



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2018	DAAD	Future	46	9.7619	9.8273	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.7829	9.7265	0.0000	0.0000	4	38,906.00
			<u>50</u>					<u>4.00</u>	<u>38,906.00</u>
		Total	50					4.00	38,906.00
									77 074.00
									730 365 560.80
									146 074.00
									730 365 560.80
Future									
Jan 2018	DAEU	Future	151,647	14.8646	14.9781	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	14.9119	15.0257	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	337	14.9528	15.0667	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.9994	15.1135	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.0436	15.1582	0.0000	0.0000	0	0.00
			<u>152,094</u>					<u>0.00</u>	<u>0.00</u>
									747 516.00
									11 164 454 352.20
Option									
Jan 2018	DAEU	15.80 Put	193,000	939.4974	830.4833	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	0.6079	1.6668	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1469.9287	1362.7582	0.0000	0.0000	0	0.00
			<u>209,797</u>					<u>0.00</u>	<u>0.00</u>
		Total	361,891					0.00	0.00
									946 787.00
									1 694 303.00
									11 164 454 352.20
Future									
Jan 2018	DAGB	Future	10	16.9048	16.9679	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	16.9953	17.0584	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	17.0381	17.1012	0.0000	0.0000	0	0.00
			<u>65</u>					<u>0.00</u>	<u>0.00</u>
		Total	65					0.00	0.00
									53 598.00
									879 314 344.30
									260 911.00
									879 314 344.30
Future									
Jan 2018	DAUS	Future	70	12.1254	12.2137	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	144,845	12.1367	12.2252	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	1,346	12.1532	12.2419	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	12.1605	12.2493	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	12	12.1642	12.2530	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	3,201	12.1880	12.2769	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,607	12.2149	12.3040	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	12.2400	12.3291	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.2856	12.3753	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	112	12.2959	12.3859	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.3148	12.4052	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.3491	12.4404	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	12.3988	12.4914	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.4040	12.4967	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.4349	12.5283	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,000	12.4417	12.5353	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.4434	12.5370	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.4533	12.5471	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.4749	12.5691	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	12.5048	12.5994	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.5513	12.6467	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.5960	12.6922	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.6025	12.6988	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.6267	12.7236	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.7767	12.8772	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.7276	13.8591	0.0000	0.0000	0	0.00		
			<u>249,187</u>					<u>0.00</u>	<u>0.00</u>	<u>7 482 610.00</u>	<u>91 067 745 626.50</u>

Option

Jan 2018	DAUS	12.18 Put	1,000	132.7512	101.9269	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.22 Call	1,000	74.9128	125.3608	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.25 Put	440	178.6532	135.1911	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.32 Put	460	230.3342	177.8619	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.36 Call	440	38.7504	70.0334	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.41 Call	460	30.2638	56.1395	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	667.4630	582.6262	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	1024.3230	936.7575	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	1114.0524	1026.2772	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	1134.0044	1046.1908	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	1163.9391	1076.0727	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	1263.7470	1175.7594	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	0.0733	0.1537	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	0.0532	0.1062	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	0.0253	0.0440	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	446.2394	374.1252	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	0	903.3123	816.9825	0.0000	0.0000	468	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	13.15 Put	3,496	1012.7482	925.6870	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	0.1068	0.0794	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.2177	0.1719	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.3666	0.3005	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.3026	0.3544	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	1054.8661	969.0341	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1652.5614	1564.4008	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	1013.0150	928.3492	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1709.0077	1620.9260	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.0883	0.1129	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1592.5772	1504.6275	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1742.1940	1654.0068	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	2034.8326	1946.2890	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	122.3272	149.3688	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	6.8018	9.0679	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1994.6858	1906.8030	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1229.2321	1145.1869	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2725.9617	2638.7974	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	3.5318	4.0591	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	458.3356	508.4354	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1570.2478	1488.9434	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	10.6339	12.4628	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	5.2415	5.9377	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	669.4768	605.7884	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1621.0182	1539.3747	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	6.7094	7.7285	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	678.9315	615.1669	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2220.4166	2134.0983	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	5.8556	6.7097	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	234.2504	0.0000	0.0000	0.0000	76,000	0.00
May 2018	DAUS	13.80 Put	1,000	1556.4431	1476.2820	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	16.0754	18.3054	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	7.4442	7.9164	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1545.9606	1466.6286	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	33.6845	35.2823	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	23.8864	24.1778	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	302.4141	260.4092	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	181.8005	196.6736	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	163.4761	177.7668	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1880.5093	1797.7585	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2116.8672	2032.0160	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	46.2383	48.7709	0.0000	0.0000	0	0.00

