098	112.3890	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	16.9906	16.9784	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3207.6268	3249.8697	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.8866	0.9249	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	250.2766	277.9721	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	201.3646	195.3480	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	2011.6835	2053.8612	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	2.3744	2.5559	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	1.1159	1.1640	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	1017.8040	1058.6058	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	2062.2256	2104.4586	0.0000	0.0000	0	0.00

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May 2018	DAUS	15.63 Call	1,880	1.2468	1.2966	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	1026.5003	1067.3644	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2683.2632	2725.9597	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	1.0962	1.1405	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	446.3845	480.8318	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1986.3557	2029.1278	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	3.0261	3.0102	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.2656	1.2712	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1966.9261	2009.9968	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	8.8325	8.9277	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	4.4094	4.5000	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	532.0554	565.7618	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	87.6072	86.9656	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	77.5558	77.1550	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	2316.2788	2359.8420	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2563.7127	2607.6053	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	18.1831	18.5584	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	14.0354	14.3847	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1947.8776	1991.0061	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	19.3733	19.6748	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	10.9286	11.1930	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	717.0086	753.0244	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1999.1304	2042.3755	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	15.2721	15.5134	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1932.9752	1976.0439	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	27.5963	27.9327	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	16.4378	16.7559	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1921.9210	1964.5060	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	34.2456	34.1442	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	20.8159	20.8468	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1910.0590	1952.0146	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	42.0953	40.9133	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	26.7950	26.0505	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	498.4304	526.8097	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1960.2202	2002.2995	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	33.5627	32.5952	0.0000	0.0000	0	0.00
Nov 2018	DAUS	10.83 Put	51,000	114.2340	0.0000	0.0000	0.0000	51,000	0.00
Nov 2018	DAUS	11.67 Put	51,000	387.7153	0.0000	0.0000	0.0000	51,000	0.00
Nov 2018	DAUS	13.22 Call	51,000	315.1315	0.0000	0.0000	0.0000	51,000	0.00
Nov 2018	DAUS	13.80 Put	1,000	1900.2263	1941.9970	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	46.5630	46.4635	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	29.1286	29.1829	0.0000	0.0000	0	0.00

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Dec 2018	DAUS	13.65 Put	20,000	1769.5347	1810.7413	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	15.69 Call	20,000	101.6173	102.4618	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.80 Put	1,000	1890.3454	1931.9547	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	16.93 Call	500	50.7852	50.0458	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	17.58 Call	500	31.7292	31.3315	0.0000	0.0000	0	0.00	
			<u>512,236</u>					<u>153,000.00</u>	<u>0.00</u>	<u>17 063 419.00</u>
	<b>Total</b>		<b>649,516</b>					<b>153,753.00</b>	<b>8,836,344.00</b>	24 798 928.00 94 090 356 962.50
<b>Future</b>										
Mar 2018	EUUS	Future	6,115	1.2394	1.2468	0.0000	0.0000	1,167	14,494,140.00	
Jun 2018	EUUS	Future	50	1.2477	1.2551	1.2512	1.2488	50	625,000.00	
			<u>6,165</u>					<u>1,217.00</u>	<u>15,119,140.00</u>	<u>694 770.00</u>
	<b>Total</b>		<b>6,165</b>					<b>1,217.00</b>	<b>15,119,140.00</b>	694 770.00 7 858 051 645.00
<b>Option</b>										
Mar 2018	JYZA	9.07 Call	11,700	1673.7951	1749.4862	0.0000	0.0000	0	0.00	
Jun 2018	JYZA	8.89 Put	1,200	3344.0649	3411.2555	0.0000	0.0000	0	0.00	
			<u>12,900</u>					<u>0.00</u>	<u>0.00</u>	<u>23 400.00</u>
	<b>Total</b>		<b>12,900</b>					<b>0.00</b>	<b>0.00</b>	23 400.00 0.00
<b>Future</b>										
Mar 2018	ZAAD	Future	10,763	9.2717	9.2547	9.2883	9.2592	3,254	30,210,262.00	
Jun 2018	ZAAD	Future	5,549	9.3909	9.3731	0.0000	0.0000	0	0.00	
Sep 2018	ZAAD	Future	400	9.5091	9.4910	0.0000	0.0000	0	0.00	
Dec 2018	ZAAD	Future	10,812	9.6221	9.6030	0.0000	0.0000	0	0.00	
			<u>27,524</u>					<u>3,254.00</u>	<u>30,210,262.00</u>	<u>3 538 596.00</u>
	<b>Total</b>		<b>27,524</b>					<b>3,254.00</b>	<b>30,210,262.00</b>	3 570 973.00 30 591 233 528.20
<b>Future</b>										
