



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-January-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2018	DAAD	Future	46	9.7159	9.6533	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.7340	9.6745	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
Future									
Jan 2018	DAEU	Future	151,647	14.7812	14.7735	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	14.8258	14.8205	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	337	14.8669	14.8610	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.9069	14.9078	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	14.9443	14.9515	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	1018.8906	1026.8864	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	0.0277	0.0248	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1552.6765	1558.8063	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
									0.00
Future									
Jan 2018	DAGB	Future	10	16.8456	16.8854	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	16.9338	16.9763	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.9709	17.0197	0.0000	0.0000	8	136,220.80
Apr 2018	DAGB	Future	6	17.1238	17.1655	0.0000	0.0000	0	0.00
			<u>71</u>					<u>8.00</u>	<u>136,220.80</u>
		Total	71					8.00	136,220.80
									53 612.00
									879 553 984.10
Future									
Jan 2018	DAUS	Future	145,615	11.9584	11.8724	0.0000	0.0000	9	107,640.00
Feb 2018	DAUS	Future	1,346	11.9731	11.8887	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	11.9803	11.8958	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	12	11.9839	11.8994	0.0000	0.0000	12	143,820.00
Feb 2018	DAUS	Future	3,186	12.0073	11.9225	0.0000	0.0000	15	180,060.00
Mar 2018	DAUS	Future	5,607	12.0301	11.9491	0.0000	0.0000	37	445,258.00
Mar 2018	DAUS	Future	1,199	12.0514	11.9738	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	12.1020	12.0185	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	117	12.1143	12.0288	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	12.1330	12.0472	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	12.1670	12.0808	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	12.2163	12.1296	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	12.2214	12.1346	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	12.2520	12.1649	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,000	12.2588	12.1716	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	12.2605	12.1733	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	12.2707	12.1833	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	12.2922	12.2044	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	12.3220	12.2337	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.3684	12.2791	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.4131	12.3230	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.4197	12.3295	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.4440	12.3534	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	12.5939	12.5016	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	13.5677	13.4551	0.0000	0.0000	0	0.00
			<u>249,877</u>					<u>73.00</u>	<u>876,778.00</u>
									<u>7 483 528.00</u>
									<u>91 078 655 844.00</u>
Option									
Jan 2018	DAUS	11.96 Put	300	56.7902	130.3903	0.0000	0.0000	0	0.00
Jan 2018	DAUS	11.98 Call	300	47.2090	37.5809	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.18 Put	1,000	230.8119	317.3489	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.22 Call	1,000	6.6702	7.4202	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.25 Put	440	296.8562	383.6513	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.32 Put	460	364.6624	451.3769	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.36 Call	440	2.2744	2.8959	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.41 Call	460	1.5875	2.0877	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	841.7125	927.7388	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	1201.6154	1287.6225	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	1311.6140	1397.6189	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	1341.6136	1427.6181	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	1441.6128	1527.6159	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	0.0115	0.0108	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	0.0115	0.0103	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	0.0120	0.0127	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	1191.6174	1275.8827	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	15.22 Call	242	0.1438	0.2399	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	0.2434	0.2437	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	0.1296	0.1141	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	0.1000	0.0881	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	1232.7902	1316.9476	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1832.4463	1916.6310	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	1189.4156	1273.7141	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1888.7489	1973.1312	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	0.1307	0.1658	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.05 Call	20,000	89.6708	72.1480	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1771.6219	1856.1790	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1921.5682	2006.1130	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	2214.4533	2299.0595	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	67.9563	57.3802	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	2.5442	2.2076	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2173.6942	2258.3721	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1398.3296	1481.2753	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.00 Call	50,000	286.6606	252.0203	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2903.6305	2986.1010	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	2.0065	1.4868	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	158.2045	188.6481	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	356.8083	319.5777	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1731.7498	1811.2369	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	6.0946	4.9856	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	2.9067	2.3411	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	795.5146	860.9263	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1782.1901	1861.5055	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	3.8043	2.9442	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	804.7532	869.8123	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2390.5756	2472.1558	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	3.2597	2.5223	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	306.9299	349.6175	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1713.2390	1790.1888	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	8.8834	9.3198	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	3.6333	4.5573	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1698.8884	1773.2779	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	26.6494	22.2292	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	16.9282	13.5007	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	378.9209	423.6299	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	147.1105	131.6712	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	131.5517	117.5313	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	2038.8761	2114.5216	0.0000	0.0000	0	0.00

