



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jan 2018	DAAD	Future	0	9.8021	9.7898	0.0000	0.0000	5	49,010.50
Feb 2018	DAAD	Future	46	9.8646	9.8474	0.0000	0.0000	0	0.00
			<u>46</u>					<u>5.00</u>	<u>49,010.50</u>
									<u>77 070.00</u>
		Total	46					5.00	49,010.50
									146 070.00
									730 326 654.80
Future									
Jan 2018	DAEU	Future	151,647	15.1461	15.1248	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	15.1961	15.1693	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	15.2826	15.2572	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.3282	15.3055	0.0000	0.0000	0	0.00
			<u>151,757</u>					<u>0.00</u>	<u>0.00</u>
									745 543.00
									11 134 851 230.70
Option									
Jan 2018	DAEU	15.80 Put	193,000	677.2125	700.9427	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	4.2300	4.7810	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1209.4083	1236.9744	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
									1 692 330.00
									11 134 851 230.70
Future									
Jan 2018	DAGB	Future	10	17.0371	17.0317	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	17.1291	17.1182	0.0000	0.0000	1	17,020.00
Mar 2018	DAGB	Future	38	17.1707	17.1619	0.0000	0.0000	6	102,300.00
			<u>65</u>					<u>7.00</u>	<u>119,320.00</u>
		Total	65					7.00	119,320.00
									260 911.00
									879 314 344.30
Future									
Jan 2018	DAUS	Future	0	12.3140	12.4305	0.0000	0.0000	1,591	19,591,574.00
Jan 2018	DAUS	Future	500	12.3161	12.4305	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	12.3161	12.4305	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	70	12.3302	12.4442	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	144,845	12.3419	12.4548	0.0000	0.0000	16	196,960.00		
Feb 2018	DAUS	Future	1,346	12.3595	12.4708	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	12.3673	12.4778	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	12	12.3712	12.4814	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	3,201	12.3949	12.5054	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,607	12.4215	12.5336	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	12.4465	12.5606	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.4929	12.6105	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	12.5035	12.6214	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.5231	12.6414	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.5586	12.6778	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.6101	12.7306	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.6154	12.7360	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.6472	12.7686	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,000	12.6541	12.7756	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.6558	12.7773	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.6661	12.7878	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.6883	12.8105	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	12.7191	12.8419	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.7671	12.8908	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.8130	12.9377	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.8197	12.9445	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.8447	12.9702	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	13.0002	13.1303	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.9934	14.1524	0.0000	0.0000	0	0.00		
			<u>249,926</u>					<u>1,607.00</u>	<u>19,788,534.00</u>	<u>7 461 908.00</u>	<u>90 815 187 283.50</u>
Option											
Jan 2018	DAUS	12.20 Put	5,000	19.8110	14.9236	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.22 Put	40,000	23.9479	17.4477	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.90 Put	20,000	1583.9148	1469.5416	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.25 Put	440	101.5272	70.0744	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.32 Put	460	132.5324	93.5675	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.36 Call	440	134.9788	203.9757	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.41 Call	460	114.5786	175.8002	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.80 Put	25,000	485.5291	396.3226	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.16 Put	19,500	825.0968	719.8978	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.25 Put	107,000	913.1721	805.8988	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.27 Put	2,883	932.8259	825.1703	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.30 Put	40,904	962.3529	854.1701	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.40 Put	168,000	1061.1085	951.5136	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.90 Call	42,000	0.5184	1.1874	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.00 Call	23,300	0.3646	0.8729	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	14.25 Call	29,000	0.1560	0.4191	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	296.6166	226.3571	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	708.8134	608.3762	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	814.6543	710.5251	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	0.0862	0.1052	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.1235	0.1037	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.1648	0.1049	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.1804	0.1058	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	858.7074	756.2941	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1448.3182	1337.8180	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	819.5876	719.8078	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1504.5867	1394.4686	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.2532	0.3585	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1388.3563	1280.1255	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1537.2567	1428.2213	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1829.0198	1720.4783	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	194.4460	245.5781	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	13.9905	20.5949	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1790.9768	1683.5295	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1037.7505	940.5367	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2526.9052	2413.8688	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	5.9089	8.2652	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1387.5493	1286.3245	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	17.1085	22.0665	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	8.5146	11.6407	