



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jan 2018	DAAD	Future	5	9.6221	9.6241	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	9.6839	9.6861	0.0000	0.0000	0	0.00
			<u>51</u>					<u>0.00</u>	<u>0.00</u>
		Total	51					0.00	0.00
									77 060.00
									730 229 419.30
Future									
Jan 2018	DAEU	Future	151,647	14.8220	14.8082	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	14.8682	14.8542	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.9546	14.9411	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	14.9991	14.9855	0.0000	0.0000	0	0.00
			<u>151,757</u>					<u>0.00</u>	<u>0.00</u>
									745 539.00
									11 134 791 368.20
Option									
Jan 2018	DAEU	15.80 Put	193,000	1012.6691	1024.7521	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	8.5477	7.8052	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1543.4709	1556.3168	0.0000	0.0000	0	0.00
			<u>209,797</u>					<u>0.00</u>	<u>0.00</u>
		Total	361,554					0.00	0.00
									941 265.00
									0.00
Future									
Jan 2018	DAGB	Future	10	16.6904	16.6566	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	16.7770	16.7432	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.8196	16.7859	0.0000	0.0000	0	0.00
			<u>65</u>					<u>0.00</u>	<u>0.00</u>
		Total	65					0.00	0.00
									53 575.00
									878 926 331.50
Future									
Dec 2017	DAUS	Future	0	12.2950	12.3282	0.0000	0.0000	1,000	12,295,000.00
Jan 2018	DAUS	Future	195	12.2971	12.3230	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	220	12.3066	12.3325	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	1,126	12.3086	12.3343	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>		
Jan 2018	DAUS	Future	241	12.3123	12.3381	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	574	12.3178	12.3436	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	12.3197	12.3455	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	12.3234	12.3492	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	12.3364	12.3622	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	144,845	12.3476	12.3734	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	12.3714	12.3972	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	12.3750	12.4009	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	1,000	12.3985	12.4247	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,397	12.4255	12.4518	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	12.4506	12.4771	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.4972	12.5247	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	12.5079	12.5357	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.5276	12.5559	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.5634	12.5927	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.6153	12.6460	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.6207	12.6515	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.6524	12.6828	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,500	12.6594	12.6897	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.6612	12.6915	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.6718	12.7019	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.6947	12.7244	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	12.7264	12.7557	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.7757	12.8043	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.8225	12.8514	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.8294	12.8584	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.8553	12.8846	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	13.0190	13.0487	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	14.0588	14.0821	0.0000	0.0000	0	0.00		
			<u>249,023</u>					<u>1,000.00</u>	<u>12,295,000.00</u>	<u>7 390 397.00</u>	<u>89 924 369 622.40</u>
Option											
Jan 2018	DAUS	13.25 Put	20,000	948.4075	922.6568	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.20 Put	2,000	897.3686	871.5772	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.76 Call	1,000	0.0607	0.0927	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.88 Call	1,000	0.0800	0.0949	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.39 Put	277	190.2813	177.2501	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.46 Call	277	94.0369	105.1484	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.72 Put	427	440.1793	420.4839	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.83 Call	427	25.3598	29.9572	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.50 Put	238	1185.7133	1160.3883	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.75 Call	238	1.9062	2.1622	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.12 Call	50,000	0.8658	0.9914	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>
Jan 2018	DAUS	13.90 Put	20,000	1578.7127	1553.0920	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.25 Put	440	163.4848	150.2679	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.36 Call	440	207.7145	218.4533	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	531.8525	511.2167	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	844.1820	821.7103	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	926.9639	904.1978	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	945.5783	922.7459	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	973.6332	950.7027	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	1068.1826	1044.9275	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	4.6055	5.4489	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	3.7971	4.4258	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	2.4133	2.6957	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	357.3851	339.3723	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	737.5017	716.1148	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	835.5391	813.4274	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	1.0823	1.0149	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	1.1155	1.0815	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	1.1622	1.1568	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	1.1810	1.1850	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	881.7495	859.7106	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1451.5492	1426.9095	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	847.0092	825.3305	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1508.5495	1483.8376	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	1.8710	1.7120	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1397.5025	1373.2158	