Mar 2018	ZACA	Future	600	9.3235	9.3265	9.3356	9.3349	300	2,800,610.00	
Jun 2018	ZACA	Future	300	9.4555	9.4578	0.0000	0.0000	0	0.00	
			<u>900</u>					<u>300.00</u>	<u>2,800,610.00</u>	<u>127 753.00</u>
	<b>Total</b>		<b>900</b>					<b>300.00</b>	<b>2,800,610.00</b>	127 753.00 1 256 884 937.10
<b>Future</b>										
Mar 2018	ZAEU	Future	111,683	14.5425	14.5772	14.5642	14.5125	1,784	25,960,646.20	
Jun 2018	ZAEU	Future	19,344	14.8250	14.8582	14.8513	14.8144	3,230	47,880,839.00	
Sep 2018	ZAEU	Future	45,425	15.1099	15.1436	0.0000	0.0000	0	0.00	
Dec 2018	ZAEU	Future	2,962	15.3886	15.4221	0.0000	0.0000	0	0.00	
Mar 2019	ZAEU	Future	1,088	15.6821	15.7144	0.0000	0.0000	0	0.00	
			<u>180,502</u>					<u>5,014.00</u>	<u>73,841,485.20</u>	<u>13 837 884.00</u>
	<b>Total</b>							<b>5,014.00</b>	<b>73,841,485.20</b>	13 837 884.00 196 616 605 524.10

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<b>Option</b>										
Mar 2018	ZAEU	14.62 Put	10,000	273.0750	267.2628	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.05 Put	5,648	586.6489	569.9603	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.10 Put	14,172	628.4473	610.5913	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.50 Call	643	3.8624	4.9821	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	17.00 Call	620	1.7276	2.3417	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.75 Put	50,995	73.8237	71.6787	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.97 Put	7,000	120.9313	118.5553	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.25 Put	50,995	748.0315	735.1450	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.44 Put	7,000	1724.9619	1701.2392	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	7,000	21.0143	23.2105	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	50,995	5.1426	5.6362	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	124,767	246.2606	243.0794	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	15.85 Put	124,767	1142.5151	1128.0865	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	21,525	1256.4674	1240.7809	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	19.56 Call	124,767	32.4830	36.0763	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	21,525	4.6233	5.4163	0.0000	0.0000	0	0.00	
			<u>622,419</u>					<u>0.00</u>	<u>0.00</u>	<u>7 286 415.00</u>
	<b>Total</b>		<b>802,921</b>					<b>5,014.00</b>	<b>73,841,485.20</b>	<b>21 124 299.00 196 616 605 524.10</b>
<b>Future</b>										
Mar 2018	ZAFR	Future	1,215	12.6193	12.6640	0.0000	0.0000	0	0.00	
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>605 550.00 6 459 053 543.50</u>
	<b>Total</b>		<b>1,215</b>					<b>0.00</b>	<b>0.00</b>	<b>605 550.00 6 459 053 543.50</b>
<b>Future</b>										
Mar 2018	ZAGB	Future	208,201	16.4065	16.4317	16.4406	16.4042	2,350	38,583,742.00	
Jun 2018	ZAGB	Future	10,315	16.6791	16.7033	0.0000	0.0000	551	9,190,680.00	
Sep 2018	ZAGB	Future	13,656	16.9452	16.9701	0.0000	0.0000	0	0.00	
Dec 2018	ZAGB	Future	895	17.2007	17.2257	0.0000	0.0000	0	0.00	
Mar 2019	ZAGB	Future	948	17.4801	17.5048	0.0000	0.0000	0	0.00	
			<u>234,015</u>					<u>2,901.00</u>	<u>47,774,422.00</u>	<u>9 882 515.00 165 421 563 032.40</u>
<b>Option</b>										
Mar 2018	ZAGB	17.00 Put	500	707.4537	700.8183	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	3.3168	4.4654	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	1.6667	2.0622	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	17.50 Put	500	1161.6495	1153.8343	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	37.4989	40.1971	0.0000	0.0000	0	0.00	
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	<u>1 774 113.00 0.00</u>
	<b>Total</b>		<b>237,515</b>					<b>2,901.00</b>	<b>47,774,422.00</b>	<b>11 656 628.00 165 421 563 032.40</b>
<b>Future</b>										

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Mar 2018	ZAJY	Future	8,261	0.1101	0.1102	0.0000	0.0000	0	0.00		
			<u>8,261</u>					0.00	0.00	961 606.00	10 715 347 944.50
		<b>Total</b>	<b>8,261</b>					<b>0.00</b>	<b>0.00</b>	961 606.00	10 715 347 944.50
<b>Future</b>											
Jun 2018	ZAKS	Future	1,145	0.1148	0.1142	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1144	0.1141	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>											
Jun 2018	ZATR	Future	4,540	3.0550	3.0512	0.0000	0.0000	0	0.00		
			<u>4,540</u>					0.00	0.00	242 729.00	874 663 905.50
		<b>Total</b>	<b>4,540</b>					<b>0.00</b>	<b>0.00</b>	242 729.00	874 663 905.50
<b>Future</b>											
Mar 2018	ZAUM	Future	355	11.7334	11.6916	0.0000	0.0000	15	17,567,300.00		
Jun 2018	ZAUM	Future	64	11.8819	11.8385	0.0000	0.0000	0	0.00		
Sep 2018	ZAUM	Future	45	12.0238	11.9800	0.0000	0.0000	0	0.00		
Dec 2018	ZAUM	Future	3	12.1572	12.1125	0.0000	0.0000	0	0.00		
			<u>467</u>					15.00	17,567,300.00	147 439.00	169 656 102 560.00
		<b>Total</b>	<b>467</b>					<b>15.00</b>	<b>17,567,300.00</b>	151 962.00	169 656 102 560.00
<b>Future</b>											
Mar 2018	ZAUS	Future	829,888	11.7334	11.6916	11.7522	11.6700	32,246	377,723,608.10		
Jun 2018	ZAUS	Future	228,972	11.8819	11.8385	11.8927	11.8450	20,544	243,737,013.60		
Sep 2018	ZAUS	Future	37,571	12.0238	11.9800	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	Future	18,500	12.1572	12.1125	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	50	12.2988	12.2531	0.0000	0.0000	0	0.00		
			<u>1,114,981</u>					52,790.00	621,460,621.70	166 643 989.00	1 963 500 683 846.90
<b>Option</b>											
