



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-March-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Mar 2018	CAHB	Future	5,000	13.8669	10.0410	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>0.50</u>
		Total	5,000					0.00	0.00	5 000.00	0.50
Future											
Mar 2018	CAHC	Future	5,000	7.5980	5.4353	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>250.00</u>	<u>0.03</u>
		Total	5,000					0.00	0.00	250.00	0.03
Future											
Mar 2018	CAHE	Future	5,000	383.1753	292.8769	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>250.00</u>	<u>146 250.00</u>
		Total	5,000					0.00	0.00	250.00	146 250.00
Future											
Mar 2018	DAAD	Future	4	9.2844	9.2907	0.0000	0.0000	0	0.00		
Mar 2018	DAAD	Future	46	9.3039	9.3099	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>77 166.00</u>	<u>731 212 213.80</u>
		Total	50					0.00	0.00	146 166.00	731 212 213.80
Future											
Mar 2018	DAEU	Future	63	14.7163	14.7416	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	14.7622	14.7901	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	107	14.8096	14.8359	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	16	14.8683	14.8948	0.0000	0.0000	0	0.00		
			<u>189</u>					<u>0.00</u>	<u>0.00</u>	<u>790 445.00</u>	<u>11 797 900 287.40</u>
		Total	189					0.00	0.00	1 737 232.00	11 797 900 287.40

Future

<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	DAGB	Future	38	16.5094	16.4895	0.0000	0.0000	0	0.00	
Apr 2018	DAGB	Future	9	16.6570	16.6376	0.0000	0.0000	0	0.00	
			<u>47</u>					<i>0.00</i>	<i>0.00</i>	<i>53 672.00</i>
		Total	47					0.00	0.00	260 985.00
										<i>880 560 386.40</i>

Future

Mar 2018	DAUS	Future	6,178	11.9050	11.8742	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	Future	30,000	11.9175	11.8865	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	Future	50,000	11.9279	11.8970	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	Future	1,199	11.9297	11.8988	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	Future	20,000	11.9436	11.9127	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	Future	54	11.9606	11.9296	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	Future	70	11.9738	11.9428	0.0000	0.0000	0	0.00	
Apr 2018	DAUS	Future	506	11.9836	11.9527	0.0000	0.0000	0	0.00	
May 2018	DAUS	Future	70	12.0017	11.9707	0.0000	0.0000	0	0.00	
May 2018	DAUS	Future	181	12.0336	12.0026	0.0000	0.0000	0	0.00	
Jun 2018	DAUS	Future	445	12.0795	12.0485	0.0000	0.0000	0	0.00	
Jul 2018	DAUS	Future	100	12.0843	12.0532	0.0000	0.0000	0	0.00	
Jul 2018	DAUS	Future	1,800	12.1127	12.0816	0.0000	0.0000	0	0.00	
Jul 2018	DAUS	Future	500	12.1191	12.0879	0.0000	0.0000	0	0.00	
Jul 2018	DAUS	Future	70	12.1207	12.0895	0.0000	0.0000	0	0.00	
Jul 2018	DAUS	Future	1,853	12.1301	12.0990	0.0000	0.0000	0	0.00	
Aug 2018	DAUS	Future	70	12.1507	12.1195	0.0000	0.0000	0	0.00	
Aug 2018	DAUS	Future	1,766	12.1792	12.1479	0.0000	0.0000	0	0.00	
Sep 2018	DAUS	Future	1,295	12.2227	12.1913	0.0000	0.0000	0	0.00	
Oct 2018	DAUS	Future	70	12.2642	12.2327	0.0000	0.0000	0	0.00	
Oct 2018	DAUS	Future	225	12.2703	12.2388	0.0000	0.0000	0	0.00	
Oct 2018	DAUS	Future	430	12.2734	12.2419	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	Future	70	12.2933	12.2618	0.0000	0.0000	0	0.00	
Feb 2019	DAUS	Future	70	12.4327	12.4004	0.0000	0.0000	0	0.00	
Jul 2020	DAUS	Future	84,000	13.2833	13.2517	0.0000	0.0000	0	0.00	
			<u>201,022</u>					<i>0.00</i>	<i>0.00</i>	<i>8 207 759.00</i>
										<i>99 703 417 757.00</i>

