



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-February-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Feb 2018	DAAD	Future	46	9.1431	9.1398	0.0000	0.0000	0	0.00		
Mar 2018	DAAD	Future	4	9.1631	9.1598	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>77 074.00</u>	<u>730 365 560.80</u>
		Total	50					0.00	0.00	146 074.00	730 365 560.80
Future											
Feb 2018	DAEU	Future	337	14.3772	14.3644	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	63	14.4228	14.4102	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	14.4663	14.4537	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	107	14.5075	14.4949	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	16	14.5672	14.5541	0.0000	0.0000	0	0.00		
			<u>526</u>					<u>0.00</u>	<u>0.00</u>	<u>789 076.00</u>	<u>11 778 242 700.40</u>
Option											
Feb 2018	DAEU	16.41 Put	1,647	2032.8267	2045.6332	0.0000	0.0000	0	0.00		
			<u>1,647</u>					<u>0.00</u>	<u>0.00</u>	<u>946 787.00</u>	<u>0.00</u>
		Total	2,173					0.00	0.00	1 735 863.00	11 778 242 700.40
Future											
Mar 2018	DAGB	Future	17	16.2575	16.2579	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	38	16.2997	16.3002	0.0000	0.0000	0	0.00		
Apr 2018	DAGB	Future	9	16.4412	16.4408	0.0000	0.0000	0	0.00		
			<u>64</u>					<u>0.00</u>	<u>0.00</u>	<u>53 655.00</u>	<u>880 282 013.10</u>
		Total	64					0.00	0.00	260 968.00	880 282 013.10
Future											
Feb 2018	DAUS	Future	4,771	11.6603	11.6514	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	6,278	11.6863	11.6775	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	30,000	11.6985	11.6895	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	11.7103	11.7010	0.0000	0.0000	35	410,830.00		
Apr 2018	DAUS	Future	54	11.7396	11.7303	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>		
Apr 2018	DAUS	Future	70	11.7527	11.7433	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	506	11.7624	11.7529	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	11.7800	11.7704	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	11.8119	11.8019	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	11.8566	11.8467	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	11.8612	11.8513	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	11.8890	11.8791	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	500	11.8952	11.8853	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	11.8967	11.8868	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	11.9060	11.8961	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	11.9260	11.9162	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,766	11.9536	11.9436	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	11.9958	11.9857	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.0364	12.0262	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.0425	12.0322	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	430	12.0455	12.0352	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.0651	12.0547	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.2012	12.1892	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.0315	13.0259	0.0000	0.0000	0	0.00		
			<u>135,893</u>					<u>35.00</u>	<u>410,830.00</u>	<u>7 736 931.00</u>	<u>94 107 107 346.00</u>

Option

Feb 2018	DAUS	11.65 Put	100	75.8989	87.5065	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.86 Put	340	226.0327	237.0077	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.87 Put	1,300	234.5352	245.4243	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.92 Call	1,300	18.5236	20.0896	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.96 Call	340	14.6525	15.9088	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	0.5958	0.7840	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	0.0210	0.0154	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2519.7406	2528.6267	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1736.2647	1745.0689	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.80 Call	20,000	82.4818	84.9190	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.00 Call	20,000	84.7179	82.9506	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	9.2450	9.4984	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3248.0055	3257.4664	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.7786	0.8000	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	245.9837	255.3209	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	166.6168	167.6943	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	2045.1436	2054.8500	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	2.5987	2.6402	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	1.2639	1.2886	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	1038.4652	1048.5787	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	2093.7780	2105.6503	0.0000	0.0000	0	0.00

