



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-February-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2018	DAAD	Future	46	9.0942	9.0414	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.1108	9.0614	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	14.2622	14.2374	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.3017	14.2827	0.0000	0.0000	53	758,430.00
Mar 2018	DAEU	Future	3	14.3364	14.3256	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	107	14.3779	14.3665	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	16	14.4487	14.4261	0.0000	0.0000	6	86,640.00
			<u>526</u>					<u>59.00</u>	<u>845,070.00</u>
									789 135.00
									11 779 087 770.40
Option									
Feb 2018	DAEU	16.41 Put	1,647	2147.8000	2172.6236	0.0000	0.0000	0	0.00
			<u>1,647</u>					<u>0.00</u>	<u>0.00</u>
		Total	2,173					59.00	845,070.00
									1 735 922.00
									11 779 087 770.40
Future									
Mar 2018	DAGB	Future	17	16.1860	16.1795	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.2241	16.2214	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	9	16.3688	16.3621	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	5,861	11.5903	11.5763	0.0000	0.0000	1,090	12,631,574.00
Mar 2018	DAUS	Future	6,278	11.6119	11.6022	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	30,000	11.6217	11.6141	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	11.6314	11.6259	0.0000	0.0000	18	208,728.00
Apr 2018	DAUS	Future	54	11.6633	11.6551	0.0000	0.0000	0	0.00

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Apr 2018	DAUS	Future	70	11.6786	11.6681	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	506	11.6901	11.6778	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	11.7074	11.6952	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	11.7389	11.7267	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	11.7828	11.7708	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	11.7873	11.7753	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	11.8146	11.8027	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	500	11.8206	11.8088	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	11.8221	11.8103	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	11.8312	11.8194	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	11.8509	11.8392	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,766	11.8781	11.8664	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	11.9195	11.9082	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	11.9595	11.9485	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	11.9654	11.9544	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	430	11.9683	11.9574	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	11.9876	11.9768	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.1230	12.1121	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	12.9686	12.9502	0.0000	0.0000	0	0.00		
			<u>136,983</u>					<u>1,108.00</u>	<u>12,840,302.00</u>	<u>7 738 039.00</u>	<u>94 119 947 648.00</u>

Option

Feb 2018	DAUS	11.65 Put	100	87.3568	111.6836	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.86 Put	340	272.8746	292.0866	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.87 Put	1,300	282.5630	301.5168	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.92 Call	1,300	1.7169	5.5242	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.96 Call	340	1.1496	4.2115	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	0.0325	0.0765	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	0.0088	0.0138	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2589.7000	2603.7459	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1808.0137	1820.2208	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.80 Call	20,000	42.7721	46.8001	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.00 Call	20,000	50.3739	57.5139	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	3.8739	5.4658	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3321.1766	3332.2316	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.4428	0.4606	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	265.6284	280.0799	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	130.7241	135.2894	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	2114.4598	2127.2378	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	1.8317	1.8821	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	0.7421	0.7684	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	1091.3625	1107.3654	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	2161.5702	2174.4227	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>
May 2018	DAUS	15.63 Call	1,880	1.1109	1.2118	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	1099.2946	1115.2101	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2791.7663	2804.3635	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	0.8771	0.7798	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	32.2795	34.5917	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	284.0256	297.9094	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	142.9604	147.2088	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	51,000	481.6160	497.3350	0.0000	0.0000	152,000	0.00
May 2018	DAUS	13.80 Put	1,000	2081.2213	2095.2281	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	1.9930	2.0086	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	0.7980	0.8079	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	2057.7755	2071.9820	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	2.5140	2.4177	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	1.0417	0.9980	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	567.2668	581.1378	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	56.5726	58.9907	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	49.2923	51.5949	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	2410.3955	2424.0407	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2658.5013	2672.1927	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	4.7072	5.6009	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	3.3286	4.0151	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	2034.6166	2048.6637	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	5.9907	7.5349	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	2.8572	3.7372	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	760.8455	774.4234	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	2086.1858	2100.1059	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	5.3872	5.9419	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	2015.0567	2029.5173	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	13.1867	14.7930	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	7.1346	8.1590	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	2000.9421	2015.4278	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	18.7674	20.2072	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	10.5716	11.5277	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1986.0469	2000.6702	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	24.7707	26.8106	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	14.8146	16.2355	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	527.0687	535.6449	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	2037.1644	2051.7781	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	19.2494	21.0008	0.0000	0.0000	0	0.00
Nov 2018	DAUS	10.83 Put	51,000	118.5687	116.4692	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.67 Put	51,000	411.1904	417.2919	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.22 Call	51,000	256.0425	258.6755	0.0000	0.0000	0	0.00

