



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-February-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2018	DAAD	Future	46	9.1685	9.0942	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	4	9.1859	9.1108	0.0000	0.0000	0	0.00
			<u>50</u>					<i>0.00</i>	<i>0.00</i>
		Total	50					0.00	0.00
									<i>77 074.00</i>
									<i>730 365 560.80</i>
Future									
Feb 2018	DAEU	Future	337	14.3813	14.2622	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.4206	14.3017	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	14.4665	14.3364	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	107	14.5084	14.3779	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	16	14.5663	14.4487	0.0000	0.0000	0	0.00
			<u>526</u>					<i>0.00</i>	<i>0.00</i>
									<i>789 135.00</i>
									<i>11 779 087 770.40</i>
Option									
Feb 2018	DAEU	16.41 Put	1,647	2028.7000	2147.8000	0.0000	0.0000	0	0.00
			<u>1,647</u>					<i>0.00</i>	<i>0.00</i>
		Total	2,173					0.00	0.00
									<i>946 787.00</i>
									<i>0.00</i>
Future									
Mar 2018	DAGB	Future	17	16.2820	16.1860	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.3207	16.2241	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	9	16.4638	16.3688	0.0000	0.0000	0	0.00
			<u>64</u>					<i>0.00</i>	<i>0.00</i>
		Total	64					0.00	0.00
									<i>53 655.00</i>
									<i>880 282 013.10</i>
Future									
Feb 2018	DAUS	Future	5,861	11.7151	11.5903	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	6,278	11.7377	11.6119	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	30,000	11.7497	11.6217	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	0	11.7601	11.7200	0.0000	0.0000	26,000	304,720,000.00
Mar 2018	DAUS	Future	1,199	11.7618	11.6314	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	0	11.7753	11.7002	0.0000	0.0000	74,000	863,403,500.00
Apr 2018	DAUS	Future	54	11.7915	11.6633	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	11.8045	11.6786	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	506	11.8142	11.6901	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	11.8318	11.7074	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	11.8637	11.7389	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	11.9087	11.7828	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	11.9134	11.7873	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	11.9413	11.8146	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	500	11.9475	11.8206	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	11.9490	11.8221	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	11.9583	11.8312	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	11.9785	11.8509	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,766	12.0064	11.8781	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.0487	11.9195	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.0893	11.9595	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.0953	11.9654	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	430	12.0983	11.9683	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.1179	11.9876	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	12.2557	12.1230	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	13.0937	12.9686	0.0000	0.0000	0	0.00
			<u>136,983</u>					<u>100,000.00</u>	<u>1,168,123,500.00</u>
									<u>7 838 039.00</u>
									<u>95 288 071 148.00</u>

Option

Feb 2018	DAUS	11.65 Put	100	17.9455	87.3568	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.86 Put	340	151.9284	272.8746	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.87 Put	1,300	161.0690	282.5630	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.92 Call	1,300	3.1970	1.7169	0.0000	0.0000	0	0.00
Feb 2018	DAUS	11.96 Call	340	1.8866	1.1496	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.50 Call	3,450	0.0207	0.0325	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	0.0000	0.0088	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	2464.9000	2589.7000	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1684.9170	1808.0137	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.80 Call	20,000	77.2598	42.7721	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.00 Call	20,000	77.0479	50.3739	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.66 Call	50,000	231.4751	0.0000	0.0000	0.0000	50,000	0.00
Mar 2018	DAUS	13.00 Call	4,000	5.6696	3.8739	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.61 Call	120,000	293.9619	0.0000	0.0000	0.0000	120,000	0.00
Apr 2018	DAUS	15.00 Put	1,000	3195.8007	3321.1766	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.7125	0.4428	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	205.3690	265.6284	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	164.6783	130.7241	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1992.0914	2114.4598	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	15.23 Call	500	2.1743	1.8317	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	1.1449	0.7421	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	980.4980	1091.3625	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	2039.6050	2161.5702	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	1.7112	1.1109	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	989.0008	1099.2946	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2667.4538	2791.7663	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	1.5592	0.8771	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	21.2473	32.2795	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	225.3960	284.0256	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	175.2584	142.9604	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	51,000	400.4345	481.6160	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1960.8603	2081.2213	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	2.4936	1.9930	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.0055	0.7980	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1939.2107	2057.7755	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	2.9886	2.5140	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	1.2381	1.0417	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	488.8881	567.2668	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	66.6180	56.5726	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	57.9822	49.2923	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	2290.6757	2410.3955	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2538.5170	2658.5013	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	4.8127	4.7072	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	3.3700	3.3286	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1918.2061	2034.6166	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	7.8589	5.9907	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	3.8278	2.8572	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	675.4229	760.8455	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1969.5492	2086.1858	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	6.8940	5.3872	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1900.6785	2015.0567	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	16.4351	13.1867	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	9.0318	7.1346	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1888.5613	2000.9421	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	22.7408	18.7674	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	12.9744	10.5716	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1876.1563	1986.0469	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	29.7125	24.7707	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	17.9805	14.8146	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	464.2389	527.0687	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1926.7082	2037.1644	0.0000	0.0000	0	0.00