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May 2018	DAUS	15.63 Call	1,880	1.6522	1.0803	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	1047.0213	1056.7430	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2721.1716	2731.1074	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	1.1450	0.8334	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	28.7427	30.8916	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	265.9628	272.8521	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	178.2787	177.5415	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	76,000	451.4067	459.5100	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	2017.0672	2027.7767	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	2.6436	2.3198	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.0912	0.9384	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1995.8467	2006.7062	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	3.4354	3.0250	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	1.4760	1.2745	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	537.3926	546.2558	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	71.3168	72.3381	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	62.5781	63.6140	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	2346.7449	2358.2844	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2594.2902	2606.8164	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	7.9896	12.2044	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	5.8351	9.1943	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1974.6018	1985.9130	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	10.0548	12.7177	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	5.1463	6.7691	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	725.6896	735.4985	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	2025.9806	2037.3839	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	8.3231	10.1287	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1957.6747	1969.5604	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	18.2698	20.5275	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	10.2818	11.7748	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1945.5284	1957.5986	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	25.1635	27.1168	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	14.6788	16.0173	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1932.6326	1944.9823	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	32.2992	34.0310	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	19.8949	21.1401	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	500.4770	509.3214	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1983.3815	1995.1630	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	25.4790	26.7065	0.0000	0.0000	0	0.00
Nov 2018	DAUS	10.83 Put	51,000	108.0065	111.4359	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.67 Put	51,000	387.5039	395.5099	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.22 Call	51,000	287.2416	288.1819	0.0000	0.0000	0	0.00

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Nov 2018	DAUS	13.80 Put	1,000	1922.2618	1934.0615	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	16.70 Call	500	38.0103	38.6807	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	17.31 Call	500	23.1787	23.6747	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.65 Put	20,000	1789.8904	1802.1598	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	15.69 Call	20,000	88.5541	90.8336	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.80 Put	1,000	1911.7265	1924.3849	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	16.93 Call	500	41.9035	43.3210	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	17.58 Call	500	25.5478	26.5745	0.0000	0.0000	0	0.00	
			515,236					0.00	0.00	17 066 419.00
		Total	651,129					35.00	410,830.00	24 803 350.00
										94 107 107 346.00
Future										
Mar 2018	EUUS	Future	2,526	1.2345	1.2343	0.0000	0.0000	4,758	58,633,618.00	
Jun 2018	EUUS	Future	100	1.2428	1.2427	0.0000	0.0000	0	0.00	
			2,626					4,758.00	58,633,618.00	700 747.00
		Total	2,626					4,758.00	58,633,618.00	7 931 810 308.00
Future										
Mar 2018	JYZA	Future	5,700	9.1292	9.1902	0.0000	0.0000	5,700	56,287,172.77	
			5,700					5,700.00	56,287,172.77	12 200.00
Option										
Mar 2018	JYZA	9.07 Call	11,700	1821.3835	2274.3501	0.0000	0.0000	0	0.00	
Jun 2018	JYZA	8.89 Put	1,200	3090.4627	2870.4957	0.0000	0.0000	0	0.00	
			12,900					0.00	0.00	25 800.00
		Total	18,600					5,700.00	56,287,172.77	38 000.00
										120 686 743.34
Future										
Mar 2018	ZAAD	Future	10,792	9.1685	9.1651	9.1750	9.1750	6	55,050.00	
Jun 2018	ZAAD	Future	5,422	9.2853	9.2814	0.0000	0.0000	0	0.00	
Sep 2018	ZAAD	Future	400	9.4005	9.3968	0.0000	0.0000	0	0.00	
Dec 2018	ZAAD	Future	10,812	9.5109	9.5072	0.0000	0.0000	0	0.00	
			27,426					6.00	55,050.00	3 540 822.00
		Total	27,426					6.00	55,050.00	3 573 199.00
										30 611 937 823.20
Future										
Mar 2018	ZACA	Future	700	9.1946	9.2283	0.0000	0.0000	0	0.00	
Jun 2018	ZACA	Future	420	9.3246	9.3573	9.3250	9.3250	10	93,250.00	
			1,120					10.00	93,250.00	128 123.00
		Total	1,120					10.00	93,250.00	1 260 339 927.10