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Jul 2018	DAUS	14.45 Put	1,500	2279.6378	2357.0750	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	38.5793	34.5801	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	34.0792	28.6222	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1684.4233	1756.2730	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	40.9468	36.5538	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	26.6136	22.0757	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	538.0877	588.7167	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1734.7413	1806.6287	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	34.2796	28.6176	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1673.6955	1744.1542	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	54.2975	46.3446	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	34.5272	29.0459	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1664.4397	1733.1942	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	62.3112	53.5917	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	40.0382	33.9630	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1653.4748	1721.3586	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	70.0273	61.5346	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	46.4543	40.3994	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	351.9214	389.6529	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1702.2412	1769.9109	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	57.8081	49.6210	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1645.2000	1711.2004	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	76.7557	66.5071	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	50.1458	42.8728	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1519.7820	1585.0584	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	134.7363	123.7079	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1636.2592	1701.4878	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	81.6665	71.5879	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	53.1711	46.0493	0.0000	0.0000	0	0.00		
			<u>879,951</u>					<u>0.00</u>	<u>0.00</u>	<u>16 769 847.00</u>	<u>0.00</u>
Total			1,129,828					73.00	876,778.00	24 253 375.00	91 078 655 844.00
Future											
Mar 2018	EUUS	Future	130	1.2394	1.2479	0.0000	0.0000	0	0.00		
			<u>130</u>					<u>0.00</u>	<u>0.00</u>	<u>684 095.00</u>	<u>7 724 583 729.00</u>
Total			130					0.00	0.00	684 095.00	7 724 583 729.00
Option											
Jun 2018	JYZA	8.89 Put	1,200	3886.2733	3648.8474	0.0000	0.0000	0	0.00		
			<u>1,200</u>					<u>0.00</u>	<u>0.00</u>	<u>2 400.00</u>	<u>0.00</u>
Total			1,200					0.00	0.00	2 400.00	0.00

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Future											
Mar 2018	ZAAD	Future	11,948	9.7388	9.6801	0.0000	0.0000	50	488,775.00		
Jun 2018	ZAAD	Future	5,534	9.8702	9.8063	0.0000	0.0000	0	0.00		
Sep 2018	ZAAD	Future	400	9.9969	9.9309	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.1171	10.0497	0.0000	0.0000	0	0.00		
			<u>28,694</u>					<u>50.00</u>	<u>488,775.00</u>	<u>3 528 804.00</u>	<u>30 499 110 787.60</u>
Total			28,694					50.00	488,775.00	3 561 181.00	30 499 110 787.60
Future											
Mar 2018	ZACA	Future	750	9.7582	9.7093	0.0000	0.0000	0	0.00		
Jun 2018	ZACA	Future	100	9.8989	9.8451	0.0000	0.0000	0	0.00		
			<u>850</u>					<u>0.00</u>	<u>0.00</u>	<u>125 603.00</u>	<u>1 236 437 662.10</u>
Total			850					0.00	0.00	125 603.00	1 236 437 662.10
Future											
Mar 2018	ZAEU	Future	113,255	14.9176	14.9202	15.0018	14.9500	6,330	94,568,311.40		
Jun 2018	ZAEU	Future	12,554	15.2158	15.2085	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	Future	35,175	15.5109	15.5013	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,962	15.8004	15.7880	0.0000	0.0000	0	0.00		
Mar 2019	ZAEU	Future	1,088	16.0977	16.0835	0.0000	0.0000	0	0.00		
			<u>165,034</u>					<u>6,330.00</u>	<u>94,568,311.40</u>	<u>13 716 062.00</u>	<u>194 795 674 499.70</u>
Option											
Mar 2018	ZAEU	15.05 Put	5,648	388.8042	391.8748	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	14,172	421.0679	424.0505	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	25.8711	27.8699	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	12.7631	13.8834	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	31.7113	32.5229	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	60.0667	61.3477	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	536.8007	542.8222	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1418.6723	1424.6405	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	34.6719	33.8487	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	9.8349	10.0001	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	124,767	153.8520	153.5732	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	894.6646	900.8799	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	21,525	997.5944	1003.8120	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	77.9055	72.1668	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	21,525	20.5896	17.7712	0.0000	0.0000	0	0.00		
			<u>612,419</u>					<u>0.00</u>	<u>0.00</u>	<u>7 176 935.00</u>	<u>0.00</u>
Total			777,453					6,330.00	94,568,311.40	20 892 997.00	194 795 674 499.70
Future											