Mar 2018	ZAUS	11.45 Put	2,250	74.2232	95.1057	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.50 Put	32,520	90.2430	113.4717	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.60 Put	750	128.6336	156.4103	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.67 Put	10,000	160.6278	191.3598	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.80 Put	90,000	232.1824	268.3370	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.99 Put	40,000	362.2635	402.3192	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.00 Put	227,000	369.7472	409.9474	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.20 Put	32,520	529.9560	572.1196	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.25 Put	3,750	572.6420	615.0726	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.36 Put	20,880	669.3038	711.6843	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	12.40 Put	2,500	704.9722	747.4807	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	31.7868	32.6514	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	795.9114	838.6206	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	25.5966	26.5553	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	17.0099	17.9877	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	983.6099	1026.3877	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	1098.8559	1141.5629	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1215.4359	1258.0228	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	8.5988	9.3747	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	7.5112	8.2288	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	95,146	1274.1112	1316.6288	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	4.3943	4.9024	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1470.9943	1513.3024	0.0000	0.0000	1,400	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1490.7672	1533.0568	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1520.4490	1562.7120	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1589.8010	1632.0065	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	2.9592	3.3417	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1649.3365	1691.4972	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1669.1978	1711.3447	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	2.0072	2.2913	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1768.6072	1810.6913	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1868.1564	1910.1883	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	1.3387	1.5436	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	1.2117	1.4004	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	2007.6975	2049.6711	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	1.0447	1.2113	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	0.9707	1.1271	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	2107.4594	2149.4004	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2177.3261	2219.2478	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.6922	0.8089	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2197.2922	2239.2089	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2217.2600	2259.1720	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2247.2147	2289.1199	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.5864	0.6873	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.5596	0.6562	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2317.1217	2359.0125	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.4980	0.6102	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.4676	0.6070	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2427.0736	2469.0048	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2447.0767	2489.0039	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.4799	0.6030	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2487.0831	2529.0023	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	14.44 Call	10,000	0.5222	0.6000	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.5241	0.6001	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2757.1319	2799.0008	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.5339	0.6011	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2767.1339	2809.0011	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2787.1379	2829.0015	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.5420	0.6021	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.5482	0.6030	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.5546	0.6041	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.5879	0.6117	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.6144	0.6194	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.6243	0.6226	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.6269	0.6235	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.6503	0.6316	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	0.6804	0.6429	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.7242	0.5621	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.5004	0.3396	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.4539	0.3066	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.3823	0.2561	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.2839	0.1875	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.1294	0.0823	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0855	0.0533	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	69.1922	79.7008	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	113.7486	128.0945	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	214.4344	236.2386	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	329.4414	357.5814	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	22,550	473.3959	506.5129	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	551.7590	586.7098	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	