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Nov 2018	DAUS	16.81 Call	1,880	23.2183	19.2494	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	10.83 Put	51,000	99.3915	118.5687	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	11.67 Put	51,000	357.6939	411.1904	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	13.22 Call	51,000	286.0756	256.0425	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	13.80 Put	1,000	1866.1464	1973.8444	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	16.70 Call	500	33.9747	28.8901	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	17.31 Call	500	20.2548	17.0497	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.65 Put	20,000	1734.5625	1839.5722	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	15.69 Call	20,000	80.7403	72.9006	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.80 Put	1,000	1855.8888	1961.7168	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	16.93 Call	500	38.0635	32.5208	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	17.58 Call	500	22.7422	19.2336	0.0000	0.0000	0	0.00	
			<u>660,236</u>					<u>170,000.00</u>	<u>0.00</u>	<u>17 388 419.00</u>
		Total	797,219					270,000.00	1,168,123,500.00	25 226 458.00
										95 288 071 148.00
Future										
Mar 2018	EUUS	Future	190	1.2289	1.2320	0.0000	0.0000	15	185,235.00	
Jun 2018	EUUS	Future	25	1.2375	1.2404	0.0000	0.0000	0	0.00	
			<u>215</u>					<u>15.00</u>	<u>185,235.00</u>	<u>703 173.00</u>
		Total	215					15.00	185,235.00	7 961 728 212.00
Future										
Mar 2018	JYZA	Future	6,000	9.1166	9.1952	0.0000	0.0000	0	0.00	
			<u>6,000</u>					<u>0.00</u>	<u>0.00</u>	<u>12 500.00</u>
										<u>123 629 480.22</u>
Option										
Mar 2018	JYZA	9.07 Call	11,700	1562.3527	2045.4614	0.0000	0.0000	0	0.00	
Jun 2018	JYZA	8.89 Put	1,200	2957.9376	2685.1301	0.0000	0.0000	0	0.00	
			<u>12,900</u>					<u>0.00</u>	<u>0.00</u>	<u>25 800.00</u>
		Total	18,900					0.00	0.00	38 300.00
										123 629 480.22
Future										
Mar 2018	ZAAD	Future	10,491	9.1912	9.1151	0.0000	0.0000	0	0.00	
Jun 2018	ZAAD	Future	5,422	9.3094	9.2346	9.2612	9.2612	20	185,224.00	
Sep 2018	ZAAD	Future	400	9.4264	9.3487	0.0000	0.0000	0	0.00	
Dec 2018	ZAAD	Future	10,812	9.5378	9.4578	0.0000	0.0000	0	0.00	
			<u>27,125</u>					<u>20.00</u>	<u>185,224.00</u>	<u>3 541 143.00</u>
		Total	27,125					20.00	185,224.00	3 573 520.00
										30 614 859 019.70
Future										
Mar 2018	ZACA	Future	700	9.2288	9.1617	0.0000	0.0000	0	0.00	
Jun 2018	ZACA	Future	430	9.3595	9.2936	0.0000	0.0000	0	0.00	