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	530.2225	459.8938	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1437.8290	1337.1021	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	10.9718	15.4164	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	539.4676	469.1999	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2025.6918	1917.0011	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	9.6571	13.8874	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1377.4843	1279.2352	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	25.6641	32.8603	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	12.8738	16.7351	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1369.2954	1273.1823	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	41.9741	48.6628	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	29.2750	33.3466	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	217.6396	180.7472	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	221.0201	250.4259	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	200.0220	226.6121	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1697.8416	1599.0956	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	1929.0545	1826.5808	0.0000	0.0000	0	0.00

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Jul 2018	DAUS	15.72 Call	1,500	55.9124	64.3529	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	48.9899	56.5217	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1362.2314	1267.9435	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	58.0422	65.4481	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	44.3702	49.7146	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	343.8648	295.9865	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1411.9095	1316.5579	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	52.8578	58.8537	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1357.9605	1264.5940	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	73.5356	80.6866	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	57.4569	64.4598	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1352.9864	1260.9022	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	86.4469	92.9975	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	65.2992	74.1800	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1347.9096	1256.8660	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	102.5285	108.4394	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	74.7541	84.8882	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	219.0926	188.0167	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1394.6727	1302.5858	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	89.8857	99.9790	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1343.8533	1253.6145	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	115.7511	121.3449	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	77.7854	87.6125	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1226.9455	1140.0989	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	170.5839	184.1925	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1338.9779	1249.4233	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	119.9828	133.8515	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	80.1498	90.7126	0.0000	0.0000	0	0.00		
			<u>903,027</u>				<u>0.00</u>		<u>0.00</u>	<u>16 508 035.00</u>	<u>0.00</u>
Total			1,152,953					1,607.00	19,788,534.00	23 969 943.00	90 815 187 283.50
Future											
Mar 2018	EUUS	Future	9,944	1.2306	1.2176	1.2344	1.2330	30	370,040.00		
			<u>9,944</u>				<u>30.00</u>		<u>370,040.00</u>	<u>659 379.00</u>	<u>7 417 977 874.00</u>
Total			9,944					30.00	370,040.00	659 379.00	7 417 977 874.00
Future											
Mar 2018	ZAAD	Future	18,200	9.8906	9.8749	0.0000	0.0000	0	0.00		
Jun 2018	ZAAD	Future	5,124	10.0204	10.0084	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	10.1485	10.1379	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.2701	10.2604	0.0000	0.0000	0	0.00		

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			34,536					0.00	0.00	3 520 156.00	30 414 623 713.00	
		Total	34,536					0.00	0.00	3 552 533.00	30 414 623 713.00	
Future												
	Mar 2018	ZACA	Future	250	10.0040	10.0292	0.0000	0.0000	0	0.00		
	Jun 2018	ZACA	Future	100	10.1437	10.1740	0.0000	0.0000	0	0.00		
				350					0.00	0.00	125 103.00	1 231 466 367.10
		Total	350					0.00	0.00	125 103.00	1 231 466 367.10	
Future												
	Mar 2018	ZAEU	Future	97,042	15.2948	15.2699	15.3194	15.2800	38,454	588,665,580.00		
	Jun 2018	ZAEU	Future	8,715	15.5909	15.5753	0.0000	0.0000	305	4,755,255.00		
	Sep 2018	ZAEU	Future	5,417	15.8909	15.8769	0.0000	0.0000	0	0.00		
	Dec 2018	ZAEU	Future	2,926	16.1825	16.1699	0.0000	0.0000	0	0.00		
				114,100					38,759.00	593,420,835.00	13 638 840.00	193 614 410 998.20
Option												
	Mar 2018	ZAEU	15.05 Put	5,648	226.8967	236.3792	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.10 Put	18,643	249.3788	259.5436	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.50 Call	643	71.2494	68.8177	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	17.00 Call	620	35.7694	34.8375	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	13.75 Put	50,995	24.9337	24.5252	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	13.97 Put	7,000	30.0392	29.5496	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	15.25 Put	50,995	366.9458	373.6410	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	16.44 Put	7,000	1138.8120	1150.4828	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	18.61 Call	7,000	55.1082	54.9830	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	20.55 Call	50,995	18.6574	16.8201	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	14.25 Put	161,971	97.6512	96.0881	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	15.85 Put	124,767	682.7425	689.8078	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	16.00 Put	37,204	773.5868	781.1897	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	19.56 Call	124,767	109.3186	111.1292	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	21.63 Call	37,204	39.8479	41.3834	0.0000	0.0000	0	0.00		
				685,452					0.00	0.00	6 847 461.00	0.00
		Total	799,552					38,759.00	593,420,835.00	20 486 301.00	193 614 410 998.20	
Future												
	Mar 2018	ZAFR	Future	1,215	12.9772	12.9502	0.0000	0.0000	0	0.00		
				1,215					0.00	0.00	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	186,938	17.1826	17.1744	17.1700	17.1300	5,587	95,981,771.50		

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Jun 2018	ZAGB	Future	7,457	17.4681	17.4693	0.0000	0.0000	0	0.00	