307.2055	299.0392	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	565.3055	600.5392	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	572.1260	607.4988	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	276.8835	270.0385	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	642.1236	678.8024	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	678.2689	715.5473	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	752.6928	791.0617	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	211.5198	207.3179	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	829.6198	868.8179	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	1031.6100	1072.1437	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1210.3809	1251.6786	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	22,728	1245.2169	1286.6312	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1289.0758	1330.6258	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1394.6010	1436.4721	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	1421.2747	1463.2150	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1510.9616	1553.1100	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	88.1212	86.9632	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1656.6859	1699.1019	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1675.0756	1717.5194	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1693.4995	1735.9717	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1823.4104	1866.0482	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1926.5211	1969.2629	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1973.6575	2016.4403	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1983.1046	2025.8949	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	2002.0149	2044.8209	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	2011.4801	2054.2921	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	2068.3891	2111.2432	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2163.6725	2206.5859	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2259.4484	2302.4110	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2402.8501	2445.9038	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	22.1178	21.9792	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	16.2995	16.2402	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	13.6868	13.6581	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	9.7206	9.7302	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	7.9240	7.9468	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	7.4887	7.5142	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	6.4298	6.4609	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	5.5071	5.5418	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	4.2921	4.3303	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	3.7992	3.8393	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	3.6047	3.6453	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	2.2706	2.3110	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	1.1530	1.1852	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	0.7625	0.7887	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	0.7203	0.7456	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	0.6183	0.6416	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	0.5838	0.6063	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	0.4543	0.4737	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	0.2678	0.2816	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	0.2285	0.2409	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	0.1500	0.1593	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	0.1063	0.1135	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	395.3715	421.4301	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	938.9236	976.8573	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	968.8478	1007.0520	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	1123.0615	1162.4691	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	13.25 Put	73,314	1450.2500	1491.4028	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.30 Call	1,500	215.8334	213.3737	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	166.6848	165.2616	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	37.9449	37.8685	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	35.5920	35.5415	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	32.4654	32.4472	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	28.2519	28.2737	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	11.64 Put	2,764	385.9110	409.9015	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Call	150	538.2848	528.4385	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	1213.5168	1252.0586	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.80 Call	2,764	253.0519	249.9261	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	142.3487	142.6985	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	90.0411	89.2769	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	35.1684	35.1090	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	103.2872	101.7955	0.0000	0.0000	0	0.00		
			<u>2,847,912</u>					<u>1,400.00</u>	<u>0.00</u>	<u>46 171 192.00</u>	<u>0.00</u>
	<b>Total</b>		<b><u>3,962,893</u></b>					<b><u>54,190.00</u></b>	<b><u>621,460,621.70</u></b>	<b><u>212 815 181.00</u></b>	<b><u>1 963 500 683 846.90</u></b>

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<b>Grand Total</b>	<b>5,718,811</b>	<b>220,644.00</b>	<b>817 610 184.90</b>	<b>287,340,625</b>	<b>2,705,029,301,925.27</b>
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