



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2018	DAAD	Future	46	9.7212	9.7619	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.7422	9.7829	0.0000	0.0000	0	0.00
			<u>50</u>					<u>0.00</u>	<u>0.00</u>
		Total	50					0.00	0.00
									77 074.00
									730 365 560.80
									146 074.00
									730 365 560.80
Future									
Jan 2018	DAEU	Future	151,647	14.8950	14.8646	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	14.9424	14.9119	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	337	14.9833	14.9528	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	15.0301	14.9994	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.0743	15.0436	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	908.0382	939.4974	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	0.2680	0.6079	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1441.9003	1469.9287	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
									11 164 454 352.20
Future									
Jan 2018	DAGB	Future	10	16.9737	16.9048	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	17.0648	16.9953	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	17.1079	17.0381	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	6	17.2537	17.2365	0.0000	0.0000	6	103,419.00
			<u>71</u>					<u>6.00</u>	<u>103,419.00</u>
		Total	71					6.00	103,419.00
									53 604.00
									879 417 763.30
									260 917.00
									879 417 763.30
Future									
Jan 2018	DAUS	Future	70	12.1187	12.1254	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	144,845	12.1279	12.1367	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Feb 2018	DAUS	Future	1,346	12.1444	12.1532	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	12.1518	12.1605	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	12	12.1555	12.1642	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	3,201	12.1793	12.1880	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	5,607	12.2062	12.2149	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	12.2312	12.2400	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	12.2768	12.2856	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	117	12.2872	12.2959	0.0000	0.0000	5	61,477.50
May 2018	DAUS	Future	70	12.3061	12.3148	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	12.3407	12.3491	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	12.3907	12.3988	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	12.3959	12.4040	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	12.4269	12.4349	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,000	12.4338	12.4417	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	12.4356	12.4434	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	12.4456	12.4533	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	12.4672	12.4749	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	12.4971	12.5048	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.5436	12.5513	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.5885	12.5960	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.5950	12.6025	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.6191	12.6267	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	12.7693	12.7767	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	13.7274	13.7276	0.0000	0.0000	0	0.00
			<u>249,192</u>					<u>5.00</u>	<u>61,477.50</u>
									<u>7 482 615.00</u>
									<u>91 067 807 104.00</u>
Option									
Jan 2018	DAUS	12.18 Put	1,000	129.8155	132.7512	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.22 Call	1,000	64.0787	74.9128	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.25 Put	440	177.3460	178.6532	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.32 Put	460	230.7815	230.3342	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.36 Call	440	31.3808	38.7504	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.41 Call	460	24.0527	30.2638	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	675.0461	667.4630	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	1032.7523	1024.3230	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	1122.5694	1114.0524	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	1142.5374	1134.0044	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	1172.4941	1163.9391	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	1272.3766	1263.7470	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	0.0559	0.0733	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	0.0428	0.0532	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	0.0233	0.0253	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	453.0460	446.2394	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	13.15 Put	3,496	1021.3600	1012.7482	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	0.1078	0.1068	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.2188	0.2177	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.3674	0.3666	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.3034	0.3026	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	1063.1449	1054.8661	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1661.3105	1652.5614	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	1021.0491	1013.0150	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1717.6760	1709.0077	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.0811	0.0883	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1601.0502	1592.5772	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1750.7104	1742.1940	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	2043.4972	2034.8326	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	118.2890	122.3272	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	6.4009	6.8018	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2003.2908	1994.6858	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1236.3554	1229.2321	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2733.9134	2725.9617	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	3.1849	3.5318	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	451.0199	458.3356	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1576.6709	1570.2478	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	9.9414	10.6339	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	4.8094	5.2415	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	673.6425	669.4768	