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			1,130					0.00	0.00
		Total	1,130					0.00	0.00
Future									
Mar 2018	ZAEU	Future	117,271	14.4328	14.3124	14.4250	14.3163	5,472	78,405,942.80
Jun 2018	ZAEU	Future	25,747	14.7161	14.5945	0.0000	0.0000	505	7,421,732.50
Sep 2018	ZAEU	Future	45,432	14.9971	14.8707	0.0000	0.0000	0	0.00
Dec 2018	ZAEU	Future	2,971	15.2735	15.1415	0.0000	0.0000	0	0.00
Mar 2019	ZAEU	Future	1,091	15.5637	15.4314	0.0000	0.0000	0	0.00
Jun 2019	ZAEU	Future	3,542	15.8034	15.6777	0.0000	0.0000	0	0.00
			196,054					5,977.00	85,827,675.30
									13 913 774.00
									197 723 345 282.60
Option									
Mar 2018	ZAEU	14.45 Put	10,000	178.9882	253.4765	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	14.62 Put	10,000	285.2557	376.3810	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.05 Put	5,648	639.4817	754.0238	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.10 Put	14,172	685.6542	801.9750	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	16.50 Call	643	0.7854	0.6559	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	17.00 Call	620	0.2968	0.2820	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.50 Put	29,734	38.7724	52.6332	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.75 Put	50,995	70.6061	91.0352	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.97 Put	6,865	113.2307	144.8029	0.0000	0.0000	135	0.00
Jun 2018	ZAEU	14.25 Put	29,734	200.4744	246.0691	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.25 Put	50,995	776.9064	868.1987	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.63 Call	29,734	163.8788	143.0267	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	16.44 Put	6,865	1792.3082	1903.6558	0.0000	0.0000	405	0.00
Jun 2018	ZAEU	18.61 Call	6,865	13.5483	13.3905	0.0000	0.0000	135	0.00
Jun 2018	ZAEU	20.55 Call	50,995	2.1278	2.0184	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	13.50 Put	29,734	64.9605	80.9236	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	14.25 Put	86,824	240.2901	284.8014	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	15.85 Put	86,824	1177.6430	1272.9339	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	16.76 Call	29,734	171.7626	154.6523	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	19.56 Call	86,824	29.1584	20.7195	0.0000	0.0000	0	0.00
			623,805					675.00	0.00
		Total	819,859					6,652.00	85,827,675.30
									21 804 233.00
									197 723 345 282.60
Future									
Mar 2018	ZAFR	Future	1,215	12.5217	12.4145	0.0000	0.0000	0	0.00
			1,215					0.00	0.00
		Total	1,215					0.00	0.00
									605 550.00
									6 459 053 543.50

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Mar 2018	ZAGB	Future	199,636	16.3326	16.2342	16.2829	16.2257	1,010	16,463,406.00
Jun 2018	ZAGB	Future	12,967	16.6056	16.5066	0.0000	0.0000	0	0.00
Sep 2018	ZAGB	Future	13,662	16.8684	16.7634	0.0000	0.0000	0	0.00
Dec 2018	ZAGB	Future	898	17.1223	17.0111	0.0000	0.0000	0	0.00
Mar 2019	ZAGB	Future	951	17.3950	17.2822	0.0000	0.0000	0	0.00
Jun 2019	ZAGB	Future	3,115	17.6480	17.5390	0.0000	0.0000	0	0.00
			<u>231,229</u>					<u>1,010.00</u>	<u>16,463,406.00</u>
									<u>9 922 640.00</u>
									<u>166 087 756 463.40</u>
Option									
Mar 2018	ZAGB	17.00 Put	500	789.5701	873.8495	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	19.00 Call	1,500	5.1706	4.9170	0.0000	0.0000	0	0.00
Mar 2018	ZAGB	20.14 Call	500	2.5545	2.6461	0.0000	0.0000	0	0.00
Jun 2018	ZAGB	17.50 Put	500	1321.1431	1392.8605	0.0000	0.0000	0	0.00
Jun 2018	ZAGB	20.40 Call	500	67.6398	59.9624	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	234,729					1,010.00	16,463,406.00
									11 696 753.00
									166 087 756 463.40
Future									
Mar 2018	ZAJY	Future	8,261	0.1097	0.1088	0.0000	0.0000	0	0.00
			<u>8,261</u>					<u>0.00</u>	<u>0.00</u>
		Total	8,261					0.00	0.00
									961 606.00
									10 715 347 944.50
Future									
Jun 2018	ZAKS	Future	1,145	0.1148	0.1133	0.0000	0.0000	0	0.00
Sep 2018	ZAKS	Future	562	0.1132	0.1124	0.0000	0.0000	0	0.00
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>
		Total	1,707					0.00	0.00
									31 923.00
									432 652 210.00
Future									
Jun 2018	ZATR	Future	6,380	3.0375	3.0120	3.0330	3.0294	1,840	5,576,000.00
			<u>6,380</u>					<u>1,840.00</u>	<u>5,576,000.00</u>
		Total	6,380					1,840.00	5,576,000.00
									244 569.00
									880 239 905.50
Future									
Mar 2018	ZAUM	Future	367	11.7446	11.6175	0.0000	0.0000	0	0.00
Jun 2018	ZAUM	Future	74	11.8917	11.7661	0.0000	0.0000	0	0.00
Sep 2018	ZAUM	Future	45	12.0321	11.9033	0.0000	0.0000	0	0.00
Dec 2018	ZAUM	Future	3	12.1645	12.0333	0.0000	0.0000	0	0.00
			<u>489</u>					<u>0.00</u>	<u>0.00</u>
		Total	489					0.00	0.00
									147 656.00
									169 910 916 700.00