Option

Mar 2018	DAUS	11.80 Call	20,000	116.4893	92.6755	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.87 Call	15,000	154.6882	135.7514	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.66 Call	50,000	318.2756	297.1211	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.85 Call	50,000	193.8255	177.9152	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.73 Put	252	72.4653	84.6819	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.76 Put	546	82.6739	95.7508	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.83 Call	252	209.7455	193.9096	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	11.87 Call	546	187.6540	172.9285	0.0000	0.0000	0	0.00	
Mar 2018	DAUS	13.00 Call	4,000	4.3563	3.8765	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	11.61 Call	120,000	386.2490	367.3161	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.00 Call	100,000	159.2742	151.3670	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3025.8865	3056.9130	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.7714	0.7836	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	121.4852	136.1005	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	203.0696	195.0943	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1822.8071	1853.7499	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	1.5618	1.5969	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	1.2460	1.2719	0.0000	0.0000	0	0.00
May 2018	DAUS	11.50 Put	2,000	66.3818	76.6548	0.0000	0.0000	0	0.00
May 2018	DAUS	11.80 Call	2,000	351.0483	336.5038	0.0000	0.0000	0	0.00
May 2018	DAUS	12.50 Call	2,000	102.8282	99.5095	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Call	100,000	262.9280	253.0013	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	820.5126	848.9010	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1870.3794	1901.0078	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	1.8504	1.8103	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	829.8436	858.4320	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2496.5063	2527.8696	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	1.6516	1.6252	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	10.3230	13.0632	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	142.9252	157.6063	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	211.6731	204.6784	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	51,000	284.8478	305.3056	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1791.5546	1822.0961	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	2.6440	2.8274	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.2651	1.3270	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1772.1870	1802.5790	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	3.4830	3.8304	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	1.4236	1.6098	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	376.5668	399.0805	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	73.2527	72.3739	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	63.2109	62.5233	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2371.0899	2402.0113	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	3.5260	3.7874	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1753.9672	1784.5191	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	6.2595	7.7615	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	2.8337	3.6722	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	552.7678	578.1598	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1805.3104	1835.9952	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	6.3588	7.2580	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1739.3846	1770.0387	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	17.6569	17.9931	0.0000	0.0000	0	0.00