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Mar 2018	ZAEU	Future	123,935	14.4351	14.4225	14.4870	14.4293	9,439	136,294,180.30
Jun 2018	ZAEU	Future	23,597	14.7148	14.7014	14.7453	14.7074	2,315	34,059,750.60
Sep 2018	ZAEU	Future	45,425	14.9953	14.9825	0.0000	0.0000	0	0.00
Dec 2018	ZAEU	Future	2,962	15.2707	15.2576	0.0000	0.0000	0	0.00
Mar 2019	ZAEU	Future	1,088	15.5629	15.5471	0.0000	0.0000	0	0.00
			<u>197,007</u>					<u>11,754.00</u>	<u>170,353,930.90</u>
									<u>13 886 900.00</u>
									<u>197 327 665 485.90</u>
Option									
Mar 2018	ZAEU	14.45 Put	10,000	205.1277	222.4809	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	14.62 Put	10,000	311.6258	330.2349	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.05 Put	5,648	656.0453	673.8122	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.10 Put	14,172	700.7913	718.2883	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	16.50 Call	643	1.8579	2.3978	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	17.00 Call	620	0.8705	1.1130	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.50 Put	29,734	44.4043	0.0000	0.0000	0.0000	59,468	0.00
Jun 2018	ZAEU	13.75 Put	50,995	81.1482	87.8947	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.97 Put	7,000	129.1503	138.3275	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	14.25 Put	29,734	220.7292	233.0617	0.0000	0.0000	51,259	0.00
Jun 2018	ZAEU	15.25 Put	50,995	800.4213	817.8896	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.63 Call	29,734	184.0078	0.0000	0.0000	0.0000	29,734	0.00
Jun 2018	ZAEU	16.00 Put	0	1414.0739	1430.7589	0.0000	0.0000	21,525	0.00
Jun 2018	ZAEU	16.44 Put	7,000	1804.7060	1820.5993	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	18.61 Call	7,000	17.7535	19.7987	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	20.55 Call	50,995	3.7089	4.5129	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	21.63 Call	0	1.0296	1.3190	0.0000	0.0000	21,525	0.00
Sep 2018	ZAEU	13.50 Put	29,734	76.0145	0.0000	0.0000	0.0000	59,468	0.00
Sep 2018	ZAEU	14.25 Put	86,824	258.8584	270.1664	0.0000	0.0000	89,202	0.00
Sep 2018	ZAEU	15.85 Put	86,824	1200.8963	1216.8785	0.0000	0.0000	75,886	0.00
Sep 2018	ZAEU	16.00 Put	0	1318.3601	1334.3428	0.0000	0.0000	43,050	0.00
Sep 2018	ZAEU	16.76 Call	29,734	190.5983	0.0000	0.0000	0.0000	29,734	0.00
Sep 2018	ZAEU	19.56 Call	86,824	22.1129	22.4834	0.0000	0.0000	37,943	0.00
Sep 2018	ZAEU	21.63 Call	0	2.6079	2.6940	0.0000	0.0000	21,525	0.00
			<u>624,210</u>					<u>540,319.00</u>	<u>0.00</u>
			Total	821,217				552,073.00	170,353,930.90
									<u>21 733 634.00</u>
									<u>197 327 665 485.90</u>
Future									
Mar 2018	ZAFR	Future	1,215	12.5384	12.4920	0.0000	0.0000	0	0.00
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>
			Total	1,215				0.00	0.00
									<u>605 550.00</u>
									<u>6 459 053 543.50</u>
Future									
Mar 2018	ZAGB	Future	201,140	16.3118	16.3123	16.3741	16.2997	5,003	81,672,210.10
Jun 2018	ZAGB	Future	11,217	16.5814	16.5809	16.6427	16.5873	760	12,620,785.00

