



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Feb 2018	DAAD	Future	46	9.8001	9.8646	0.0000	0.0000	0	0.00		
			46					0.00	0.00	77 070.00	730 326 654.80
		Total	46					0.00	0.00	146 070.00	730 326 654.80
Future											
Jan 2018	DAEU	Future	151,647	15.0229	15.1461	0.0000	0.0000	0	0.00		
Feb 2018	DAEU	Future	44	15.0726	15.1961	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	63	15.1586	15.2826	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	15.2037	15.3282	0.0000	0.0000	0	0.00		
			151,757					0.00	0.00	745 543.00	11 134 851 230.70
Option											
Jan 2018	DAEU	15.80 Put	193,000	789.4781	677.2125	0.0000	0.0000	0	0.00		
Jan 2018	DAEU	16.50 Call	15,150	2.8501	4.2300	0.0000	0.0000	0	0.00		
Feb 2018	DAEU	16.41 Put	1,647	1319.2549	1209.4083	0.0000	0.0000	0	0.00		
			209,797					0.00	0.00	946 787.00	0.00
		Total	361,554					0.00	0.00	1 692 330.00	11 134 851 230.70
Future											
Jan 2018	DAGB	Future	10	16.9160	17.0371	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	17	17.0075	17.1291	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	38	17.0487	17.1707	0.0000	0.0000	0	0.00		
			65					0.00	0.00	53 598.00	879 314 344.30
		Total	65					0.00	0.00	260 911.00	879 314 344.30
Future											
Jan 2018	DAUS	Future	0	12.2675	12.3161	0.0000	0.0000	700	8,583,500.00		
Jan 2018	DAUS	Future	241	12.2694	12.3161	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	12.2812	12.3302	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	144,845	12.2929	12.3419	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	1,346	12.3104	12.3595	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>		
Feb 2018	DAUS	Future	70	12.3182	12.3673	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	12	12.3221	12.3712	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	3,201	12.3458	12.3949	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,607	12.3722	12.4215	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	12.3971	12.4465	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.4433	12.4929	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	12.4538	12.5035	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.4732	12.5231	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.5084	12.5586	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.5594	12.6101	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.5647	12.6154	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.5963	12.6472	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,000	12.6031	12.6541	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.6048	12.6558	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.6150	12.6661	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.6370	12.6883	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	12.6676	12.7191	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.7152	12.7671	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.7606	12.8130	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.7672	12.8197	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.7917	12.8447	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.9445	13.0002	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.9234	13.9934	0.0000	0.0000	0	0.00		
			<u>249,426</u>					<u>700.00</u>	<u>8,583,500.00</u>	<u>7 462 608.00</u>	<u>90 823 770 783.50</u>

Option

Jan 2018	DAUS	12.20 Put	5,000	22.3083	19.8110	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.22 Put	40,000	27.7469	23.9479	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	1630.6115	1583.9148	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.25 Put	440	120.3460	101.5272	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.32 Put	460	155.9628	132.5324	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.36 Call	440	112.6841	134.9788	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.41 Call	460	94.8035	114.5786	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	528.2829	485.5291	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	872.4256	825.0968	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	960.9524	913.1721	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	980.6882	932.8259	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	1010.3278	962.3529	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	1109.3817	1061.1085	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	0.3518	0.5184	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	0.2406	0.3646	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	0.0955	0.1560	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	332.6079	296.6166	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>
Feb 2018	DAUS	13.04 Put	234	755.0332	708.8134	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	861.7731	814.6543	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	0.0803	0.0862	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.1318	0.1235	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.1931	0.1648	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.2170	0.1804	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	905.1257	858.7074	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1496.8950	1448.3182	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	865.2004	819.5876	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1553.2041	1504.5867	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.1997	0.2532	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1436.7243	1388.3563	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1585.8233	1537.2567	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1877.6245	1829.0198	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	174.8231	194.4460	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	11.7244	13.9905	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1839.0647	1790.9768	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1082.1687	1037.7505	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2573.8650	2526.9052	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	4.9179	5.9089	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1429.6354	1387.5493	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	14.8240	17.1085	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	7.1692	8.5146	