Future

<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	Future	744,924	11.7446	11.6175	11.7520	11.5888	245,378	2,852,564,524.90	
Jun 2018	ZAUS	Future	225,212	11.8917	11.7661	11.8400	11.7497	10,670	125,850,241.70	
Sep 2018	ZAUS	Future	38,455	12.0321	11.9033	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	Future	18,500	12.1645	12.0333	0.0000	0.0000	0	0.00	
Mar 2019	ZAUS	Future	400	12.3048	12.1724	0.0000	0.0000	0	0.00	
Jun 2019	ZAUS	Future	869	12.4351	12.3059	0.0000	0.0000	0	0.00	
			<u>1,028,360</u>					<u>256,048.00</u>	<u>2,978,414,766.60</u>	<u>167 429 109.00</u>

Option

Mar 2018	ZAUS	11.45 Put	2,250	41.0010	76.4472	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.50 Put	32,520	53.0726	93.8301	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.60 Put	750	84.4484	136.4792	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.67 Put	10,000	112.6105	176.4719	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.68 Put	10,000	117.0650	182.6059	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.72 Put	10,000	135.9701	208.1355	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.80 Put	90,000	180.3188	263.6241	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.99 Put	40,000	312.0294	414.5555	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	227,000	319.7678	423.0907	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	486.9447	602.2696	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	531.6567	648.9113	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	632.8733	753.3741	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	670.5157	791.8597	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	11.7312	7.1997	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	765.9258	888.9350	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	8.7891	5.3388	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	5.1431	3.0614	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	960.5431	1085.5614	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	1078.7758	1204.5641	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1197.6351	1323.9568	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	2.1607	1.4163	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	1.8491	1.2317	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	80,146	1257.2491	1383.7317	0.0000	0.0000	30,000	0.00
Mar 2018	ZAUS	13.20 Call	1,000	1.0172	0.7257	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1456.4172	1583.2257	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1476.3603	1603.1901	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1506.2816	1633.1404	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1576.1247	1703.0401	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	0.6674	0.5029	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1636.0152	1762.9688	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1655.9829	1782.9476	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	0.4481	0.3573	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1755.8481	1882.8573	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1855.7480	1982.7883	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	13.66 Call	10,000	0.3005	0.2547	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	0.2730	0.2350	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1995.6484	2122.7172	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	0.2371	0.2089	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	0.2213	0.1972	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	2095.5976	2222.6795	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2165.5693	2292.6594	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.1621	0.1567	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2185.5621	2312.6567	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2205.5553	2332.6541	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2235.5457	2362.6503	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.1397	0.1479	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.1340	0.1456	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2305.5259	2432.6423	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.1209	0.1402	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.1135	0.1352	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2415.5131	2542.6316	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2435.5129	2562.6298	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.1127	0.1281	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2475.5126	2602.6265	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.1123	0.1118	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.1123	0.1112	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2745.5125	2872.6091	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.1126	0.1086	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2755.5126	2882.6086	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2775.5127	2902.6076	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.1129	0.1067	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.1131	0.1053	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.1134	0.1040	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.1153	0.0983	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.1172	0.0950	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.1180	0.0939	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.1182	0.0937	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.1201	0.0916	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	0.1229	0.0867	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.1271	0.0525	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.0778	0.0265	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.0686	0.0231	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.0549	0.0181	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.0373	0.0119	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0134	0.0039	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0078	0.0021	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	11.00 Put	60,750	49.4757	67.5519	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	87.2713	115.9119	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.35 Call	10,000	668.6566	580.8051	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.45 Call	10,000	601.6097	519.4617	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	178.2048	224.5409	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.70 Call	60	455.2744	0.0000	0.0000	0.0000	60	0.00