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1627.5119	1621.0182	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	6.2422	6.7094	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	683.2663	678.9315	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2227.6720	2220.4166	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	5.4474	5.8556	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	236.3085	234.2504	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1562.9178	1556.4431	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	14.3838	16.0754	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	6.0486	7.4442	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1552.5346	1545.9606	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	32.6527	33.6845	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	22.8426	23.8864	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	305.4188	302.4141	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	180.1979	181.8005	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	161.9811	163.4761	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1887.2941	1880.5093	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2123.7863	2116.8672	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	45.2529	46.2383	0.0000	0.0000	0	0.00

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Jul 2018	DAUS	15.94 Call	1,500	39.6572	40.6665	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1542.3964	1536.0617	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	47.6802	48.5767	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	34.6550	35.4877	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	451.8918	447.8000	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1592.1446	1585.7390	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	44.0272	44.9133	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1536.2924	1530.2096	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	62.6789	63.5323	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	43.9305	44.6025	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1530.8579	1524.8545	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	75.3868	76.3152	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	50.1466	50.8229	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1523.4659	1517.5940	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	87.7851	88.8705	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	59.2531	60.0547	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	296.2510	292.7235	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1571.5265	1565.6173	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	71.7098	72.6265	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1517.8416	1511.9584	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	92.8933	94.0341	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	61.5188	62.3497	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1395.7874	1390.0593	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	151.7086	153.2951	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1511.3719	1505.6957	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	98.1255	99.4591	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	64.7408	65.7162	0.0000	0.0000	0	0.00		
			<u>976,193</u>					<u>0.00</u>	<u>0.00</u>	<u>16 591 363.00</u>	<u>0.00</u>
Total			1,165,385					5.00	61,477.50	24 073 978.00	91 067 807 104.00
Future											
Mar 2018	EUUS	Future	14,890	1.2317	1.2283	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	11,648	9.7478	9.7885	0.0000	0.0000	7,294	71,052,598.20		
Jun 2018	ZAAD	Future	5,534	9.8743	9.9150	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	9.9994	10.0398	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.1172	10.1580	0.0000	0.0000	0	0.00		
			<u>28,394</u>					<u>7,294.00</u>	<u>71,052,598.20</u>	<u>3 528 429.00</u>	<u>30 495 470 740.10</u>

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Total			28,394					7,294.00	71,052,598.20	3 560 806.00	30 495 470 740.10
Future											
Mar 2018	ZACA	Future	750	9.7977	9.8167	0.0000	0.0000	0	0.00		
Jun 2018	ZACA	Future	100	9.9343	9.9540	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	15.0426	15.0119	15.0714	14.9952	10	150,333.00		
Jun 2018	ZAEU	Future	10,865	15.3327	15.3010	15.3392	15.2400	1,000	15,323,888.80		
Sep 2018	ZAEU	Future	5,417	15.6266	15.5941	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,926	15.9133	15.8814	15.9245	15.9245	15	238,867.50		
			<u>129,140</u>					<u>1,025.00</u>	<u>15,713,089.30</u>	13 667 333.00	194 045 559 628.60
Option											
Mar 2018	ZAEU	15.05 Put	5,648	327.0006	349.2182	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	18,643	356.3317	379.3088	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	37.8729	39.7805	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	18.8847	19.2351	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	26.1838	26.9581	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	46.1664	51.8091	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	479.8208	498.1747	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1328.3743	1356.9383	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	39.2531	40.3815	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	12.7731	10.8166	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	161,971	133.8427	140.9324	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	826.8534	849.8621	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	37,204	926.3214	950.3980	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	85.9522	91.3186	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	37,204	25.1366	28.6073	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			814,592					1,025.00	15,713,089.30	20 514 794.00	194 045 559 628.60
Future											
Mar 2018	ZAFR	Future	1,215	12.7813	12.7639	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	192,109	17.1202	17.0504	17.0637	17.0637	15	255,468.30		
Jun 2018	ZAGB	Future	7,957	17.4036	17.3319	17.3349	17.3254	1,000	17,330,975.00		
Sep 2018	ZAGB	Future	4,164	17.6840	17.6107	0.0000	0.0000	0	0.00		

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	Dec 2018	ZAGB	Future	886	17.9543	17.8790	0.0000	0.0000	0	0.00		
				<u>205,116</u>					<u>1,015.00</u>	<u>17,586,443.30</u>	<u>9 815 899.00</u>	<u>164 289 290 047.60</u>
Option												