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	560.5810	530.2225	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1480.1336	1437.8290	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	9.3188	10.9718	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	569.9326	539.4676	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2071.2080	2025.6918	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	8.4978	9.6571	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1418.9776	1377.4843	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	23.4372	25.6641	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	11.8963	12.8738	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1411.0533	1369.2954	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	40.1554	41.9741	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	28.4555	29.2750	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	235.0568	217.6396	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	210.4519	221.0201	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	190.4531	200.0220	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1740.8971	1697.8416	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	1973.5507	1929.0545	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	53.7271	55.9124	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	47.2060	48.9899	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jul 2018	DAUS	13.80 Put	1,000	1403.3151	1362.2314	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	55.9970	58.0422	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	43.0611	44.3702	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	365.7615	343.8648	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1452.7841	1411.9095	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	49.3612	52.8578	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1398.5452	1357.9605	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	70.5389	73.5356	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	53.9241	57.4569	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1393.4744	1352.9864	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	83.6496	86.4469	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	60.6584	65.2992	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1388.0125	1347.9096	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	98.7863	102.5285	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	70.5199	74.7541	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	235.3516	219.0926	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1435.2619	1394.6727	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	84.9738	89.8857	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1383.9815	1343.8533	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	109.7614	115.7511	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	73.4837	77.7854	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1265.9899	1226.9455	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	166.1078	170.5839	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1379.2244	1338.9779	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	115.1025	119.9828	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	76.7341	80.1498	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			1,152,453					700.00	8,583,500.00	23 970 643.00	90 823 770 783.50
Future											
Mar 2018	EUUS	Future	9,944	1.2255	1.2306	0.0000	0.0000	0	0.00		
			<u>9,944</u>					<u>0.00</u>	<u>0.00</u>	<u>659 379.00</u>	<u>7 417 977 874.00</u>
Total			9,944					0.00	0.00	659 379.00	7 417 977 874.00
Future											
Mar 2018	ZAAD	Future	18,200	9.8261	9.8906	0.0000	0.0000	0	0.00		
Jun 2018	ZAAD	Future	5,124	9.9541	10.0204	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	10.0809	10.1485	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.1999	10.2701	0.0000	0.0000	0	0.00		
			<u>34,536</u>					<u>0.00</u>	<u>0.00</u>	<u>3 520 156.00</u>	<u>30 414 623 713.00</u>
Total			34,536					0.00	0.00	3 552 533.00	30 414 623 713.00

<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>		
Future											
Mar 2018	ZACA	Future	750	9.9731	10.0040	9.9448	9.9405	500	4,971,295.00		
Jun 2018	ZACA	Future	100	10.1119	10.1437	0.0000	0.0000	0	0.00		
			<u>850</u>					<u>500.00</u>	<u>4,971,295.00</u>	<u>125 603.00</u>	<u>1 236 437 662.10</u>
		Total	850					500.00	4,971,295.00	125 603.00	1 236 437 662.10
Future											
Mar 2018	ZAEU	Future	96,982	15.1707	15.2948	15.2411	15.1425	8,236	124,893,101.10		
Jun 2018	ZAEU	Future	8,715	15.4636	15.5909	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	Future	5,417	15.7611	15.8909	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,926	16.0491	16.1825	0.0000	0.0000	0	0.00		
			<u>114,040</u>					<u>8,236.00</u>	<u>124,893,101.10</u>	<u>13 647 076.00</u>	<u>193 739 304 099.30</u>
Option											
Mar 2018	ZAEU	15.05 Put	5,648	275.8463	226.8967	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	18,643	301.3288	249.3788	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	56.2940	71.2494	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	28.4474	35.7694	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	25.0910	24.9337	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	35.4008	30.0392	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	419.5569	366.9458	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1231.8246	1138.8120	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	47.4518	55.1082	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	14.9466	18.6574	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	161,971	111.3305	97.6512	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	751.8665	682.7425	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	37,204	847.2061	773.5868	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	101.0104	109.3186	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	37,204	34.4453	39.8479	0.0000	0.0000	0	0.00		
			<u>685,452</u>					<u>0.00</u>	<u>0.00</u>	<u>6 847 461.00</u>	<u>0.00</u>
		Total	799,492					8,236.00	124,893,101.10	20 494 537.00	193 739 304 099.30
Future											
Mar 2018	ZAFR	Future	1,215	12.8736	12.9772	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	187,416	17.0606	17.1826	17.0709	17.0154	565	9,668,261.10		