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1543.1877	1518.4915	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1832.6503	1807.6569	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	32.4780	34.9851	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1798.7229	1773.8713	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1064.3673	1042.7297	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2532.4696	2507.0192	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	15.2341	16.3270	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1411.6179	1389.9614	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	27.9979	29.8409	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	18.7475	20.0722	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	576.5711	560.7539	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1461.5859	1439.5792	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	22.1562	23.7796	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	585.5956	569.7442	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2039.0441	2014.6695	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	20.9911	22.2738	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1404.5170	1382.0764	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
May 2018	DAUS	15.43 Call	500	37.3021	40.6901	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.89 Call	500	21.8637	24.4250	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	1398.7421	1376.1576	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	52.3253	56.1269	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	36.0861	39.0820	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	1723.8919	1701.3689	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	1951.1373	1927.7022	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	69.2376	73.3049	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	60.7253	64.5543	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1394.8434	1373.2801	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	71.2887	75.3357	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	54.4437	58.0228	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	393.6763	381.3931	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1443.3495	1422.1587	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	63.1156	68.0995	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1390.5856	1370.3186	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	85.9931	91.3662	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	68.0576	73.2689	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1386.8107	1367.3002	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	99.9222	105.5831	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	76.7003	81.8305	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1382.8589	1363.6464	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	116.3877	122.6042	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	86.9041	92.1833	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	266.3989	257.8272	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1428.8374	1409.4807	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	103.3974	109.2861	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1379.4168	1360.4545	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	128.6174	135.2442	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	89.2570	94.3947	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1264.8909	1246.5288	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	195.9276	201.8076	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1375.1411	1357.0878	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	138.2257	145.8145	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	94.3439	100.1281	0.0000	0.0000	0	0.00		
			<u>925,541</u>					<u>0.00</u>	<u>0.00</u>	<u>16 450 241.00</u>	<u>0.00</u>
Total			1,174,564					1,000.00	12,295,000.00	23 840 638.00	89 924 369 622.40
Future											
Mar 2018	EUUS	Future	15	1.2039	1.2002	0.0000	0.0000	0	0.00		
			<u>15</u>					<u>0.00</u>	<u>0.00</u>	<u>649 125.00</u>	<u>7 293 499 720.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			15					0.00	0.00	649 125.00	7 293 499 720.00
Future											
Mar 2018	ZAAD	Future	17,848	9.7100	9.7121	9.7528	9.7190	32	311,107.80		
Jun 2018	ZAAD	Future	5,012	9.8358	9.8405	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.0802	10.0840	0.0000	0.0000	0	0.00		
			<u>33,672</u>					<u>32.00</u>	<u>311,107.80</u>	<u>3 516 757.00</u>	<u>30 381 255 561.40</u>
Total			33,672					32.00	311,107.80	3 549 134.00	30 381 255 561.40
Future											
Mar 2018	ZACA	Future	250	9.9233	9.9030	0.0000	0.0000	0	0.00		
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>124 903.00</u>	<u>1 229 432 717.10</u>
Total			250					0.00	0.00	124 903.00	1 229 432 717.10
Future											
Mar 2018	ZAEU	Future	94,322	14.9673	14.9538	15.0157	15.0157	5	75,078.50		
Jun 2018	ZAEU	Future	6,965	15.2543	15.2442	15.2969	15.2969	80	1,223,752.00		
Sep 2018	ZAEU	Future	5,417	15.5466	15.5349	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,926	15.8352	15.8238	0.0000	0.0000	0	0.00		
			<u>109,630</u>					<u>85.00</u>	<u>1,298,830.50</u>	<u>13 571 954.00</u>	<u>192 596 045 165.70</u>
Total								85.00	1,298,830.50	13 571 954.00	192 596 045 165.70
Option											
Mar 2018	ZAEU	15.05 Put	5,648	438.0519	448.4542	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	19,510	469.0925	479.6706	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	68.5485	67.8280	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	37.6744	37.3164	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	62.3329	64.5376	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	97.4766	100.3878	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	584.5497	589.7005	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1443.8397	1448.7936	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	57.9633	55.6456	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	13.6791	14.0131	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	161,971	196.7013	198.0703	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	938.9351	942.6492	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	37,204	1039.8307	1043.6886	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	122.8371	118.0003	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	37,204	44.9584	42.3288	0.0000	0.0000	0	0.00		
			<u>686,319</u>					<u>0.00</u>	<u>0.00</u>	<u>6 833 429.00</u>	<u>0.00</u>
Total			795,949					85.00	1,298,830.50	20 405 383.00	192 596 045 165.70
