



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-February-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Feb 2018	DAAD	Future	0	9.1713	9.1685	0.0000	0.0000	46	422,280.00
Mar 2018	DAAD	Future	4	9.1892	9.1859	0.0000	0.0000	0	0.00
Mar 2018	DAAD	Future	46	9.2083	9.2255	0.0000	0.0000	46	424,373.00
			<u>50</u>					<u>92.00</u>	<u>846,653.00</u>
									<u>77 166.00</u>
									<u>731 212 213.80</u>
		Total	50					92.00	846,653.00
									146 166.00
									731 212 213.80
Future									
Feb 2018	DAEU	Future	0	14.3607	14.3813	0.0000	0.0000	1,310	18,812,517.00
Mar 2018	DAEU	Future	63	14.4007	14.4206	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	14.4470	14.4665	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	107	14.4896	14.5084	0.0000	0.0000	0	0.00
Apr 2018	DAEU	Future	16	14.5475	14.5663	0.0000	0.0000	0	0.00
			<u>189</u>					<u>1,310.00</u>	<u>18,812,517.00</u>
									<u>790 445.00</u>
									<u>11 797 900 287.40</u>
		Total	189					1,310.00	18,812,517.00
									1 737 232.00
									11 797 900 287.40
Future									
Mar 2018	DAGB	Future	17	16.2436	16.2820	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.2792	16.3207	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	9	16.4230	16.4638	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	0	11.7613	11.7151	0.0000	0.0000	4,140	48,691,782.00
Mar 2018	DAUS	Future	6,178	11.7843	11.7377	0.0000	0.0000	1,472	17,339,720.00
Mar 2018	DAUS	Future	30,000	11.7965	11.7497	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	11.8087	11.7618	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	0	11.8223	11.7753	0.0000	0.0000	5,000	59,087,500.00
Apr 2018	DAUS	Future	54	11.8386	11.7915	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	11.8517	11.8045	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	506	11.8614	11.8142	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	11.8791	11.8318	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	11.9112	11.8637	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	11.9564	11.9087	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	11.9611	11.9134	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	11.9890	11.9413	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	500	11.9952	11.9475	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	11.9968	11.9490	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.0061	11.9583	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.0263	11.9785	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,766	12.0542	12.0064	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.0974	12.0487	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.1390	12.0893	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.1452	12.0953	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	430	12.1483	12.0983	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.1683	12.1179	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	12.3070	12.2557	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	13.1597	13.0937	0.0000	0.0000	0	0.00		
			<u>131,022</u>					<u>10,612.00</u>	<u>125,119,002.00</u>	<u>7 848 651.00</u>	<u>95 413 190 150.00</u>

Option

Mar 2018	DAUS	13.40 Put	100,000	1636.9085	1684.9170	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.80 Call	20,000	87.9076	77.2598	0.0000	0.0000	0	0.00
Mar 2018	DAUS	12.00 Call	20,000	85.4111	77.0479	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.66 Call	50,000	255.2811	231.4751	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.76 Put	546	156.2412	0.0000	0.0000	0.0000	546	0.00
Mar 2018	DAUS	11.87 Call	546	156.3351	0.0000	0.0000	0.0000	546	0.00
Mar 2018	DAUS	13.00 Call	4,000	6.1186	5.6696	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.61 Call	120,000	319.8779	293.9619	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3148.4261	3195.8007	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.7018	0.7125	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	183.0194	205.3690	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	177.7185	164.6783	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1945.3739	1992.0914	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	1.9966	2.1743	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	1.1473	1.1449	0.0000	0.0000	0	0.00
May 2018	DAUS	11.50 Put	2,000	109.8297	0.0000	0.0000	0.0000	2,000	0.00
May 2018	DAUS	11.80 Call	2,000	298.6082	0.0000	0.0000	0.0000	2,000	0.00
May 2018	DAUS	12.50 Call	2,000	95.0299	0.0000	0.0000	0.0000	2,000	0.00
May 2018	DAUS	12.74 Put	1,880	938.8999	980.4980	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1993.2318	2039.6050	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	1.7006	1.7112	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	947.7388	989.0008	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>