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Mar 2018	ZAFR	Future	1,215	12.9083	12.8112	0.0000	0.0000	0	0.00		
			<u>1,215</u>					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	190,136	16.9815	17.0320	17.0459	17.0028	1,005	17,105,192.50		
Jun 2018	ZAGB	Future	7,957	17.2729	17.3140	0.0000	0.0000	0	0.00		
Sep 2018	ZAGB	Future	4,664	17.5526	17.5927	0.0000	0.0000	0	0.00		
Dec 2018	ZAGB	Future	895	17.8234	17.8622	0.0000	0.0000	0	0.00		
Mar 2019	ZAGB	Future	948	18.1262	18.1634	0.0000	0.0000	0	0.00		
			<u>204,600</u>					1,005.00	17,105,192.50	9 826 098.00	164 466 737 527.40
Option											
Mar 2018	ZAGB	17.00 Put	500	417.0322	392.2198	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	19.00 Call	1,500	35.6708	40.2927	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	20.14 Call	500	8.0869	9.2351	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	17.50 Put	500	820.8525	793.3109	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	20.40 Call	500	92.0488	92.2934	0.0000	0.0000	0	0.00		
			<u>3,500</u>					0.00	0.00	1 774 113.00	0.00
		Total	208,100					1,005.00	17,105,192.50	11 600 211.00	164 466 737 527.40
Future											
Mar 2018	ZAJY	Future	3,805	0.1109	0.1102	0.0000	0.0000	0	0.00		
			<u>3,805</u>					0.00	0.00	957 150.00	10 665 691 369.80
		Total	3,805					0.00	0.00	957 150.00	10 665 691 369.80
Future											
Jun 2018	ZAKS	Future	1,145	0.1160	0.1153	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1155	0.1147	0.0000	0.0000	0	0.00		
			<u>1,707</u>					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	3.1398	3.1473	0.0000	0.0000	0	0.00		
Jun 2018	ZATR	Future	2,200	3.0974	3.1037	3.1030	3.0980	600	1,860,300.00		
			<u>2,633</u>					600.00	1,860,300.00	240 389.00	867 384 983.00
		Total	2,633					600.00	1,860,300.00	240 389.00	867 384 983.00
Future											
Mar 2018	ZAUM	Future	560	12.0362	11.9561	12.0584	12.0584	5	6,029,200.00		
Jun 2018	ZAUM	Future	64	12.1976	12.1111	0.0000	0.0000	0	0.00		
Sep 2018	ZAUM	Future	43	12.3501	12.2613	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Dec 2018	ZAUM	Future	3	12.4939	12.4029	0.0000	0.0000	0	0.00		
			670					5.00	6,029,200.00	146 936.00	169 052 250 330.00
		Total	670					5.00	6,029,200.00	151 459.00	169 052 250 330.00

Future

Mar 2018	ZAUS	Future	825,945	12.0362	11.9561	12.1100	11.9800	121,693	1,464,378,156.60		
Jun 2018	ZAUS	Future	183,885	12.1976	12.1111	12.2182	12.2011	2,275	27,695,759.60		
Sep 2018	ZAUS	Future	5,233	12.3501	12.2613	0.0000	0.0000	2,200	27,153,500.00		
Dec 2018	ZAUS	Future	11,500	12.4939	12.4029	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	52	12.6512	12.5578	0.0000	0.0000	52	621,717.20		
			1,026,615					126,220.00	1,519,849,133.40	165 011 343.00	1 943 845 599 439.20