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Jul 2018	DAUS	15.94 Call	1,500	40.6665	42.6306	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1536.0617	1457.6725	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	48.5767	51.1240	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	35.4877	38.6341	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	447.8000	398.5105	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1585.7390	1506.8836	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	44.9133	46.8428	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1530.2096	1451.9581	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	63.5323	65.8936	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	44.6025	49.0978	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1524.8545	1446.3215	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	76.3152	78.0223	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	50.8229	55.1348	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1517.5940	1439.7896	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	88.8705	93.4814	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	60.0547	63.9038	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	292.7235	256.9092	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1565.6173	1487.2798	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	72.6265	77.2231	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1511.9584	1434.6552	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	94.0341	102.1728	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	62.3497	68.0409	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1390.0593	1315.0020	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	153.2951	159.1177	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1505.6957	1428.7267	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	99.4591	107.5992	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	65.7162	71.3758	0.0000	0.0000	0	0.00		
			<u>976,193</u>					<u>76,468.00</u>	<u>0.00</u>	<u>16 591 363.00</u>	<u>0.00</u>
Total			1,165,380					76,468.00	0.00	24 073 973.00	91 067 745 626.50
Future											
Mar 2018	EUUS	Future	14,890	1.2283	1.2286	0.0000	0.0000	0	0.00		
			<u>14,890</u>					<u>0.00</u>	<u>0.00</u>	<u>664 355.00</u>	<u>7 479 428 564.00</u>
Total			14,890					0.00	0.00	664 355.00	7 479 428 564.00
Future											
Mar 2018	ZAAD	Future	18,442	9.7885	9.8539	9.7774	9.7774	16	156,438.40		
Jun 2018	ZAAD	Future	5,534	9.9150	9.9829	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	10.0398	10.1100	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.1580	10.2298	10.0991	10.0991	250	2,524,775.00		
			<u>35,188</u>					<u>266.00</u>	<u>2,681,213.40</u>	<u>3 521 135.00</u>	<u>30 424 418 141.90</u>

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Total			35,188					266.00	2,681,213.40	3 553 512.00	30 424 418 141.90
Future											
Mar 2018	ZACA	Future	750	9.8167	9.9035	0.0000	0.0000	0	0.00		
Jun 2018	ZACA	Future	100	9.9540	10.0424	0.0000	0.0000	0	0.00		
			<u>850</u>					<u>0.00</u>	<u>0.00</u>	125 603.00	1 236 437 662.10
Total			850					0.00	0.00	125 603.00	1 236 437 662.10
Future											
Mar 2018	ZAEU	Future	109,932	15.0119	15.1259	15.0200	14.9100	7,893	118,380,990.80		
Jun 2018	ZAEU	Future	9,865	15.3010	15.4196	15.2997	15.2997	280	4,282,437.00		
Sep 2018	ZAEU	Future	5,417	15.5941	15.7172	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,926	15.8814	16.0082	0.0000	0.0000	0	0.00		
			<u>128,140</u>					<u>8,173.00</u>	<u>122,663,427.80</u>	13 666 308.00	194 029 846 539.30
Option											
Mar 2018	ZAEU	15.05 Put	5,648	349.2182	296.7416	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	18,643	379.3088	323.2780	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	39.7805	50.2772	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	19.2351	25.2727	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	26.9581	25.3117	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	51.8091	39.9403	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	498.1747	443.8925	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1356.9383	1264.9370	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	40.3815	42.8014	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	10.8166	14.4551	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	161,971	140.9324	119.9908	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	849.8621	779.5348	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	37,204	950.3980	875.5467	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	91.3186	89.0524	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	37,204	28.6073	25.7648	0.0000	0.0000	0	0.00		
			<u>685,452</u>					<u>0.00</u>	<u>0.00</u>	6 847 461.00	0.00
Total			813,592					8,173.00	122,663,427.80	20 513 769.00	194 029 846 539.30
Future											
Mar 2018	ZAFR	Future	1,215	12.7639	12.8707	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	192,116	17.0504	17.1134	17.0200	16.8938	6,973	118,606,460.40		
Jun 2018	ZAGB	Future	7,457	17.3319	17.3982	0.0000	0.0000	396	6,813,223.20		
Sep 2018	ZAGB	Future	4,164	17.6107	17.6808	0.0000	0.0000	0	0.00		