May 2018	DAUS	14.50 Put	11,000	2620.0498	2667.4538	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	1.5415	1.5592	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	18.8042	21.2473	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	203.6787	225.3960	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	188.0455	175.2584	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	51,000	370.1839	400.4345	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1915.4583	1960.8603	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	2.7490	2.4936	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.1285	1.0055	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1894.9585	1939.2107	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	3.7361	2.9886	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	1.5916	1.2381	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	460.2637	488.8881	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	71.1516	66.6180	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	61.9743	57.9822	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	2246.0565	2290.6757	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2494.3282	2538.5170	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	6.3682	4.8127	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	4.5352	3.3700	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1875.0589	1918.2061	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	9.2022	7.8589	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	4.5615	3.8278	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	644.4073	675.4229	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1926.4498	1969.5492	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	7.9349	6.8940	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1858.6855	1900.6785	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	18.0684	16.4351	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	10.0095	9.0318	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1846.8782	1888.5613	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	25.0853	22.7408	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	14.4418	12.9744	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1834.3918	1876.1563	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	31.7562	29.7125	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	19.2979	17.9805	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	441.3678	464.2389	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1884.6075	1926.7082	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	24.8609	23.2183	0.0000	0.0000	0	0.00
Nov 2018	DAUS	10.83 Put	51,000	92.7781	99.3915	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.67 Put	51,000	337.5465	357.6939	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.22 Call	51,000	296.9106	286.0756	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1823.8458	1866.1464	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	36.5830	33.9747	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Nov 2018	DAUS	17.31 Call	500	21.9358	20.2548	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.65 Put	20,000	1693.2267	1734.5625	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	15.69 Call	20,000	84.4746	80.7403	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.80 Put	1,000	1814.8864	1855.8888	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	16.93 Call	500	41.5759	38.0635	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	17.58 Call	500	25.0481	22.7422	0.0000	0.0000	0	0.00	
			649,812					7,092.00	0.00	17 395 511.00
		Total	780,834					17,704.00	125,119,002.00	25 244 162.00 95 413 190 150.00
Future										
Mar 2018	EUUS	Future	190	1.2223	1.2289	0.0000	0.0000	0	0.00	
Jun 2018	EUUS	Future	50	1.2310	1.2375	1.2344	1.2344	25	308,600.00	
			240					25.00	308,600.00	703 198.00 7 962 036 812.00
		Total	240					25.00	308,600.00	703 198.00 7 962 036 812.00
Future										
Mar 2018	JYZA	Future	0	9.0752	9.1166	0.0000	0.0000	6,000	59,788,223.04	
			0					6,000.00	59,788,223.04	18 500.00 183 417 703.26
Option										
Mar 2018	JYZA	9.07 Call	11,700	1240.4237	1562.3527	0.0000	0.0000	0	0.00	
Jun 2018	JYZA	8.89 Put	1,200	3034.4984	2957.9376	0.0000	0.0000	0	0.00	
			12,900					0.00	0.00	25 800.00 0.00
		Total	12,900					6,000.00	59,788,223.04	44 300.00 183 417 703.26
Future										
Mar 2018	ZAAD	Future	6,832	9.1946	9.1912	9.2115	9.1647	7,066	64,889,552.50	
Jun 2018	ZAAD	Future	5,339	9.3130	9.3094	9.3289	9.3289	333	3,106,034.00	
Sep 2018	ZAAD	Future	400	9.4299	9.4264	0.0000	0.0000	0	0.00	
Dec 2018	ZAAD	Future	10,812	9.5434	9.5378	0.0000	0.0000	0	0.00	
			23,383					7,399.00	67,995,586.50	3 548 542.00 30 682 854 606.20
		Total	23,383					7,399.00	67,995,586.50	3 580 919.00 30 682 854 606.20
Future										
Mar 2018	ZACA	Future	700	9.2161	9.2288	0.0000	0.0000	0	0.00	
Jun 2018	ZACA	Future	430	9.3482	9.3595	0.0000	0.0000	0	0.00	
			1,130					0.00	0.00	128 133.00 1 260 432 927.10
		Total	1,130					0.00	0.00	128 133.00 1 260 432 927.10
Future										
Mar 2018	ZAEU	Future	117,276	14.4129	14.4328	14.4409	14.3554	10,629	153,001,845.80	
Jun 2018	ZAEU	Future	26,847	14.6972	14.7161	14.7138	14.6402	3,000	44,116,340.00	

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>	
Sep 2018	ZAEU	Future	45,432	14.9792	14.9971	0.0000	0.0000	0	0.00	
Dec 2018	ZAEU	Future	2,971	15.2593	15.2735	0.0000	0.0000	0	0.00	
Mar 2019	ZAEU	Future	1,091	15.5542	15.5637	0.0000	0.0000	0	0.00	
Jun 2019	ZAEU	Future	3,542	15.7987	15.8034	0.0000	0.0000	0	0.00	
			<u>197,159</u>					<u>13,629.00</u>	<u>197,118,185.80</u>	<u>13 927 403.00</u>
										<u>197 920 463 468.40</u>
Option										