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Nov 2018	DAUS	13.80 Put	1,000	1973.8444	1988.5554	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	16.70 Call	500	28.8901	31.4171	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	17.31 Call	500	17.0497	18.7965	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.65 Put	20,000	1839.5722	1853.8835	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	15.69 Call	20,000	72.9006	77.4806	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.80 Put	1,000	1961.7168	1976.6654	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	16.93 Call	500	32.5208	35.4640	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	17.58 Call	500	19.2336	21.2749	0.0000	0.0000	0	0.00	
			490,236					152,000.00	0.00	17 218 419.00
		Total	627,219					153,108.00	12,840,302.00	24 956 458.00 94 119 947 648.00
Future										
Mar 2018	EUUS	Future	190	1.2320	1.2313	0.0000	0.0000	0	0.00	
Jun 2018	EUUS	Future	25	1.2404	1.2397	0.0000	0.0000	0	0.00	
			215					0.00	0.00	703 158.00 7 961 542 977.00
		Total	215					0.00	0.00	703 158.00 7 961 542 977.00
Future										
Mar 2018	JYZA	Future	6,000	9.1952	9.1924	0.0000	0.0000	0	0.00	
			6,000					0.00	0.00	12 500.00 123 629 480.22
Option										
Mar 2018	JYZA	9.07 Call	11,700	2045.4614	2136.2386	0.0000	0.0000	0	0.00	
Jun 2018	JYZA	8.89 Put	1,200	2685.1301	2736.0743	0.0000	0.0000	0	0.00	
			12,900					0.00	0.00	25 800.00 0.00
		Total	18,900					0.00	0.00	38 300.00 123 629 480.22
Future										
Mar 2018	ZAAD	Future	10,491	9.1151	9.0666	9.1325	9.1325	1	9,132.50	
Jun 2018	ZAAD	Future	5,422	9.2346	9.1825	0.0000	0.0000	0	0.00	
Sep 2018	ZAAD	Future	400	9.3487	9.2957	0.0000	0.0000	0	0.00	
Dec 2018	ZAAD	Future	10,812	9.4578	9.4050	0.0000	0.0000	0	0.00	
			27,125					1.00	9,132.50	3 541 123.00 30 614 673 795.70
		Total	27,125					1.00	9,132.50	3 573 500.00 30 614 673 795.70
Future										
Mar 2018	ZACA	Future	700	9.1617	9.1508	0.0000	0.0000	0	0.00	
Jun 2018	ZACA	Future	430	9.2936	9.2799	0.0000	0.0000	0	0.00	
			1,130					0.00	0.00	128 133.00 1 260 432 927.10
		Total	1,130					0.00	0.00	128 133.00 1 260 432 927.10

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Mar 2018	ZAEU	Future	120,276	14.3124	14.2947	14.3549	14.2523	3,920	56,073,487.50		
Jun 2018	ZAEU	Future	25,747	14.5945	14.5719	14.6250	14.6070	912	13,309,708.80		
Sep 2018	ZAEU	Future	45,432	14.8707	14.8484	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,971	15.1415	15.1210	0.0000	0.0000	0	0.00		
Mar 2019	ZAEU	Future	1,091	15.4314	15.4111	0.0000	0.0000	0	0.00		
Jun 2019	ZAEU	Future	3,542	15.6777	15.6600	0.0000	0.0000	0	0.00		
			<u>199,059</u>					<u>4,832.00</u>	<u>69,383,196.30</u>	<u>13 907 797.00</u>	<u>197 637 517 607.30</u>