Jun 2018	ZAGB	Future	7,457	17.3432	17.4681	0.0000	0.0000	0	0.00		
Sep 2018	ZAGB	Future	4,164	17.6244	17.7520	0.0000	0.0000	0	0.00		
Dec 2018	ZAGB	Future	886	17.8938	18.0244	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			199,923					565.00	9,668,261.10	9 801 774.00	164 047 702 309.20	
Option												
	Mar 2018	ZAGB	17.00 Put	500	392.3187	346.1268	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	19.00 Call	1,500	47.0780	59.9477	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	20.14 Call	500	11.5024	15.7183	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	17.50 Put	500	779.3178	720.7270	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	20.40 Call	500	96.7566	110.8599	0.0000	0.0000	0	0.00		
			3,500					0.00	0.00	1 774 113.00	0.00	
	Total		203,423					565.00	9,668,261.10	11 575 887.00	164 047 702 309.20	
Future												
	Mar 2018	ZAJY	Future	115	0.1120	0.1127	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	0.1176	0.1186	0.0000	0.0000	0	0.00		
	Sep 2018	ZAKS	Future	562	0.1179	0.1187	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	3.2040	3.2121	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	585	12.3793	12.4286	12.3162	12.3162	5	6,158,100.00		
	Jun 2018	ZAUM	Future	47	12.5401	12.5906	0.0000	0.0000	0	0.00		
	Sep 2018	ZAUM	Future	8	12.6965	12.7483	0.0000	0.0000	0	0.00		
			640					5.00	6,158,100.00	146 013.00	167 928 518 890.00	
	Total		640					5.00	6,158,100.00	150 536.00	167 928 518 890.00	
Future												
	Mar 2018	ZAUS	Future	922,401	12.3793	12.4286	12.4700	12.3107	237,091	2,935,478,696.20		
	Jun 2018	ZAUS	Future	174,760	12.5401	12.5906	12.5286	12.5188	546	6,885,931.80		
	Sep 2018	ZAUS	Future	5,282	12.6965	12.7483	0.0000	0.0000	0	0.00		
	Dec 2018	ZAUS	Future	11,000	12.8425	12.8965	0.0000	0.0000	0	0.00		
			1,113,443					237,637.00	2,942,364,628.00	164 212 657.00	1 934 177 891 355.30	
Option												
	Mar 2018	ZAUS	11.50 Put	32,520	24.3313	0.0000	0.0000	0.0000	65,040	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Mar 2018	ZAUS	12.00 Put	248,000	114.5994	101.8885	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.13 Put	5,460	162.2139	145.6398	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	192.1339	0.0000	0.0000	0.0000	32,520	0.00
Mar 2018	ZAUS	12.25 Put	46,750	215.3302	195.0162	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	271.6130	247.8565	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	293.8173	268.8294	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,750	355.2891	327.6412	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	0	401.3894	371.9878	0.0000	0.0000	3,000	0.00
Mar 2018	ZAUS	12.70 Call	11,000	172.3334	189.2451	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	493.0334	460.6451	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	159.4741	175.3325	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	583.7564	548.9338	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	679.4799	642.5275	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	116.9578	129.1407	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	21,000	108.2697	119.6617	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	100,016	728.9697	691.0617	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	78.4400	87.1781	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	899.1400	858.5781	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	907.8895	867.2101	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	916.6580	875.8654	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	943.0840	901.9567	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1005.4014	963.5436	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	61.6720	68.8208	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1059.4897	1017.0567	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1077.6468	1035.0322	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	48.5969	54.4461	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1169.2969	1125.8461	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	3,600	1187.7879	1144.1830	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	197,389	1262.2291	1218.0496	0.0000	0.0000	6,000	0.00
Mar 2018	ZAUS	13.66 Call	10,000	37.6759	42.3871	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	34.8589	39.2556	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1392.9376	1347.7386	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	30.9976	34.9573	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	29.2199	32.9751	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1487.1671	1441.3018	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1553.7194	1507.4464	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	22.1148	25.0333	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1572.8148	1526.4333	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1591.9443	1545.4572	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1620.6986	1574.0599	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	19.2066	21.7712	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	18.4445	20.9154	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	14.05 Put	500	1688.0551	1641.0916	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	16.6629	18.9133	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	15.0458	17.0930	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1794.5614	1747.1579	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1814.0029	1766.5281	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	12.7660	14.5227	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1852.9503	1805.3401	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	8.0798	9.2205	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	7.7481	8.8439	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	7.5870	8.6612	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2117.6751	2069.3665	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	6.8296	7.8014	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2127.5296	2079.2014	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2147.2479	2098.8810	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	6.2773	7.1734	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	5.8918	6.7348	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	5.5294	6.3223	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	4.0199	4.6021	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	3.1780	3.6407	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	2.9179	3.3434	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	2.9037	3.3256	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	0	2.8494	3.2571	0.0000	0.0000	3,000	0.00