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Aug 2018	DAUS	16.57 Call	500	9.5680	9.8262	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1729.9675	1760.6094	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	25.1672	25.4809	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	14.2609	14.5279	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1721.9149	1752.0699	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	33.7950	33.9657	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	20.4403	20.6319	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	377.2354	397.1801	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1772.0270	1802.2926	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	26.4904	26.6479	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	10.83 Put	51,000	74.5826	82.4255	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.67 Put	51,000	284.0769	301.4297	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.22 Call	51,000	318.6475	315.8752	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1715.5151	1744.6582	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	39.6985	39.4791	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	23.7799	23.7101	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1588.7851	1616.7944	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	86.3922	86.8378	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1708.7412	1737.7376	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	44.8174	44.5317	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	26.9640	26.8551	0.0000	0.0000	0	0.00		
			<u>792,316</u>					<i>0.00</i>	<i>0.00</i>	<i>17 686 763.00</i>	<i>0.00</i>
Total			993,338					0.00	0.00	25 894 522.00	99 703 417 757.00
Future											
Mar 2018	EUUS	Future	190	1.2364	1.2418	0.0000	0.0000	0	0.00		
			<u>190</u>					<i>0.00</i>	<i>0.00</i>	<i>703 248.00</i>	<i>7 962 658 462.00</i>
Total			190					0.00	0.00	703 248.00	7 962 658 462.00
Option											
Mar 2018	JYZA	9.07 Call	11,700	317.4915	364.7767	0.0000	0.0000	0	0.00		
Jun 2018	JYZA	8.89 Put	1,200	3737.1366	3729.7476	0.0000	0.0000	0	0.00		
			<u>12,900</u>					<i>0.00</i>	<i>0.00</i>	<i>23 400.00</i>	<i>0.00</i>
Total			12,900					0.00	0.00	23 400.00	0.00
Future											
Mar 2018	ZAAD	Future	6,582	9.2900	9.2961	0.0000	0.0000	0	0.00		
Jun 2018	ZAAD	Future	5,986	9.4100	9.4164	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	9.5283	9.5353	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	9.6423	9.6491	0.0000	0.0000	0	0.00		
			<u>23,780</u>					<i>0.00</i>	<i>0.00</i>	<i>3 551 070.00</i>	<i>30 706 371 281.20</i>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			23,780					0.00	0.00	3 583 447.00	30 706 371 281.20
Future											
Mar 2018	ZACA	Future	600	9.2274	9.1993	0.0000	0.0000	0	0.00		
Jun 2018	ZACA	Future	430	9.3625	9.3330	0.0000	0.0000	0	0.00		
			<u>1,030</u>					<u>0.00</u>	<u>0.00</u>	128 233.00	1 261 364 917.10
Total			1,030					0.00	0.00	128 233.00	1 261 364 917.10
Future											
Mar 2018	ZAEU	Future	85,092	14.7287	14.7539	14.7412	14.7305	2,508	36,972,520.70		
Jun 2018	ZAEU	Future	73,669	15.0184	15.0456	15.0900	15.0900	36	541,863.60		
Sep 2018	ZAEU	Future	49,082	15.3061	15.3340	0.0000	0.0000	3,650	56,085,900.00		
Dec 2018	ZAEU	Future	2,971	15.5881	15.6165	0.0000	0.0000	0	0.00		
Mar 2019	ZAEU	Future	1,091	15.8944	15.9226	0.0000	0.0000	0	0.00		
Jun 2019	ZAEU	Future	3,542	16.1283	16.1606	0.0000	0.0000	0	0.00		
			<u>215,447</u>					<u>6,194.00</u>	<u>93,600,284.30</u>	14 053 999.00	199 791 341 218.50
Option											
Mar 2018	ZAEU	14.45 Put	10,000	40.0396	39.9749	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	14.62 Put	10,000	82.6886	79.3389	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	357.7970	340.2037	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	14,172	401.2641	382.4681	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	0.3866	0.4364	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	0.1017	0.1042	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.50 Put	29,734	17.2522	17.8616	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	33.5262	32.5516	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	6,460	56.8050	55.7006	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.25 Put	29,734	103.3904	102.1397	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.30 Call	10,000	834.2048	858.4569	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.40 Call	10,000	761.9802	785.5022	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.00 Call	3,000	416.0315	433.9261	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	551.4555	538.4289	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.63 Call	29,734	212.9670	223.4066	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.00 Call	3,000	141.7015	149.6131	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	6,460	1508.5600	1486.7241	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	6,460	10.8941	11.3526	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	2.2423	2.5141	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	13.50 Put	29,734	45.6966	47.7327	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	86,824	152.3421	150.2215	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	86,824	943.9215	929.2572	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.76 Call	29,734	209.1150	217.1093	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	86,824	31.2830	30.6557	0.0000	0.0000	0	0.00		
			<u>648,590</u>					<u>0.00</u>	<u>0.00</u>	7 917 269.00	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Total			864,037					6,194.00	93,600,284.30	21 971 268.00	199 791 341 218.50	
Future												
	Mar 2018	ZAFR	Future	1,215	12.5824	12.6207	0.0000	0.0000	0	0.00		
				<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	605 550.00	6 459 053 543.50
			Total	1,215					0.00	0.00	605 550.00	6 459 053 543.50
Future												
	Mar 2018	ZAGB	Future	167,841	16.5214	16.5014	16.5636	16.5014	515	8,461,765.00		
	Jun 2018	ZAGB	Future	31,383	16.7982	16.7792	16.8500	16.8500	27	453,392.40		
	Sep 2018	ZAGB	Future	13,662	17.0649	17.0463	0.0000	0.0000	0	0.00		
	Dec 2018	ZAGB	Future	898	17.3200	17.3014	0.0000	0.0000	0	0.00		
	Mar 2019	ZAGB	Future	951	17.5971	17.5769	0.0000	0.0000	0	0.00		
	Jun 2019	ZAGB	Future	3,115	17.8560	17.8371	0.0000	0.0000	0	0.00		
				<u>217,850</u>					<u>542.00</u>	<u>8,915,157.40</u>	9 983 912.00	167 099 356 387.00
Option												
	Mar 2018	ZAGB	17.00 Put	500	575.2752	597.4834	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	19.00 Call	1,500	1.5462	1.8458	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	20.14 Call	500	0.2990	0.3625	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	17.50 Put	500	1144.9792	1160.3813	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	20.40 Call	500	53.9539	55.4666	0.0000	0.0000	0	0.00		
				<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	1 774 113.00	0.00
			Total	221,350					542.00	8,915,157.40	11 758 025.00	167 099 356 387.00
Future												
	Mar 2018	ZAJY	Future	8,286	0.1123	0.1122	0.0000	0.0000	0	0.00		
				<u>8,286</u>					<u>0.00</u>	<u>0.00</u>	961 631.00	10 715 627 569.50
			Total	8,286					0.00	0.00	961 631.00	10 715 627 569.50
Future												
	Jun 2018	ZAKS	Future	1,145	0.1171	0.1162	0.0000	0.0000	0	0.00		
	Sep 2018	ZAKS	Future	562	0.1168	0.1158	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	6,380	3.0691	3.0780	0.0000	0.0000	0	0.00		
				<u>6,380</u>					<u>0.00</u>	<u>0.00</u>	244 569.00	880 239 905.50
			Total	6,380					0.00	0.00	244 569.00	880 239 905.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2018	ZAUM	Future	466	11.9123	11.8813	11.9131	11.9131	5	5,956,550.00
Jun 2018	ZAUM	Future	143	12.0621	12.0312	12.0610	12.0410	10	12,051,000.00
Sep 2018	ZAUM	Future	45	12.2058	12.1744	0.0000	0.0000	0	0.00
Dec 2018	ZAUM	Future	3	12.3409	12.3092	0.0000	0.0000	0	0.00
			657					15.00	18,007,550.00
									148 015.00
									170 338 025 500.00
		Total	657					15.00	18,007,550.00
									152 538.00
									170 338 025 500.00