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	Dec 2018	ZAGB	Future	886	17.8790	17.9524	0.0000	0.0000	0	0.00		
				<u>204,623</u>					<u>7,369.00</u>	<u>125,419,683.60</u>	<u>9 814 884.00</u>	<u>164 271 703 604.30</u>
Option												
	Mar 2018	ZAGB	17.00 Put	500	398.7820	373.3470	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	19.00 Call	1,500	47.5967	54.3112	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	20.14 Call	500	11.0217	13.5348	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	17.50 Put	500	799.1486	760.8533	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	20.40 Call	500	103.0473	107.3470	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	208,123					7,369.00	125,419,683.60	11 588 997.00	164 271 703 604.30
Future												
	Mar 2018	ZAJY	Future	115	0.1106	0.1116	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	0.1175	0.1179	0.0000	0.0000	0	0.00		
	Sep 2018	ZAKS	Future	562	0.1173	0.1179	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	3.1778	3.1846	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	565	12.2221	12.3112	12.2258	12.1554	110	134,200,900.00		
	Jun 2018	ZAUM	Future	47	12.3800	12.4721	12.3799	12.3279	25	30,905,050.00		
	Sep 2018	ZAUM	Future	23	12.5330	12.6281	12.5292	12.5168	15	18,783,750.00		
	Dec 2018	ZAUM	Future	3	12.6768	12.7747	12.6808	12.6808	3	3,804,240.00		
				<u>638</u>					<u>153.00</u>	<u>187,693,940.00</u>	<u>146 261.00</u>	<u>168 233 494 280.00</u>
			Total	638					153.00	187,693,940.00	150 784.00	168 233 494 280.00
Future												
	Mar 2018	ZAUS	Future	892,418	12.2221	12.3112	12.2478	12.1161	69,417	846,630,392.40		
	Jun 2018	ZAUS	Future	180,568	12.3800	12.4721	12.3786	12.3072	3,271	40,310,714.00		
	Sep 2018	ZAUS	Future	5,260	12.5330	12.6281	12.5095	12.4500	548	6,853,958.00		
	Dec 2018	ZAUS	Future	11,500	12.6768	12.7747	12.6759	12.6759	500	6,337,950.00		
				<u>1,089,746</u>					<u>73,736.00</u>	<u>900,133,014.40</u>	<u>164 387 439.00</u>	<u>1 936 326 309 867.40</u>