Jun 2018	ZAUS	11.75 Put	60,000	287.9280	348.5552	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.77 Put	76,000	298.0005	360.1659	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.90 Put	2,000	367.9461	439.8861	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Call	3,000	320.4757	272.0228	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	22,550	428.7757	505.9228	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	507.1527	590.0534	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	272.4487	230.6561	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	520.7487	604.5561	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	527.6002	611.8564	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	242.5569	205.0626	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	598.0562	686.5700	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	634.5296	725.0326	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	709.7765	803.8044	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	179.5251	150.9788	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	787.8251	884.8788	0.0000	0.0000	110	0.00
Jun 2018	ZAUS	12.75 Put	66	992.1403	1096.7121	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1173.2757	1282.6229	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	3,000	100.2808	84.4452	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	22,728	1208.5808	1318.3452	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1253.0334	1363.2956	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1360.3941	1472.4109	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1387.4101	1499.9414	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1478.2394	1592.3606	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	65.7724	55.0189	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1625.7869	1742.0830	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1644.4017	1760.9404	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1663.0514	1779.8267	0.0000	0.0000	110	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1794.5051	1912.7809	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1898.7835	2018.0645	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1946.4369	2066.1302	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1955.9859	2075.7574	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1975.0999	2095.0267	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1984.6649	2104.6686	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	2042.1697	2162.6106	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2138.4129	2259.5090	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2235.1028	2356.7739	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	14.25 Put	2,000	2380.8585	2502.1315	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	14.9406	11.8536	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	11.2558	8.9495	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	9.5999	7.6460	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	7.0717	5.6563	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	5.9136	4.7448	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	5.6308	4.5221	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	4.9388	3.9768	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	4.3293	3.4958	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	3.4904	2.7562	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	3.0817	2.4218	0.0000	0.0000	110	0.00
Jun 2018	ZAUS	15.53 Call	965	2.9169	2.2906	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	1.7985	1.4035	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	0.8847	0.6846	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	0.5736	0.4419	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	0.5404	0.4160	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	0.4605	0.3539	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	0.4336	0.3331	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	0.3334	0.2554	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	0.1915	0.1460	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	0.1622	0.1235	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	0.1043	0.0791	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	0.0726	0.0550	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.50 Put	45,000	248.0034	0.0000	0.0000	0.0000	45,000	0.00
Sep 2018	ZAUS	11.75 Put	73,314	358.7340	417.5150	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.85 Put	48,200	409.2840	0.0000	0.0000	0.0000	48,200	0.00
Sep 2018	ZAUS	12.61 Put	5,300	898.7642	989.9409	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	928.7425	1021.0723	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	1083.3489	1181.1085	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Put	73,314	1413.0521	1517.4536	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.30 Call	1,500	187.2833	163.8409	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	140.7780	123.1126	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	15.97 Call	5,300	24.7501	20.5083	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.04 Call	1,550	23.0142	19.0390	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.14 Call	750	20.7305	17.1102	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.29 Call	73,314	17.6988	14.5576	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	11.64 Put	2,764	358.0598	409.8283	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	12.50 Call	150	509.1340	458.9093	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	12.96 Put	23,443	1176.7277	1269.9669	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	13.00 Call	2,000	371.9885	334.9254	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	13.80 Call	2,764	225.8988	201.8331	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	14.89 Call	1,000	119.4442	108.3511	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>
Dec 2018	ZAUS	15.95 Call	2,000	70.6194	61.1403	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	17.24 Call	23,443	25.1822	21.3591	0.0000	0.0000	0	0.00
Dec 2019	ZAUS	20.00 Call	2,000	80.7512	73.7626	0.0000	0.0000	0	0.00
			<u>3,052,172</u>					<u>123,590.00</u>	<u>0.00</u>
		Total	4,080,532					379,638.00	2,978,414,766.60
									<u>46 596 782.00</u>
									<u>0.00</u>
									<u>214 025 891.00</u>
									<u>1 972 696 257 150.90</u>

Grand Total	6,000,048							659,175.00	4 254 775 806.90	289,718,370	2,717,646,837,772.42
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