Future

Mar 2018	ZAUS	Future	785,857	11.9123	11.8813	11.9600	11.8762	19,560	233,088,956.60
Jun 2018	ZAUS	Future	344,387	12.0621	12.0312	12.0979	12.0286	3,056	36,909,453.50
Sep 2018	ZAUS	Future	38,389	12.2058	12.1744	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	Future	18,500	12.3409	12.3092	0.0000	0.0000	0	0.00
Mar 2019	ZAUS	Future	400	12.4825	12.4499	0.0000	0.0000	3	35,643.90
Jun 2019	ZAUS	Future	869	12.6162	12.5838	0.0000	0.0000	0	0.00
			1,188,402					22,619.00	270,034,054.00
									168 183 913.00
									1 981 664 066 143.50

Option

Mar 2018	ZAUS	11.45 Put	2,250	9.4006	11.9682	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.50 Put	32,520	12.8282	16.0462	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.60 Put	750	23.1995	28.1269	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.67 Put	10,000	34.2629	40.7606	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.68 Put	10,000	36.1615	42.9118	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.72 Put	10,000	44.6673	52.4958	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.80 Put	90,000	66.6383	76.9662	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.99 Put	40,000	157.8771	178.2980	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	227,000	164.3994	185.1259	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	317.1877	342.7649	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	360.5209	386.9663	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	460.4518	488.4091	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	497.9672	526.3571	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	6.9912	5.2181	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	593.6219	623.3207	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	4.8233	3.7949	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	2.7036	2.1931	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	790.4036	820.8931	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	909.4701	940.1778	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1028.8989	1059.7327	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	1.1624	1.0039	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	0.9988	0.8745	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	80,146	1088.6988	1119.5745	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	0.4983	0.4032	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1288.1983	1319.1032	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1308.1599	1339.0707	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	13.25 Put	2,478	1338.1080	1369.0270	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1408.0099	1438.9449	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	0.2759	0.2167	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1467.9459	1498.8919	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1487.9279	1518.8771	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	0.1568	0.1192	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1587.8568	1618.8192	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1687.8092	1718.7812	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	0.0884	0.0648	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	0.0770	0.0559	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1827.7672	1858.7483	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	0.0628	0.0449	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	0.0568	0.0403	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1927.7482	1958.7338	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1997.7384	2028.7265	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.0361	0.0247	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2017.7361	2048.7247	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2037.7339	2068.7231	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2067.7309	2098.7209	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.0290	0.0195	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.0273	0.0183	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2137.7249	2168.7166	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.0235	0.0155	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.0202	0.0132	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2247.7180	2278.7116	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2267.7170	2298.7109	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.0160	0.0103	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2307.7152	2338.7115	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.0231	0.0322	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.0240	0.0335	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2577.7283	2608.7392	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.0294	0.0407	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2587.7294	2618.7407	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2607.7318	2638.7439	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.0343	0.0473	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.0383	0.0526	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.0427	0.0584	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.0697	0.0940	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.0958	0.1280	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.1068	0.1421	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.1096	0.1459	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.1377	0.1821	0.0000	0.0000	0	0.00