Mar 2018	ZAEU	14.45 Put	10,000	186.0106	178.9882	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	14.62 Put	10,000	294.6479	285.2557	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.05 Put	5,648	654.6602	639.4817	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.10 Put	14,172	701.3682	685.6542	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.50 Call	643	0.6874	0.7854	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	17.00 Call	620	0.2507	0.2968	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.50 Put	29,734	42.5789	38.7724	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.75 Put	50,995	74.5544	70.6061	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.97 Put	6,865	116.9159	113.2307	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	14.25 Put	29,734	205.8054	200.4744	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.25 Put	50,995	787.5054	776.9064	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.63 Call	29,734	157.0765	163.8788	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.44 Put	6,865	1807.8013	1792.3082	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	6,865	13.5137	13.5483	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	50,995	2.1586	2.1278	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	13.50 Put	29,734	63.9645	64.9605	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	86,824	243.9984	240.2901	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	15.85 Put	86,824	1185.3303	1177.6430	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.76 Call	29,734	163.2506	171.7626	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	19.56 Call	86,824	32.9049	29.1584	0.0000	0.0000	0	0.00	
			<u>623,805</u>					<u>0.00</u>	<u>0.00</u>	<u>7 890 459.00</u>
		Total	820,964					13,629.00	197,118,185.80	21 817 862.00
										197 920 463 468.40
Future										
Mar 2018	ZAFR	Future	1,215	12.5065	12.5217	0.0000	0.0000	0	0.00	
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>605 550.00</u>
		Total	1,215					0.00	0.00	6 459 053 543.50
Future										
Mar 2018	ZAGB	Future	195,392	16.2911	16.3326	16.3982	16.2840	6,065	98,964,039.00	
Jun 2018	ZAGB	Future	12,967	16.5646	16.6056	16.6080	16.5500	505	8,381,950.00	
Sep 2018	ZAGB	Future	13,662	16.8269	16.8684	0.0000	0.0000	0	0.00	
Dec 2018	ZAGB	Future	898	17.0845	17.1223	0.0000	0.0000	0	0.00	
Mar 2019	ZAGB	Future	951	17.3587	17.3950	0.0000	0.0000	0	0.00	
Jun 2019	ZAGB	Future	3,115	17.6194	17.6480	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			226,985					6,570.00	107,345,989.00	9 929 210.00	166 195 102 452.40	
Option												
	Mar 2018	ZAGB	17.00 Put	500	816.0462	789.5701	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	19.00 Call	1,500	4.1556	5.1706	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	20.14 Call	500	2.2308	2.5545	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	17.50 Put	500	1345.6302	1321.1431	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	20.40 Call	500	62.3293	67.6398	0.0000	0.0000	0	0.00		
			3,500					0.00	0.00	1 774 113.00	0.00	
	Total		230,485					6,570.00	107,345,989.00	11 703 323.00	166 195 102 452.40	
Future												
	Mar 2018	ZAJY	Future	8,261	0.1102	0.1097	0.0000	0.0000	0	0.00		
			8,261					0.00	0.00	961 606.00	10 715 347 944.50	
	Total		8,261					0.00	0.00	961 606.00	10 715 347 944.50	
Future												
	Jun 2018	ZAKS	Future	1,145	0.1156	0.1148	0.0000	0.0000	0	0.00		
	Sep 2018	ZAKS	Future	562	0.1145	0.1132	0.0000	0.0000	0	0.00		
			1,707					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												
	Jun 2018	ZATR	Future	6,380	3.0431	3.0375	0.0000	0.0000	0	0.00		
			6,380					0.00	0.00	244 569.00	880 239 905.50	
	Total		6,380					0.00	0.00	244 569.00	880 239 905.50	
Future												
	Mar 2018	ZAUM	Future	472	11.7912	11.7446	11.7610	11.7585	138	162,911,360.00		
	Jun 2018	ZAUM	Future	148	11.9393	11.8917	0.0000	0.0000	100	119,550,000.00		
	Sep 2018	ZAUM	Future	45	12.0805	12.0321	0.0000	0.0000	0	0.00		
	Dec 2018	ZAUM	Future	3	12.2156	12.1645	0.0000	0.0000	0	0.00		
			668					238.00	282,461,360.00	147 894.00	170 193 378 060.00	
	Total		668					238.00	282,461,360.00	152 417.00	170 193 378 060.00	
Future												
	Mar 2018	ZAUS	Future	736,179	11.7912	11.7446	11.8199	11.7229	86,061	1,012,922,035.30		
	Jun 2018	ZAUS	Future	225,798	11.9393	11.8917	11.9600	11.8693	5,544	66,083,541.30		
	Sep 2018	ZAUS	Future	38,440	12.0805	12.0321	12.1016	12.0821	12,047	145,780,429.90		
	Dec 2018	ZAUS	Future	18,500	12.2156	12.1645	0.0000	0.0000	0	0.00		
	Mar 2019	ZAUS	Future	400	12.3568	12.3048	0.0000	0.0000	0	0.00		
	Jun 2019	ZAUS	Future	869	12.4912	12.4351	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
			1,020,186					103,652.00	1,224,786,006.50
									167 532 761.00
									1 973 921 043 157.40
Option									
Mar 2018	ZAUS	11.45 Put	2,250	32.0078	41.0010	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.50 Put	32,520	41.5981	53.0726	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.60 Put	750	67.1583	84.4484	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.67 Put	10,000	90.7933	112.6105	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.68 Put	10,000	94.5855	117.0650	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.72 Put	10,000	110.8316	135.9701	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.80 Put	90,000	148.5851	180.3188	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.99 Put	40,000	272.9363	312.0294	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	227,000	280.3821	319.7678	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	443.3929	486.9447	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	487.4677	531.6567	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	587.6573	632.8733	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	624.9716	670.5157	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	12.4324	11.7312	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	719.9083	765.9258	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	9.2097	8.7891	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	5.2710	5.1431	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	914.0710	960.5431	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	1032.1969	1078.7758	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1151.0080	