	Mar 2018	ZAGB	17.00 Put	500	358.1094	398.7820	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	19.00 Call	1,500	49.5585	47.5967	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	20.14 Call	500	11.7081	11.0217	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	17.50 Put	500	751.7363	799.1486	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	20.40 Call	500	104.5330	103.0473	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	208,616					1,015.00	17,586,443.30	11 590 012.00	164 289 290 047.60
Future												
	Mar 2018	ZAJY	Future	115	0.1110	0.1106	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	0.1175	0.0000	0.0000	0	0.00		
	Sep 2018	ZAKS	Future	562	0.1172	0.1173	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	3.1796	3.1778	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	537	12.2134	12.2221	12.2603	12.1743	120	146,618,800.00		
	Jun 2018	ZAUM	Future	60	12.3717	12.3800	12.4069	12.3602	35	43,345,200.00		
	Sep 2018	ZAUM	Future	23	12.5254	12.5330	12.5286	12.5172	10	12,522,900.00		
	Dec 2018	ZAUM	Future	3	12.6691	12.6768	0.0000	0.0000	0	0.00		
				<u>623</u>					<u>165.00</u>	<u>202,486,900.00</u>	<u>146 426.00</u>	<u>168 435 981 180.00</u>
			Total	623					165.00	202,486,900.00	150 949.00	168 435 981 180.00
Future												
	Mar 2018	ZAUS	Future	887,139	12.2134	12.2221	12.2603	12.1730	86,871	1,061,124,179.90		
	Jun 2018	ZAUS	Future	180,518	12.3717	12.3800	12.4069	12.3635	3,550	43,935,285.00		
	Sep 2018	ZAUS	Future	5,261	12.5254	12.5330	12.5580	12.5172	1,491	18,689,253.00		
	Dec 2018	ZAUS	Future	11,500	12.6691	12.6768	12.6960	12.6960	20	253,920.00		
				<u>1,084,418</u>					<u>91,932.00</u>	<u>1,124,002,637.90</u>	<u>164 479 371.00</u>	<u>1 937 450 312 505.30</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	36.4890	35.8886	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.00 Put	227,000	170.2225	167.8346	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.13 Put	5,460	230.5525	227.7014	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.20 Put	32,520	267.3145	264.2094	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.25 Put	3,750	296.4118	293.1482	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.36 Put	20,880	365.3138	361.7055	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.40 Put	2,500	391.9326	388.2007	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.50 Put	25,750	461.8016	457.7661	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.70 Call	11,000	127.3613	131.4395	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.70 Put	2,000	613.9613	609.3395	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.75 Call	100	117.6109	121.5503	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.82 Put	10,323	711.6829	706.7281	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.94 Put	5,000	812.7163	807.4300	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.95 Call	13,200	84.7007	88.0870	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.00 Call	21,000	77.9643	81.2181	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.00 Put	100,016	864.5643	859.1181	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.20 Call	1,000	56.0570	58.8162	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.20 Put	1,073	1042.6570	1036.7162	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.21 Put	5,460	1051.7459	1045.7803	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.22 Put	15,000	1060.8491	1054.8611	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.25 Put	2,478	1088.2512	1082.1944	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.32 Put	7,500	1152.6824	1146.4721	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.35 Call	2,000	43.8935	46.3181	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.38 Put	2,500	1208.4135	1202.0762	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.40 Put	7,500	1227.0854	1220.7073	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.50 Call	35,000	33.1671	35.1069	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.50 Put	17,750	1319.7671	1313.0069	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.52 Put	3,600	1338.4582	1331.6277	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.60 Put	197,389	1413.6895	1406.5972	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.66 Call	10,000	23.9604	25.3921	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.70 Call	25,150	22.0672	23.3901	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.74 Put	20,880	1546.9158	1539.4367	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.76 Call	4,000	19.4903	20.6625	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.79 Call	2,000	18.3113	19.4140	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.84 Put	1,000	1643.0956	1635.3891	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.91 Put	7,000	1710.8395	1702.9961	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.93 Call	100	13.6512	14.4716	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.93 Put	10,323	1730.2512	1722.3716	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.95 Put	1,000	1749.6861	1741.7717	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.98 Put	200	1778.8804	1770.9162	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	14.00 Call	10,000	11.7699	12.4739	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	11.2799	11.9533	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1847.1815	1839.1109	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	10.1392	10.7408	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	9.1102	9.6470	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1954.9605	1946.7496	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1974.6084	1966.3751	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	7.6706	8.1158	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2013.9468	2005.6713	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	4.7598	5.0191	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	4.5565	4.8029	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	4.4581	4.6981	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2280.6849	2272.2012	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	3.9965	4.2073	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2290.5965	2282.1073	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2310.4253	2301.9253	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	3.6613	3.8510	