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Sep 2018	ZAGB	Future	13,656	16.8430	16.8428	0.0000	0.0000	0	0.00		
Dec 2018	ZAGB	Future	895	17.0958	17.0951	0.0000	0.0000	0	0.00		
Mar 2019	ZAGB	Future	948	17.3709	17.3680	0.0000	0.0000	0	0.00		
			<u>227,856</u>					<u>5,763.00</u>	<u>94,292,995.10</u>	<u>9 908 457.00</u>	<u>165 848 707 251.20</u>
Option											
Mar 2018	ZAGB	17.00 Put	500	758.7936	762.0411	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	19.00 Call	1,500	2.3378	2.0856	0.0000	0.0000	0	0.00		
Mar 2018	ZAGB	20.14 Call	500	0.8586	0.9510	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	17.50 Put	500	1202.4055	1209.3281	0.0000	0.0000	0	0.00		
Jun 2018	ZAGB	20.40 Call	500	28.3653	29.3880	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	231,356					5,763.00	94,292,995.10	11 682 570.00	165 848 707 251.20
Future											
Mar 2018	ZAJY	Future	8,261	0.1095	0.1088	0.0000	0.0000	0	0.00		
			<u>8,261</u>					<u>0.00</u>	<u>0.00</u>	<u>961 606.00</u>	<u>10 715 347 944.50</u>
		Total	8,261					0.00	0.00	961 606.00	10 715 347 944.50
Future											
Jun 2018	ZAKS	Future	1,145	0.1142	0.1143	0.0000	0.0000	0	0.00		
Sep 2018	ZAKS	Future	562	0.1133	0.1138	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											
Jun 2018	ZATR	Future	4,540	3.0240	3.0222	0.0000	0.0000	0	0.00		
			<u>4,540</u>					<u>0.00</u>	<u>0.00</u>	<u>242 729.00</u>	<u>874 663 905.50</u>
		Total	4,540					0.00	0.00	242 729.00	874 663 905.50
Future											
Mar 2018	ZAUM	Future	387	11.6933	11.6844	11.7437	11.6808	55	64,386,150.00		
Jun 2018	ZAUM	Future	79	11.8396	11.8297	11.8493	11.8340	10	11,841,650.00		
Sep 2018	ZAUM	Future	45	11.9792	11.9691	0.0000	0.0000	0	0.00		
Dec 2018	ZAUM	Future	3	12.1112	12.1003	0.0000	0.0000	0	0.00		
			<u>514</u>					<u>65.00</u>	<u>76,227,800.00</u>	<u>147 571.00</u>	<u>169 811 391 350.00</u>
		Total	514					65.00	76,227,800.00	152 094.00	169 811 391 350.00
Future											
Mar 2018	ZAUS	Future	717,776	11.6933	11.6844	11.7743	11.6800	72,696	853,353,074.90		
Jun 2018	ZAUS	Future	225,172	11.8396	11.8297	11.9201	11.8600	937	11,135,201.10		
Sep 2018	ZAUS	Future	38,386	11.9792	11.9691	0.0000	0.0000	426	5,135,217.00		

<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>		
Dec 2018	ZAUS	Future	18,500	12.1112	12.1003	0.0000	0.0000	0	0.00		
Mar 2019	ZAUS	Future	400	12.2502	12.2384	0.0000	0.0000	0	0.00		
			<u>1,000,234</u>					<u>74,059.00</u>	<u>869,623,493.00</u>	<u>167 022 156.00</u>	<u>1 967 961 182 654.50</u>