Option

Mar 2018	ZAEU	14.45 Put	10,000	253.4765	277.8382	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	14.62 Put	10,000	376.3810	401.7470	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	754.0238	776.7603	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	14,172	801.9750	824.1763	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	0.6559	1.0725	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	0.2820	0.5331	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.50 Put	29,734	52.6332	59.9983	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	91.0352	101.4220	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	144.8029	159.9461	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.25 Put	29,734	246.0691	264.7503	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	868.1987	893.9703	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.63 Call	29,734	143.0267	146.5068	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1903.6558	1927.1206	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	13.3905	15.9344	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	2.0184	2.3823	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	13.50 Put	29,734	80.9236	89.8624	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	86,824	284.8014	300.0514	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	86,824	1272.9339	1298.2190	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.76 Call	29,734	154.6523	158.8655	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	86,824	20.7195	18.4550	0.0000	0.0000	0	0.00		
			<u>624,210</u>					<u>0.00</u>	<u>0.00</u>	<u>7 889 784.00</u>	<u>0.00</u>
Total			823,269					4,832.00	69,383,196.30	21 797 581.00	197 637 517 607.30

Future

Mar 2018	ZAFR	Future	1,215	12.4145	12.4133	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	199,646	16.2342	16.2333	16.3301	16.3137	761	12,422,365.00
Jun 2018	ZAGB	Future	12,967	16.5066	16.5008	16.6050	16.4803	1,208	19,912,466.40
Sep 2018	ZAGB	Future	13,662	16.7634	16.7580	0.0000	0.0000	0	0.00
Dec 2018	ZAGB	Future	898	17.0111	17.0084	0.0000	0.0000	0	0.00
Mar 2019	ZAGB	Future	951	17.2822	17.2808	0.0000	0.0000	0	0.00