Option

Mar 2018	ZAUS	11.50 Put	32,520	56.2058	75.5725	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.60 Put	750	80.2342	104.4158	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.85 Put	25,000	167.8064	204.7421	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	11.98 Put	25,000	229.5227	273.6129	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.00 Put	227,000	239.9849	285.5000	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.13 Put	5,460	315.6311	368.3457	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.20 Put	32,520	360.9675	416.6622	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.25 Put	3,750	394.9396	452.6094	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.36 Put	20,880	473.9243	535.5057	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.40 Put	2,500	503.9726	566.8307	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.47 Call	750	124.2981	109.1110	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.50 Put	25,380	581.8529	647.5807	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.70 Call	11,000	83.4452	72.9829	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.70 Put	2,000	747.2452	816.8829	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.75 Call	100	76.2817	66.7916	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.82 Put	10,323	851.0725	922.9084	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.94 Put	5,000	958.0536	1031.6622	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	12.95 Call	13,200	53.2922	46.9316	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Call	21,000	48.7390	42.9979	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.00 Put	95,146	1012.5390	1086.8979	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.20 Call	1,000	34.1947	29.8184	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.20 Put	1,073	1197.9947	1273.7184	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.21 Put	5,460	1207.3986	1283.0932	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.22 Put	15,000	1216.8141	1292.4796	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.25 Put	2,478	1245.1234	1320.7111	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.32 Put	7,500	1310.7843	1386.9770	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.35 Call	2,000	25.3026	21.6314	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.38 Put	2,500	1367.5193	1444.1722	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.40 Put	7,500	1386.5164	1463.3112	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	13.50 Call	35,000	18.2740	15.6027	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Mar 2018	ZAUS	13.50 Put	17,750	1482.0740	1559.5027	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	3,600	1501.2909	1578.8319	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	197,389	1578.4659	1656.4147	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	12.8395	10.9535	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	11.7454	10.0188	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1714.5412	1793.0615	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	10.2709	8.7599	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	9.6022	8.1893	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1812.3803	1891.2175	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1881.1253	1960.1475	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	7.0006	5.9709	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1900.8006	1979.8709	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1920.4902	1999.6061	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1950.0494	2029.2306	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	5.9715	5.0938	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	5.7058	4.8674	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2019.1285	2098.4460	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	5.0906	4.3435	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	4.5408	3.8753	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2127.9434	2207.4367	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2147.7576	2227.2786	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	3.7802	3.2274	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2187.4105	2266.9830	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	2.2781	2.2205	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	2.1754	2.2020	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	2.1257	2.1929	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2455.8914	2536.0580	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	2.0835	2.1497	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2465.8835	2546.0497	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2485.8681	2566.0332	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	2.0531	2.1173	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	2.0317	2.0943	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	2.0111	2.0724	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	1.9223	1.9766	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	1.8699	1.9193	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	1.8531	1.9008	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	1.8491	1.8964	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	1.8160	1.8597	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	1.7826	1.8219	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	1.7476	1.7812	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	1.7171	1.7436	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	1.7130	1.7381	0.0000	0.0000	0	0.00

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Mar 2018	ZAUS	15.57 Call	6,000	1.7072	1.6642	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	1.5703	1.2984	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.8212	0.6738	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.5829	0.4765	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	35.7437	45.0470	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	131.3248	156.2602	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	330.3173	373.0207	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	393.8951	440.4094	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	462.6362	423.4459	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	410.6639	458.3719	0.0000	0.0000	250	0.00
Jun 2018	ZAUS	12.25 Put	2,415	469.5301	520.5586	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	500.5817	552.9358	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	565.2477	620.1156	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	633.1154	690.3167	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	815.2215	877.4259	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	979.3498	1045.2714	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	28,358	1011.6222	1078.2099	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1052.3898	1119.7803	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1152.0363	1221.2146	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1177.3202	1246.9166	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	1194.2560	1264.1235	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1262.5938	1333.5050	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1401.2210	1472.9840	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1418.6377	1490.6445	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1436.1077	1508.3522	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1559.7487	1633.5560	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1658.4156	1733.3259	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1703.6632	1779.0426	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1712.7414	1788.2105	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1730.9254	1806.5748	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1740.0310	1815.7678	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1794.8474	1871.1021	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	5,630	1886.8749	1963.9297	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1979.6606	2057.4492	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2120.1021	2198.8761	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	53.2491	46.8485	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	45.4017	39.2348	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	41.1505	35.5768	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	34.1742	29.5830	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	30.7119	26.6117	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	29.8328	25.8572	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	27.6156	23.9562	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	15.30 Call	24,500	25.5715	22.2042	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	22.5842	19.6451	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.50 Call	114,600	21.1319	18.4004	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	20.5400	17.8936	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.79 Call	40,000	16.0950	13.8810	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	10.2355	8.5637	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	7.6739	6.3813	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	7.3755	6.1280	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	6.6322	5.4981	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	6.3722	5.2781	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	5.3525	4.4174	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	2,415	3.7067	3.0362	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	3.3200	2.7133	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	2.4791	2.0142	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	2.2472	1.8222	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	1.9515	1.5780	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	267.5345	302.1833	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	738.0685	792.5278	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	765.0926	820.2700	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	905.7431	964.2652	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1211.2803	1275.9532	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	241.1702	220.1142	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	67.1166	59.8616	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	65.3163	56.4709	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	60.4800	51.9333	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	53.4914	45.7552	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	991.7611	1047.9277	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	188.5934	172.4930	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	125.7564	115.4454	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	59.0605	50.1571	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	148.0003	132.6780	0.0000	0.0000	0	0.00		
			<u>2,533,699</u>					<u>250.00</u>	<u>0.00</u>	<u>44 231 353.00</u>	<u>0.00</u>
	Total		3,560,314					126,470.00	1,519,849,133.40	209 242 696.00	1 943 845 599 439.20
Grand Total			6,078,611					134,541.00	1 640 913 911.10	282,839,949	2,678,065,417,833.67