<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>
Option								
Mar 2018	ZAUS	11.50 Put	32,520	35.8886	27.8811	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	227,000	167.8346	132.3219	0.0000	70,000	0.00
Mar 2018	ZAUS	12.13 Put	5,460	227.7014	185.0690	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	264.2094	217.8480	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	293.1482	243.1042	0.0000	86,000	0.00
Mar 2018	ZAUS	12.36 Put	20,880	361.7055	305.1966	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	388.2007	329.8757	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,750	457.7661	395.2464	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	131.4395	151.0589	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	609.3395	539.8589	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	121.5503	139.7061	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	706.7281	634.0602	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	807.4300	732.4752	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	88.0870	102.0053	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	21,000	81.2181	94.0602	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	100,016	859.1181	782.8602	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	58.8162	68.0896	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	1036.7162	956.8896	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	1045.7803	965.8044	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1054.8611	974.7372	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1082.1944	1001.6397	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1146.4721	1064.9920	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	46.3181	53.5741	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1202.0762	1119.8850	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1220.7073	1138.2931	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	35.1069	42.2929	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1313.0069	1231.0929	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	3,600	1331.6277	1249.7928	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	197,389	1406.5972	1324.2162	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	25.3921	31.4015	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	23.3901	28.9636	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1539.4367	1455.5015	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	20.6625	25.6333	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	19.4140	24.1055	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1635.3891	1550.5459	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1702.9961	1617.6041	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	14.4716	18.0350	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1722.3716	1636.8350	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1741.7717	1656.0951	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1770.9162	1685.0395	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	12.4739	15.5699	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	11.9533	14.9260	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1839.1109	1752.8078	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	10.7408	13.4257	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	9.6470	12.0690	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1946.7496	1859.8789	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1966.3751	1879.4131	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	8.1158	10.1663	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2005.6713	1918.5375	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	5.0191	6.3015	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	4.8029	6.0308	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	4.6981	5.8998	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2272.2012	2184.2023	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	4.2073	5.2845	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2282.1073	2194.0845	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2301.9253	2213.8563	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	3.8510	4.8374	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	3.6032	4.5266	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	3.3712	4.2351	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	2.8687	3.0309	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	2.7275	2.8690	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	2.6811	2.8164	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	2.6699	2.8037	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	2.5760	2.6969	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	2.4758	2.5831	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	2.3614	2.4532	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	2.2416	2.3168	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	2.2216	2.2938	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	2.1890	2.2566	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	2.1406	2.2010	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	1.5518	2.0968	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	1.1237	1.5336	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	29.3551	22.0293	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	95.3597	73.8733	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	257.7760	219.6474	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	313.0489	270.5715	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	379.4228	332.4153	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	406.6827	357.9951	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	463.9708	412.0399	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	525.7707	470.2030	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	694.2444	631.4886	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	849.1336	781.3057	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	28,358	879.8394	811.1407	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	918.5285	848.9686	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1013.5084	941.6955	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1037.6951	965.3582	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	1053.9109	981.2305	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1119.4974	1045.5039	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1253.8316	1177.4870	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1270.8946	1194.2821	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1288.0167	1211.1389	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1409.3644	1330.7634	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1505.2440	1425.9652	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1549.2579	1469.4082	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1558.0944	1478.1343	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1575.8030	1495.6233	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1584.6729	1504.3881	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1638.1242	1557.2099	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	5,630	1728.0209	1646.1377	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1818.8562	1736.0885	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1956.6760	1872.7274	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	68.1705	74.5228	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	58.6512	64.0770	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	54.0256	59.0025	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	45.6533	50.1697	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	41.1223	45.1100	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	39.9700	43.8240	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	37.0572	40.5732	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	34.3664	37.5712	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	30.4219	33.1731	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	28.4976	31.0295	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	27.7131	30.1552	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	21.7981	23.5765	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	15.2899	16.7019	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	11.6423	12.8848	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	11.2133	12.4115	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	10.1406	11.2275	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	9.7637	10.8114	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	8.2776	9.1698	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	5.8442	6.4791	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	5.2646	5.8377	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	3.9912	4.4276	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	3.6362	4.0342	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	3.1807	3.5294	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	216.0264	184.3285	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	636.1078	579.5673	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	661.2336	603.7023	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	792.9060	730.5625	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1082.8395	1012.3852	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	284.4261	302.7497	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	76.4624	78.6563	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	74.2759	76.2892	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	71.3188	73.0913	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	67.2212	68.6653	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	885.1531	822.8907	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	219.2803	230.8863	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	142.5000	147.4769	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	72.6584	79.0061	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	162.9067	173.8796	0.0000	0.0000	0	0.00		
			<u>2,478,939</u>					<u>156,000.00</u>	<u>0.00</u>	<u>44 110 873.00</u>	<u>0.00</u>
	Total		<u>3,568,685</u>					<u>229,736.00</u>	<u>900,133,014.40</u>	<u>208 498 312.00</u>	<u>1 936 326 309 867.40</u>

Grand Total	<u>6,172,822</u>							<u>322,169.00</u>	<u>1 338 630 185.20</u>	<u>281,489,333</u>	<u>2,668,388,015,528.37</u>
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