Future											
Mar 2018	ZAFR	Future	1,215	12.8120	12.7987	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			1,215					0.00	0.00	605 450.00	6 457 755 273.50	
		Total	1,215					0.00	0.00	605 450.00	6 457 755 273.50	
Future												
	Mar 2018	ZAGB	Future	207,772	16.8319	16.7981	16.8983	16.8983	6	101,389.80		
	Jun 2018	ZAGB	Future	7,360	17.1082	17.0791	0.0000	0.0000	0	0.00		
	Sep 2018	ZAGB	Future	4,164	17.3870	17.3547	0.0000	0.0000	0	0.00		
	Dec 2018	ZAGB	Future	886	17.6567	17.6251	0.0000	0.0000	0	0.00		
				220,182					6.00	101,389.80	9 741 347.00	163 021 460 142.50
Option												
	Mar 2018	ZAGB	17.00 Put	500	590.6947	611.7054	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	19.00 Call	1,500	58.3373	55.5295	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	20.14 Call	500	19.0270	17.6556	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	17.50 Put	500	982.3737	998.6136	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	20.40 Call	500	98.8718	95.7122	0.0000	0.0000	0	0.00		
				3,500					0.00	0.00	1 774 113.00	0.00
		Total		223,682					6.00	101,389.80	11 515 460.00	163 021 460 142.50
Future												
	Mar 2018	ZAJY	Future	115	0.1109	0.1108	0.0000	0.0000	0	0.00		
				115					0.00	0.00	953 460.00	10 625 024 617.80
		Total		115					0.00	0.00	953 460.00	10 625 024 617.80
Future												
	Jun 2018	ZAKS	Future	1,145	0.1179	0.1187	0.0000	0.0000	0	0.00		
	Sep 2018	ZAKS	Future	562	0.1171	0.1182	0.0000	0.0000	0	0.00		
				1,707					0.00	0.00	31 923.00	432 652 210.00
		Total		1,707					0.00	0.00	31 923.00	432 652 210.00
Future												
	Mar 2018	ZATR	Future	433	3.2280	3.2261	0.0000	0.0000	0	0.00		
				433					0.00	0.00	238 189.00	860 554 603.00
		Total		433					0.00	0.00	238 189.00	860 554 603.00
Future												
	Mar 2018	ZAUM	Future	509	12.4327	12.4590	0.0000	0.0000	15	18,725,250.00		
	Jun 2018	ZAUM	Future	86	12.5956	12.6258	0.0000	0.0000	0	0.00		
				595					15.00	18,725,250.00	145 722.00	167 563 358 140.00
		Total		595					15.00	18,725,250.00	150 245.00	167 563 358 140.00

<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	Future	1,048,770	12.4327	12.4590	12.5541	12.4300	8,243	103,196,025.90
Jun 2018	ZAUS	Future	173,975	12.5956	12.6258	12.6843	12.6843	1,197	15,151,052.50
Sep 2018	ZAUS	Future	5,066	12.7563	12.7852	12.8178	12.8105	17	217,829.60
Dec 2018	ZAUS	Future	11,000	12.9088	12.9387	0.0000	0.0000	0	0.00
			<u>1,238,811</u>					<u>9,457.00</u>	<u>118,564,908.00</u>
									<u>163 603 406.00</u>
									<u>1 926 584 169 775.60</u>

Option

Mar 2018	ZAUS	12.00 Put	228,000	144.2862	138.4835	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.13 Put	5,460	193.0819	185.6836	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	245.8539	236.8924	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	300.6320	290.2065	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	322.0293	311.0673	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,750	379.7107	367.4156	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	423.4001	410.1809	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	242.6838	254.1304	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	509.9838	495.1304	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	227.7364	238.5824	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	595.6134	579.3557	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	686.0759	668.5330	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	176.5132	185.1682	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	100,016	732.9316	714.7930	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	127.6451	134.2696	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	894.9451	875.2696	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	903.2807	883.5401	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	911.6383	891.8333	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	45,478	936.8424	916.8438	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	996.3714	975.9450	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	104.8761	110.5772	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1048.1489	1027.3791	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1065.5524	1044.6736	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	86.2783	91.1782	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1153.5783	1132.1782	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	7,200	1171.3721	1149.8754	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	200,389	1243.1262	1221.2579	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	70.2069	74.3782	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	66.7077	70.7156	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1370.1784	1347.6724	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	61.0429	64.7335	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	58.3861	61.9254	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1461.5040	1438.5030	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1526.1309	1502.8156	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	47.3925	50.2927	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1544.6925	1521.2927	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	13.95 Put	1,000	1563.2962	1539.8139	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1591.2756	1567.6728	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	42.6764	45.2961	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	41.4148	43.9588	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1656.8907	1633.0245	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	38.4192	40.7820	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	35.6353	37.8283	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1760.8523	1736.6166	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1779.8558	1755.5595	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	31.5893	33.5324	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1817.9504	1793.5353	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	22.6599	24.0415	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	21.9851	23.3237	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	21.6555	22.9728	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2077.6854	2052.6211	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	20.0793	21.2958	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2087.3793	2062.2958	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2106.7820	2081.6602	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	18.9019	20.0430	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	