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	3.4283	3.6032	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	3.2098	3.3712	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	2.7450	2.8687	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	2.6200	2.7275	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	2.5792	2.6811	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	2.5693	2.6699	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	2.4867	2.5760	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	2.3989	2.4758	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	2.2993	2.3614	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	2.1965	2.2416	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	2.1794	2.2216	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	2.1520	2.1890	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	2.1119	2.1406	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	1.5382	1.5518	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	1.1141	1.1237	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	27.5529	29.3551	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	96.3541	95.3597	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	260.7980	257.7760	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	316.2897	313.0489	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	382.8765	379.4228	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	410.2178	406.6827	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	468.2078	463.9708	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	530.2628	525.7707	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	699.3182	694.2444	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	854.6015	849.1336	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	28,358	885.2563	879.8394	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	924.0714	918.5285	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1019.3402	1013.5084	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1043.5942	1037.6951	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	1059.8575	1053.9109	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1125.6144	1119.4974	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1260.2646	1253.8316	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1277.3667	1270.8946	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1294.5226	1288.0167	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1415.6318	1409.3644	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1511.6183	1505.2440	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1555.7286	1549.2579	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1564.5835	1558.0944	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1582.3285	1575.8030	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1591.2184	1584.6729	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1644.7746	1638.1242	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	5,630	1734.8386	1728.0209	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1825.8277	1818.8562	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1963.8527	1956.6760	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	67.3632	68.1705	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	58.0075	58.6512	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	53.4017	54.0256	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	44.8160	45.6533	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	40.5256	41.1223	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	39.4336	39.9700	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	36.6723	37.0572	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	34.1177	34.3664	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	30.3668	30.4219	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	28.5347	28.4976	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	27.7864	27.7131	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	22.1294	21.7981	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	15.4978	15.2899	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	11.8185	11.6423	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	11.3854	11.2133	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	10.3021	10.1406	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	9.9213	9.7637	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	8.4191	8.2776	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	5.9560	5.8442	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	5.3686	5.2646	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	4.0768	3.9912	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	3.7162	3.6362	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	3.2533	3.1807	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	218.9608	216.0264	0.0000	0.0000	0	0.00

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Sep 2018	ZAUS	12.61 Put	5,300	640.8582	636.1078	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	666.0596	661.2336	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	798.0719	792.9060	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Put	73,314	1088.5324	1082.8395	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	282.6629	284.4261	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	15.97 Call	5,300	75.5370	76.4624	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.04 Call	1,550	73.3636	74.2759	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.14 Call	750	70.4218	71.3188	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.29 Call	73,314	66.3492	67.2212	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	12.96 Put	23,443	890.3010	885.1531	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	14.89 Call	1,000	217.4642	219.2803	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	15.95 Call	2,000	140.9022	142.5000	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	17.24 Call	23,443	71.6391	72.6584	0.0000	0.0000	0	0.00
Dec 2019	ZAUS	20.00 Call	2,000	163.4349	162.9067	0.0000	0.0000	0	0.00
			<u>2,478,939</u>					<i>0.00</i>	<i>0.00</i>
	Total		3,563,357					91,932.00	1,124,002,637.90
									<i>44 110 873.00</i>
									<i>0.00</i>
									208 590 244.00
									1 937 450 312 505.30

Grand Total	6,162,189					101,442.00	1 431 006 565.20	281,590,775	2,669,819,022,093.57
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