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	Jun 2019	ZAGB	Future	3,115	17.5390	17.5381	0.0000	0.0000	0	0.00	
				<u>231,239</u>					<u>1,969.00</u>	<u>32,334,831.40</u>	<u>9 921 630.00</u>
Option											<u>166 071 293 057.40</u>
	Mar 2018	ZAGB	17.00 Put	500	873.8495	815.4084	0.0000	0.0000	0	0.00	
	Mar 2018	ZAGB	19.00 Call	1,500	4.9170	1.4836	0.0000	0.0000	0	0.00	
	Mar 2018	ZAGB	20.14 Call	500	2.6461	0.4577	0.0000	0.0000	0	0.00	
	Jun 2018	ZAGB	17.50 Put	500	1392.8605	1251.0941	0.0000	0.0000	0	0.00	
	Jun 2018	ZAGB	20.40 Call	500	59.9624	23.7572	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>
			Total	234,739					1,969.00	32,334,831.40	11 695 743.00
											166 071 293 057.40
Future											
	Mar 2018	ZAJY	Future	8,261	0.1088	0.1088	0.0000	0.0000	0	0.00	
				<u>8,261</u>					<u>0.00</u>	<u>0.00</u>	<u>961 606.00</u>
			Total	8,261					0.00	0.00	961 606.00
											10 715 347 944.50
Future											
	Jun 2018	ZAKS	Future	1,145	0.1133	0.1130	0.0000	0.0000	0	0.00	
	Sep 2018	ZAKS	Future	562	0.1124	0.1122	0.0000	0.0000	0	0.00	
				<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>31 923.00</u>
			Total	1,707					0.00	0.00	31 923.00
											432 652 210.00
Future											
	Jun 2018	ZATR	Future	4,540	3.0120	3.0010	0.0000	0.0000	0	0.00	
				<u>4,540</u>					<u>0.00</u>	<u>0.00</u>	<u>242 729.00</u>
			Total	4,540					0.00	0.00	242 729.00
											874 663 905.50
Future											
	Mar 2018	ZAUM	Future	367	11.6175	11.6090	0.0000	0.0000	0	0.00	
	Jun 2018	ZAUM	Future	74	11.7661	11.7541	0.0000	0.0000	0	0.00	
	Sep 2018	ZAUM	Future	45	11.9033	11.8918	0.0000	0.0000	0	0.00	
	Dec 2018	ZAUM	Future	3	12.0333	12.0227	0.0000	0.0000	0	0.00	
				<u>489</u>					<u>0.00</u>	<u>0.00</u>	<u>147 656.00</u>
			Total	489					0.00	0.00	152 179.00
											169 910 916 700.00
Future											
	Mar 2018	ZAUS	Future	682,507	11.6175	11.6090	11.6309	11.5467	67,631	784,681,463.50	
	Jun 2018	ZAUS	Future	225,066	11.7661	11.7541	11.7740	11.6888	13,209	155,186,721.40	
	Sep 2018	ZAUS	Future	38,455	11.9033	11.8918	11.8481	11.8300	74	876,409.00	
	Dec 2018	ZAUS	Future	18,500	12.0333	12.0227	0.0000	0.0000	0	0.00	
	Mar 2019	ZAUS	Future	400	12.1724	12.1613	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Jun 2019	ZAUS	Future	869	12.3059	12.2937	0.0000	0.0000	1,738	21,343,248.30
			<u>965,797</u>					<u>82,652.00</u>	<u>962,087,842.20</u>
									<u>167 173 061.00</u>
									<u>1 969 717 842 384.30</u>