Option

Mar 2018	ZAUS	11.45 Put	2,250	65.7628	71.0520	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.50 Put	32,520	82.3842	87.6904	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.60 Put	750	123.0266	128.1079	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.67 Put	10,000	157.3608	162.6870	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.68 Put	10,000	162.6522	168.2043	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.72 Put	10,000	185.0137	191.2044	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.80 Put	90,000	234.5513	241.4457	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.99 Put	40,000	371.9918	380.1216	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	227,000	379.8760	388.0534	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	547.7586	556.6191	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	592.1898	601.1510	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	691.8019	700.2710	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	728.6228	737.1438	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	17.2434	16.9415	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	822.2400	830.8658	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	13.0488	12.8158	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	7.6571	7.5133	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	1014.3571	1023.1133	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	1131.6599	1140.5422	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1250.1906	1259.1412	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	3.3995	3.4459	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	2.9830	3.0104	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	95,146	1309.6830	1318.6104	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	1.8097	1.7900	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1508.5097	1517.3900	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1528.4250	1537.3025	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1558.3064	1567.1802	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1628.0649	1636.9318	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	1.2746	1.2392	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1687.8913	1696.7540	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1707.8393	1716.7010	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	0.9164	0.8745	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1807.6164	1816.4745	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1907.4438	1916.3005	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	0.6590	0.6156	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	0.6089	0.5658	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	2047.2635	2056.1206	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	0.5423	0.4997	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	13.79 Call	2,000	0.5123	0.4701	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	2147.1668	2156.0253	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2217.1112	2225.9709	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.3969	0.3570	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2237.0969	2245.9570	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2257.0832	2265.9437	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2287.0637	2295.9248	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.3514	0.3130	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.3396	0.3111	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2357.0229	2365.9084	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.3195	0.3067	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.3121	0.3028	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2467.0067	2475.9000	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2487.0041	2495.8987	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.3016	0.2974	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2526.9992	2535.8963	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.2780	0.2871	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.2773	0.2868	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2796.9743	2805.8858	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.2736	0.2856	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2806.9736	2815.8856	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2826.9723	2835.8852	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.2710	0.2848	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.2692	0.2844	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.2674	0.2840	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.2603	0.2834	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.2566	0.2842	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.2555	0.2847	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.2553	0.2848	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.2534	0.2865	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	0.2520	0.2892	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.2114	0.2120	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.1180	0.1186	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.1048	0.1054	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.0851	0.0856	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.0593	0.0597	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0228	0.0231	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0138	0.0139	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	63.0991	66.5489	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	107.6830	112.3212	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.35 Call	10,000	643.0805	638.7156	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.45 Call	10,000	579.8460	576.0535	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	11.50 Put	66	210.4281	216.8085	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	329.0230	336.6068	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.90 Put	2,000	414.4265	422.5916	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Call	3,000	317.1411	315.7367	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	22,550	477.5411	486.0367	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	558.2364	567.0715	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	271.7787	270.7634	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	572.1787	581.0634	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	579.1988	588.1090	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	243.4395	242.6505	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	651.1798	660.3098	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	688.3165	697.5436	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	764.7014	774.0976	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	182.9765	182.6550	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	843.3765	852.9550	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	1049.1488	1059.1616	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1230.8522	1241.1038	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	3,000	105.8166	106.2012	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	22,728	1266.2166	1276.5012	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1310.7216	1321.0465	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1417.7061	1428.1633	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1444.7340	1455.2197	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1535.5631	1546.1299	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	70.9752	71.6757	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1683.0031	1693.6637	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1701.5974	1712.2667	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1720.2252	1730.9026	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1851.4901	1862.2123	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1955.5900	1966.3311	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	2003.1555	2013.9019	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	2012.6851	2023.4337	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	2031.7631	2042.5128	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	2041.3103	2052.0600	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	2098.7038	2109.4547	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2194.7542	2205.5028	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2291.2483	2301.9898	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2436.1441	2446.7194	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	16.8322	16.8676	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	12.7182	12.5062	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	10.8595	10.5527	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	8.0086	7.5892	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	6.6975	6.2442	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	15.14 Call	2,700	6.3768	5.9178	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.22 Call	372	5.5911	5.1222	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.30 Call	24,500	4.8977	4.4268	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	3.9341	3.4884	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.50 Call	114,600	3.4794	3.0769	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	3.3001	2.9149	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.79 Call	40,000	2.0726	1.8117	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	1.0481	0.9022	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	0.6915	0.5897	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	0.6529	0.5561	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	0.5600	0.4753	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	0.5286	0.4480	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	0.4108	0.3462	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	2,415	0.2415	0.2010	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	0.2059	0.1708	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	0.1349	0.1108	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	0.0954	0.0777	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	395.2149	403.9954	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	950.7260	961.5851	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	981.0848	992.0698	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	1137.4561	1148.9940	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1468.7872	1480.3450	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.30 Call	1,500	190.3062	191.8332	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	144.7155	146.5819	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	27.2564	29.7532	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	25.4164	27.7976	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	22.9881	25.2110	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	19.7490	21.7495	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	11.64 Put	2,764	385.4785	393.8197	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Call	150	500.8069	501.1002	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	1227.6315	1239.3860	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.00 Call	2,000	369.9815	370.8689	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.80 Call	2,764	228.6884	230.2227	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	126.4842	128.5267	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	76.6874	78.8234	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	28.5584	29.7237	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	89.8877	92.0125	0.0000	0.0000	0	0.00		
			<u>2,897,912</u>					<u>0.00</u>	<u>0.00</u>	<u>46 397 192.00</u>	<u>0.00</u>
	Total		3,898,146					74,059.00	869,623,493.00	213 419 348.00	1 967 961 182 654.50

<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>
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Grand Total		5,670,144					642,469.00	1 325 978 139.77	288,598,896	2,710,954,249,207.74
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