1197.6351	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	2.1311	2.1607	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	1.7867	1.8491	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	80,146	1210.5867	1257.2491	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	0.9492	1.0172	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1409.7492	1456.4172	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1429.6931	1476.3603	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	1459.6157	1506.2816	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1529.4627	1576.1247	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	0.6072	0.6674	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1589.3570	1636.0152	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1609.3260	1655.9829	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	0.3979	0.4481	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1709.1979	1755.8481	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1809.1042	1855.7480	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	0.2602	0.3005	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	0.2350	0.2730	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1949.0126	1995.6484	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	0.2023	0.2371	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	0.1880	0.2213	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	2048.9666	2095.5976	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	13.91 Put	7,000	2118.9413	2165.5693	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.1349	0.1621	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2138.9349	2185.5621	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2158.9289	2205.5553	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2188.9205	2235.5457	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.1152	0.1397	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.1102	0.1340	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2258.9032	2305.5259	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.0988	0.1209	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.0887	0.1135	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2368.8833	2415.5131	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2388.8836	2435.5129	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.0839	0.1127	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2428.8842	2475.5126	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.0885	0.1123	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.0887	0.1123	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2698.8897	2745.5125	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.0899	0.1126	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2708.8899	2755.5126	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2728.8904	2775.5127	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.0909	0.1129	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.0917	0.1131	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.0925	0.1134	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.0968	0.1153	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.1004	0.1172	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.1018	0.1180	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.1022	0.1182	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.1055	0.1201	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	0.1099	0.1229	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.1163	0.1271	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.0852	0.0778	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.0750	0.0686	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.0600	0.0549	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.0407	0.0373	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0146	0.0134	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0085	0.0078	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	42.2896	49.4757	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	77.1937	87.2713	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.35 Call	10,000	703.3419	668.6566	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.45 Call	10,000	634.0806	601.6097	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	161.9434	178.2048	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.70 Call	60	482.0238	455.2744	0.0000	0.0000	60	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	11.75 Put	60,000	265.9410	287.9280	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.77 Put	76,000	275.5591	298.0005	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.90 Put	2,000	342.6342	367.9461	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Call	3,000	339.6870	320.4757	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	22,550	400.3870	428.7757	0.0000	0.0000	500	0.00