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Mar 2018	ZAUS	15.11 Call	2,500	0.1781	0.2338	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.2449	0.3188	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.3409	0.3534	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.3058	0.3175	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.2525	0.2629	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.1812	0.1896	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0753	0.0798	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0473	0.0504	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	26.2810	31.1895	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	50.9013	58.5387	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.35 Call	10,000	790.4783	769.5922	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.45 Call	10,000	713.8374	694.6369	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	115.4370	128.0663	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.70 Call	60	544.2612	529.7463	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	201.8985	219.2050	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.77 Put	76,000	210.1368	227.8111	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.90 Put	2,000	268.4844	288.4479	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Call	3,000	381.0254	371.7343	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	35,050	318.9254	340.5343	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	387.0754	410.3390	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.13 Call	500	325.2351	317.7182	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	321.3358	313.9394	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	399.2358	422.7394	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	405.3822	429.0024	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	284.6798	278.3887	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	469.1401	493.8487	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	502.5227	527.7243	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	572.0834	598.1719	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	207.1897	203.1399	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	645.0897	671.9399	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	840.2149	868.4838	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1015.4296	1044.4635	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	15,500	111.9034	110.1531	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	21,728	1049.8034	1078.9531	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1093.1682	1122.4504	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1198.8949	1228.4476	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1225.6602	1255.2731	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,500	1315.3418	1345.1272	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	72.5711	71.5307	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1460.8261	1490.8254	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1479.2189	1509.2406	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1497.6540	1527.6972	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	13.64 Put	70,530	1627.7936	1657.9689	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1731.2434	1761.5010	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1778.5705	1808.8603	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1788.0570	1818.3524	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1807.0506	1837.3576	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1816.5574	1846.8706	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1873.7329	1904.0783	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	1969.5015	1999.8946	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2065.7993	2096.2330	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2211.0934	2241.5769	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	16.0710	15.8511	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	12.0966	12.1225	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	10.3159	10.4381	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	6.3630	6.6528	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	6.0602	6.3591	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	5.3203	5.6378	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	4.6687	4.9980	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	3.7723	4.1095	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	3.3619	3.6987	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	3.1997	3.5354	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	2.0074	2.2766	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	0.9696	1.1252	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	0.6212	0.7313	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	0.5842	0.6891	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	0.4956	0.5877	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	0.4658	0.5535	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	0.3554	0.4261	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	0.2007	0.2453	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	0.1691	0.2078	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	0.1072	0.1338	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	0.0738	0.0932	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.50 Put	45,000	185.4595	201.1749	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.60 Put	2,000	218.5942	236.4570	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	277.5694	297.2811	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.85 Put	48,200	321.4655	342.3132	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.00 Put	13,250	394.0256	416.4168	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	767.7858	795.0932	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	796.0789	823.5818	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	943.1914	971.7270	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Put	73,314	1261.5120	1291.6472	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.30 Call	1,500	208.9696	207.8526	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	156.7513	155.8497	0.0000	0.0000	0	0.00

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Sep 2018	ZAUS	15.97 Call	5,300	26.9452	27.7719	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.04 Call	1,550	25.0245	25.8230	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.14 Call	750	22.5003	23.2584	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.29 Call	73,314	19.1551	19.8529	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	11.64 Put	2,764	288.8161	304.5154	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	12.50 Call	150	571.9717	564.1674	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	12.96 Put	23,443	1045.3443	1071.7840	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	13.00 Call	2,000	415.7278	410.6471	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	13.80 Call	2,764	253.6090	250.4630	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	14.89 Call	1,000	129.8374	129.5755	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	15.95 Call	2,000	79.4122	79.9581	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	17.24 Call	23,443	29.7249	29.5286	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00 Call	2,000	86.6980	91.2249	0.0000	0.0000	0	0.00	
			<u>3,091,372</u>					<u>0.00</u>	<u>0.00</u>	<u>46 919 194.00</u>
		Total	<u>4,279,774</u>					<u>22,619.00</u>	<u>270,034,054.00</u>	<u>215 103 107.00</u>
										<u>0.00</u>
										<u>1 981 664 066 143.50</u>

Grand Total	<u>6,429,930</u>	<u>29,370.00</u>	<u>390 557 045.70</u>	<u>291,715,362</u>	<u>2,734,710,224,176.88</u>
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