Mar 2018	ZAUS	15.00 Call	6,126	2.7855	3.1766	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	2.6595	3.0177	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	2.5156	2.8357	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	2.3642	2.6427	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	2.3387	2.6098	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	2.2973	2.5563	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	2.2351	2.4755	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	2.1179	2.3189	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	1.8629	2.0334	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	21.8126	20.9620	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	63.6453	56.8210	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	195.6091	180.0040	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	243.1293	225.1346	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	301.3309	280.7377	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	325.5347	303.9503	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	376.8916	353.3563	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	432.0477	406.6102	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	587.6890	557.2964	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	733.9329	700.3631	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	763.1495	729.0250	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	13.05 Put	1,250	800.2372	765.4416	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	891.6510	855.3474	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	915.0057	878.3429	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	930.5919	893.7863	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	993.7643	956.2096	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1123.7490	1084.6319	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1140.3116	1101.0130	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1156.9425	1117.4655	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1275.0834	1234.4381	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1369.8651	1328.3955	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1413.4610	1371.6443	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1422.0941	1380.3319	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1439.3968	1397.7445	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1448.0663	1406.4716	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1500.3537	1458.4473	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1588.4413	1545.8540	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1677.6183	1634.4065	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1813.2126	1769.1541	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	81.3776	86.5015	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	70.0681	74.4989	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	64.5679	68.6599	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	55.4369	58.9579	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	50.3964	53.9716	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	49.0110	52.4280	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	45.5073	48.5258	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	42.2644	44.9168	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	37.5026	39.6222	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	35.1756	37.0395	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	34.2252	35.9859	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	27.0454	28.0471	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	19.4732	19.7408	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	15.6557	16.0606	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	15.0990	15.5742	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	13.7033	14.1289	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	13.2116	13.6199	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	11.2658	11.6057	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	8.0503	8.2802	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	7.2778	7.4819	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	5.5695	5.7178	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	5.0899	5.2229	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	4.4722	4.5859	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	166.2499	153.1493	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	12.61 Put	5,300	541.3002	513.8134	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	564.6342	536.5681	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	688.1571	657.2344	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	964.5317	928.8716	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	319.3408	331.5421	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	84.4720	87.5556	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	81.9877	84.9435	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	78.6285	81.4143	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	73.9778	76.5307	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	781.2344	748.9216	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	85.2848	89.0348	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	184.4305	190.7187	0.0000	0.0000	0	0.00		
			<u>2,542,439</u>					<u>109,560.00</u>	<u>0.00</u>	<u>43 919 761.00</u>	<u>0.00</u>
	Total		<u>3,655,882</u>					<u>347,197.00</u>	<u>2,942,364,628.00</u>	<u>208 132 418.00</u>	<u>1 934 177 891 355.30</u>

Grand Total	<u>6,222,355</u>					<u>357,203.00</u>	<u>3 096 638 885.20</u>	<u>280,973,087</u>	<u>2,665,010,816,331.20</u>
--------------------	-------------------------	--	--	--	--	--------------------------	--------------------------------	---------------------------	------------------------------------