Sep 2018	ZAGB	Future	4,164	17.7520	17.7555	0.0000	0.0000	0	0.00	
Dec 2018	ZAGB	Future	886	18.0244	18.0295	0.0000	0.0000	0	0.00	
			<u>199,445</u>					<u>5,587.00</u>	<u>95,981,771.50</u>	<u>9 801 209.00</u> <u>164 038 034 048.10</u>
Option										
Mar 2018	ZAGB	17.00 Put	500	346.1268	348.2494	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	59.9477	58.1300	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	15.7183	15.7267	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	17.50 Put	500	720.7270	715.2444	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	110.8599	107.3950	0.0000	0.0000	0	0.00	
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	<u>1 774 113.00</u> <u>0.00</u>
		Total	202,945					5,587.00	95,981,771.50	11 575 322.00 164 038 034 048.10
Future										
Mar 2018	ZAJY	Future	115	0.1127	0.1128	0.0000	0.0000	0	0.00	
			<u>115</u>					<u>0.00</u>	<u>0.00</u>	<u>953 460.00</u> <u>10 625 024 617.80</u>
		Total	115					0.00	0.00	953 460.00 10 625 024 617.80
Future										
Jun 2018	ZAKS	Future	1,145	0.1186	0.1195	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1187	0.1184	0.0000	0.0000	0	0.00	
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>31 923.00</u> <u>432 652 210.00</u>
		Total	1,707					0.00	0.00	31 923.00 432 652 210.00
Future										
Mar 2018	ZATR	Future	433	3.2121	3.2777	0.0000	0.0000	0	0.00	
			<u>433</u>					<u>0.00</u>	<u>0.00</u>	<u>238 189.00</u> <u>860 554 603.00</u>
		Total	433					0.00	0.00	238 189.00 860 554 603.00
Future										
Mar 2018	ZAUM	Future	590	12.4286	12.5411	0.0000	0.0000	15	18,652,500.00	
Jun 2018	ZAUM	Future	47	12.5906	12.7105	0.0000	0.0000	0	0.00	
Sep 2018	ZAUM	Future	8	12.7483	12.8716	0.0000	0.0000	0	0.00	
			<u>645</u>					<u>15.00</u>	<u>18,652,500.00</u>	<u>146 008.00</u> <u>167 922 360 790.00</u>
		Total	645					15.00	18,652,500.00	150 531.00 167 922 360 790.00
Future										
Mar 2018	ZAUS	Future	1,057,332	12.4286	12.5411	12.4971	12.3964	48,897	609,525,879.90	
Jun 2018	ZAUS	Future	175,004	12.5906	12.7105	12.5935	12.5650	515	6,491,647.00	
Sep 2018	ZAUS	Future	5,282	12.7483	12.8716	12.7800	12.7300	18	229,640.00	
Dec 2018	ZAUS	Future	11,000	12.8965	13.0232	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>		
		1,248,618					49,430.00	616,247,166.90	163 975 020.00	1 931 235 526 727.30
Option										
Mar 2018	ZAUS	12.00 Put	248,000	101.8885	76.7427	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.13 Put	5,460	145.6398	112.9842	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.25 Put	46,750	195.0162	154.9910	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.36 Put	20,880	247.8565	200.9329	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.40 Put	2,500	268.8294	219.4010	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.50 Put	25,750	327.6412	269.6132	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.57 Put	3,000	371.9878	308.5859	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.70 Call	11,000	189.2451	231.1516	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.70 Put	2,000	460.6451	390.0516	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.75 Call	100	175.3325	214.6839	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.82 Put	10,323	548.9338	472.4150	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.94 Put	5,000	642.5275	560.7843	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.95 Call	13,200	129.1407	159.4938	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.00 Call	21,000	119.6617	148.0626	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.00 Put	100,016	691.0617	606.9626	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.20 Call	1,000	87.1781	110.1108	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.20 Put	1,073	858.5781	769.0108	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.21 Put	5,460	867.2101	777.3332	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.22 Put	15,000	875.8654	785.6814	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.25 Put	2,478	901.9567	810.8750	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.32 Put	7,500	963.5436	870.4941	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.35 Call	2,000	68.8208	87.4804	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.38 Put	2,500	1017.0567	922.4573	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.40 Put	7,500	1035.0322	939.9425	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.50 Call	35,000	54.4461	69.5953	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.50 Put	17,750	1125.8461	1028.4953	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.52 Put	3,600	1144.1830	1046.4152	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.60 Put	200,389	1218.0496	1118.7269	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.66 Call	10,000	42.3871	54.6692	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.70 Call	25,150	39.2556	51.4958	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.74 Put	20,880	1347.7386	1247.4173	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.76 Call	4,000	34.9573	47.0977	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.79 Call	2,000	32.9751	45.0518	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.84 Put	1,000	1441.3018	1340.1134	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.91 Put	7,000	1507.4464	1405.0535	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.93 Call	100	25.0333	34.8172	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.93 Put	10,323	1526.4333	1423.7172	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.95 Put	1,000	1545.4572	1442.4268	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.98 Put	200	1574.0599	1470.5741	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	14.00 Call	10,000	21.7712	30.4927	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	14.02 Call	55	20.9154	29.3525	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1641.0916	1536.6164	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	18.9133	26.6738	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	17.0930	24.2263	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1747.1579	1641.3219	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1766.5281	1660.4680	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	14.5227	20.7449	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1805.3401	1698.8515	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	9.2205	13.4525	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	8.8439	12.9275	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	