Jun 2018	ZAUS	12.12 Put	372	476.4237	507.1527	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	288.9500	272.4487	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	489.6500	520.7487	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	496.3201	527.6002	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	257.3029	242.5569	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	565.0334	598.0562	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	600.6934	634.5296	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	674.4226	709.7765	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	190.4002	179.5251	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	751.1002	787.8251	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	953.0375	992.1403	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1132.4840	1173.2757	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	3,000	106.8125	100.2808	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	22,728	1167.5125	1208.5808	0.0000	0.0000	500	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1211.6333	1253.0334	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1318.7315	1360.3941	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1345.5578	1387.4101	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	1435.8025	1478.2394	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	70.6665	65.7724	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1582.5400	1625.7869	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1601.0631	1644.4017	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1619.6232	1663.0514	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1750.5026	1794.5051	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1854.3890	1898.7835	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1901.8807	1946.4369	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1911.3972	1955.9859	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1930.4494	1975.0999	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1939.9839	1984.6649	0.0000	0.0000	500	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1997.3141	2042.1697	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	2093.2892	2138.4129	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2189.7403	2235.1028	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2335.1851	2380.8585	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	16.7458	14.9406	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	12.7704	11.2558	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	10.9710	9.5999	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	0	8.2015	7.0717	0.0000	0.0000	500	0.00
Jun 2018	ZAUS	15.11 Call	760	6.9212	5.9136	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	6.6072	5.6308	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.22 Call	372	5.8356	4.9388	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.30 Call	24,500	5.1523	4.3293	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	4.2050	3.4904	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.50 Call	114,600	3.7678	3.0817	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	3.5944	2.9169	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.79 Call	40,000	2.2577	1.7985	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	1.1339	0.8847	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	0.7446	0.5736	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	0.7026	0.5404	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	0.6016	0.4605	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	0.5674	0.4336	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	0.4396	0.3334	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	2,415	0.2567	0.1915	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	0.2184	0.1622	0.0000	0.0000	500	0.00		
Jun 2018	ZAUS	17.21 Call	500	0.1423	0.1043	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	0.1001	0.0726	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.50 Put	45,000	231.9959	248.0034	0.0000	0.0000	45,002	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	338.5490	358.7340	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.85 Put	48,200	387.4582	409.2840	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	865.2880	898.7642	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	894.7756	928.7425	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	1047.3596	1083.3489	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	1373.8619	1413.0521	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.30 Call	1,500	196.8382	187.2833	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	148.1195	140.7780	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	27.1900	24.7501	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	25.3112	23.0142	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	22.8360	20.7305	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	19.5434	17.6988	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	11.64 Put	2,764	338.1756	358.0598	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.50 Call	150	528.6592	509.1340	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	1139.8852	1176.7277	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.00 Call	2,000	385.8658	371.9885	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	13.80 Call	2,764	234.9883	225.8988	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	14.89 Call	1,000	124.2970	119.4442	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	15.95 Call	2,000	75.3198	70.6194	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	27.1681	25.1822	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	87.0750	80.7512	0.0000	0.0000	0	0.00		
			<u>3,051,672</u>					<u>47,562.00</u>	<u>0.00</u>	<u>46 644 344.00</u>	<u>0.00</u>
	Total		4,071,858					151,214.00	1,224,786,006.50	214 177 105.00	1 973 921 043 157.40

<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>
-------------	-----------------	-----------------	------------	-----------------	-------------	------------	---------------------	--------------------------

Grand Total		5,960,328					204,181.00	2 084 582 122.84	289,922,551	2,719,731,419,895.26
-------------	--	-----------	--	--	--	--	------------	------------------	-------------	----------------------