18.0645	19.1516	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	17.2644	18.2999	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	13.7697	14.5793	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	11.6702	12.3440	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	10.9903	11.6200	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	10.8269	11.4458	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	10.1974	10.7758	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	9.9234	10.5014	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	9.3749	9.9521	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	8.7306	9.3074	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	8.0238	8.6018	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	7.9004	8.4786	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	7.6965	8.2757	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	7.3810	7.9619	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	6.7302	7.3185	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	6.4693	7.0629	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	38.7912	38.2190	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	89.6752	83.5622	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	225.7959	215.2015	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	272.9332	261.3292	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	84,749	329.8980	317.2443	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	353.4160	340.3702	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	403.0812	389.2741	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	12.50 Put	114,600	456.1578	441.6246	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	604.6042	587.7360	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	744.3723	726.0507	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	772.3115	753.7364	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	807.7968	788.9065	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	895.3437	875.7408	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	917.7343	897.9606	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	932.7662	912.8825	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	993.7026	973.4112	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1119.2670	1098.1529	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1135.2890	1114.0786	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1151.3764	1130.0709	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1265.8190	1243.8783	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	84,749	1357.8123	1335.4122	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1400.1818	1377.5828	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1408.6957	1386.0567	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1425.7595	1403.0437	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1434.3118	1411.5594	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1485.2135	1462.9025	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1570.8498	1548.0678	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1657.6814	1634.4554	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1789.9630	1766.1197	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	108.1100	113.4604	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	93.7018	98.4932	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	86.6236	91.1334	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	74.7613	78.7816	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	68.5597	72.4994	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	66.5048	70.8859	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	61.2993	66.4634	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	56.4739	61.4136	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	49.3810	53.9703	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	45.9154	50.3221	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	44.5012	48.8320	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	33.8486	37.5547	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	22.7715	25.7048	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	17.9283	20.4649	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	17.3350	19.8363	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	15.7668	18.1696	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	15.2136	17.5506	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	13.0190	15.0884	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	84,749	9.3729	10.9692	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	8.4925	9.9681	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	17.21 Call	500	6.5375	7.7335	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	17.28 Call	5,630	5.9864	7.1003	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	17.38 Call	7,028	5.2749	6.2802	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	11.00 Put	750	64.5249	61.5232	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	11.75 Put	73,314	197.0951	189.2294	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.61 Put	5,300	563.3143	549.4530	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.65 Put	1,550	585.8318	571.7588	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.85 Put	750	704.7918	689.5347	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.25 Put	73,314	971.0203	953.6443	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.36 Put	2,179	1049.9893	1032.1021	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.65 Call	1,464	375.4990	385.0681	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	15.97 Call	5,300	103.4377	107.8714	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.04 Call	1,550	100.2989	104.6758	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.08 Call	2,179	98.5677	102.9126	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.14 Call	750	96.0486	100.3455	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.29 Call	73,314	90.1447	94.3298	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	12.96 Put	23,443	795.8903	780.9932	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	17.24 Call	23,443	102.4704	109.6861	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00 Call	2,000	224.2405	234.2845	0.0000	0.0000	0	0.00	
			<u>2,701,109</u>					<i>0.00</i>	<i>0.00</i>	<i>43 054 078.00</i>
										<i>0.00</i>
		Total	3,939,920					9,457.00	118,564,908.00	206 657 484.00
										1 926 584 169 775.60
		Grand Total	6,533,787					10,595.00	151 296 486.10	279,198,264
										2,653,816,337,108.70