8.6612	12.6723	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2069.3665	1960.5995	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	7.8014	11.4676	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2079.2014	1970.3676	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2098.8810	1989.9172	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	7.1734	10.5840	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	6.7348	9.9649	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	6.3223	9.3805	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	4.6021	6.9224	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	3.6407	5.5301	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	3.3434	5.0949	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	3.3256	4.9916	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	3.2571	4.5978	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	3.1766	4.1484	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	3.0177	3.6260	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	2.8357	3.3727	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	2.6427	3.1034	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	2.6098	3.0574	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	2.5563	2.9821	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	2.4755	2.8678	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	2.3189	2.6420	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	2.0334	2.5568	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	20.9620	18.4836	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	56.8210	42.8341	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	180.0040	147.7645	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	225.1346	187.1800	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	280.7377	236.7972	0.0000	0.0000	82,334	0.00
Jun 2018	ZAUS	12.30 Put	24,500	303.9503	257.7083	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	353.3563	302.5325	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	406.6102	351.2847	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	557.2964	490.1080	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	700.3631	625.2479	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	13.00 Put	30,358	729.0250	652.5126	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	765.4416	687.2348	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	855.3474	773.2993	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	878.3429	795.3876	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	893.7863	810.2343	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	956.2096	870.5519	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1084.6319	995.1067	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1101.0130	1011.0227	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1117.4655	1027.0177	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1234.4381	1140.9957	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1328.3955	1232.8263	0.0000	0.0000	164,668	0.00
Jun 2018	ZAUS	13.80 Put	500	1371.6443	1275.1709	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1380.3319	1283.6816	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1397.7445	1300.7474	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1406.4716	1309.2996	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1458.4473	1360.8982	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1545.8540	1447.2272	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1634.4065	1534.1315	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1769.1541	1666.6440	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	86.5015	100.3935	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	74.4989	86.5407	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	68.6599	79.7874	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	58.9579	68.5514	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	53.9716	62.8869	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	52.4280	61.4378	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	48.5258	57.7601	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	44.9168	53.9319	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	39.6222	47.9134	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	37.0395	44.9650	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	35.9859	43.7607	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	28.0471	34.6335	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	19.7408	24.9568	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	16.0606	20.6083	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	15.5742	20.0811	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	14.1289	18.7461	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	13.6199	18.1556	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	11.6057	15.5817	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	8.2802	11.2850	0.0000	0.0000	82,334	0.00
Jun 2018	ZAUS	17.00 Call	3,500	7.4819	10.2429	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	5.7178	7.9212	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	5.2229	7.2644	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	4.5859	6.4149	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	11.75 Put	73,314	153.1493	127.1729	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	513.8134	455.4364	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	536.5681	476.7266	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	657.2344	590.1627	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	928.8716	849.5181	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	331.5421	365.6490	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	87.5556	97.0361	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	84.9435	94.1708	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	81.4143	90.2967	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	76.5307	84.9356	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	748.9216	680.2845	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	89.0348	100.6403	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	190.7187	208.2701	0.0000	0.0000	0	0.00		
			<u>2,486,399</u>					<u>329,336.00</u>	<u>0.00</u>	<u>43 810 201.00</u>	<u>0.00</u>
	Total		<u>3,735,017</u>					<u>378,766.00</u>	<u>616,247,166.90</u>	<u>207 785 221.00</u>	<u>1 931 235 526 727.30</u>

Grand Total	<u>6,301,077</u>			<u>424,776.00</u>	<u>1 344 629 177.90</u>	<u>280,615,884</u>	<u>2,661,914,177,446.00</u>
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