Option

Mar 2018	ZAUS	11.45 Put	2,250	76.4472	86.0156	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.50 Put	32,520	93.8301	105.1130	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.60 Put	750	136.4792	151.0122	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.67 Put	10,000	176.4719	191.9216	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.68 Put	10,000	182.6059	198.1554	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.72 Put	10,000	208.1355	224.0075	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.80 Put	90,000	263.6241	279.8043	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.99 Put	40,000	414.5555	430.1237	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	227,000	423.0907	438.5914	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	602.2696	616.1472	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	648.9113	662.0031	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	753.3741	765.0341	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	791.8597	803.0958	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	7.1997	9.3045	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	888.9350	899.3088	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	5.3388	6.8743	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	3.0614	3.8737	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	1085.5614	1094.8737	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	1204.5641	1213.6221	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1323.9568	1332.8902	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	1.4163	1.8407	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	1.2317	1.6145	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	95,146	1383.7317	1392.6145	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	0.7257	0.9824	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1583.2257	1591.9824	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1603.1901	1611.9370	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1633.1404	1641.8735	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1703.0401	1711.7444	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	0.5029	0.6962	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1762.9688	1771.6517	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1782.9476	1791.6240	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	0.3573	0.5050	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1882.8573	1891.5050	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1982.7883	1991.4128	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	0.2547	0.3675	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	0.2350	0.3407	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	2122.7172	2131.3164	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	0.2089	0.3050	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	0.1972	0.2890	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	13.84 Put	1,000	2222.6795	2231.2645	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2292.6594	2301.2367	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.1567	0.2332	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2312.6567	2321.2332	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2332.6541	2341.2298	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2362.6503	2371.2249	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.1479	0.2218	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.1456	0.2188	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2432.6423	2441.2144	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.1402	0.2117	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.1352	0.2052	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2542.6316	2551.2004	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2562.6298	2571.1981	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.1281	0.1959	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2602.6265	2611.1937	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.1118	0.1744	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.1112	0.1737	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2872.6091	2881.1709	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.1086	0.1703	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2882.6086	2891.1703	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2902.6076	2911.1690	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.1067	0.1677	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.1053	0.1659	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.1040	0.1642	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.0983	0.1568	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.0950	0.1526	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.0939	0.1512	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.0937	0.1509	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.0916	0.1483	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	0.0867	0.1414	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.0525	0.0885	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.0265	0.0467	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.0231	0.0410	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.0181	0.0327	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.0119	0.0220	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0039	0.0077	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0021	0.0044	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	67.5519	71.2436	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	115.9119	121.8458	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.35 Call	10,000	580.8051	576.6785	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.45 Call	10,000	519.4617	516.6649	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	224.5409	234.4033	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	11.75 Put	60,000	348.5552	361.5301	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.77 Put	76,000	360.1659	0.0000	0.0000	0.0000	76,000	0.00
Jun 2018	ZAUS	11.90 Put	2,000	439.8861	453.8451	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Call	3,000	272.0228	274.5063	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	22,550	505.9228	520.4063	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	590.0534	605.0353	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	230.6561	233.7078	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	604.5561	619.6078	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	611.8564	626.9416	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	205.0626	208.4147	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	686.5700	701.9475	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	725.0326	740.5257	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	803.8044	819.4293	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	150.9788	154.6264	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	884.8788	900.5264	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	1096.7121	1112.2489	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1282.6229	1297.9428	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	3,000	84.4452	87.7034	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	22,728	1318.3452	1333.6034	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1363.2956	1378.4716	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1472.4109	1487.3881	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1499.9414	1514.8675	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1592.3606	1607.1178	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	55.0189	57.6932	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1742.0830	1756.5751	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1760.9404	1775.3991	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1779.8267	1794.2534	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1912.7809	1926.9874	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	2018.0645	2032.1063	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	2066.1302	2080.1001	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	2075.7574	2089.7133	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	2095.0267	2108.9547	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	2104.6686	2118.5821	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	2162.6106	2176.4422	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2259.5090	2273.2109	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2356.7739	2370.3532	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2502.1315	2515.3306	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	11.8536	12.5280	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	8.9495	9.3897	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	7.6460	7.9842	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	5.6563	5.8457	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	4.7448	4.8702	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	15.14 Call	2,700	4.5221	4.6323	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.22 Call	372	3.9768	4.0516	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.30 Call	24,500	3.4958	3.5409	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	2.7562	2.7956	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.50 Call	114,600	2.4218	2.4584	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	2.2906	2.3259	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.79 Call	40,000	1.4035	1.4294	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	0.6846	0.7004	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	0.4419	0.4534	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	0.4160	0.4270	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	0.3539	0.3637	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	0.3331	0.3423	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	0.2554	0.2630	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	2,415	0.1460	0.1509	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	0.1235	0.1278	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	0.0791	0.0821	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	0.0550	0.0572	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	417.5150	426.6410	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	989.9409	1003.6692	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	1021.0723	1034.8829	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	1181.1085	1195.2635	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1517.4536	1531.9466	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.30 Call	1,500	163.8409	166.8467	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	123.1126	126.0910	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	20.5083	21.9313	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	19.0390	20.3914	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	17.1102	18.3662	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	14.5576	15.6791	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	11.64 Put	2,764	409.8283	414.6304	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Call	150	458.9093	459.5625	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	1269.9669	1283.2423	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.00 Call	2,000	334.9254	337.7222	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.80 Call	2,764	201.8331	205.8181	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	108.3511	114.2154	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	61.1403	65.2646	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	21.3591	23.4111	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	73.7626	76.7747	0.0000	0.0000	0	0.00		
			<u>2,973,912</u>					<u>76,000.00</u>	<u>0.00</u>	<u>46 473 192.00</u>	<u>0.00</u>
	Total		3,939,709					158,652.00	962,087,842.20	213 646 253.00	1 969 717 842 384.30

<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>
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Grand Total		5,690,805					318,621.00	1 077 500 374.40	289,059,195	2,713,392,061,965.52
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