



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-March-2018

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Mar 2018	CAHB	Future	5,000	10.0410	6.4282	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>5 000.00</u>	<u>0.50</u>
		Total	5,000					0.00	0.00	5 000.00	0.50
Future											
Mar 2018	CAHC	Future	5,000	5.4353	2.7129	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>250.00</u>	<u>0.03</u>
		Total	5,000					0.00	0.00	250.00	0.03
Future											
Mar 2018	CAHE	Future	5,000	292.8769	175.9087	0.0000	0.0000	0	0.00		
			<u>5,000</u>					<u>0.00</u>	<u>0.00</u>	<u>250.00</u>	<u>146 250.00</u>
		Total	5,000					0.00	0.00	250.00	146 250.00
Future											
Mar 2018	DAAD	Future	4	9.2907	9.2037	0.0000	0.0000	0	0.00		
Mar 2018	DAAD	Future	46	9.3099	9.2227	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>77 166.00</u>	<u>731 212 213.80</u>
		Total	50					0.00	0.00	146 166.00	731 212 213.80
Future											
Mar 2018	DAEU	Future	63	14.7416	14.5974	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	14.7901	14.6405	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	107	14.8359	14.6901	0.0000	0.0000	0	0.00		
Apr 2018	DAEU	Future	16	14.8948	14.7480	0.0000	0.0000	0	0.00		
			<u>189</u>					<u>0.00</u>	<u>0.00</u>	<u>790 445.00</u>	<u>11 797 900 287.40</u>
		Total	189					0.00	0.00	1 737 232.00	11 797 900 287.40

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	DAGB	Future	38	16.4895	16.3671	0.0000	0.0000	0	0.00
Apr 2018	DAGB	Future	9	16.6376	16.5136	0.0000	0.0000	0	0.00
			<u>47</u>					<i>0.00</i>	<i>0.00</i>
		Total	47					0.00	0.00
									<i>53 672.00</i>
									<i>880 560 386.40</i>
									<i>260 985.00</i>
									<i>880 560 386.40</i>

Future

Mar 2018	DAUS	Future	6,178	11.8742	11.7732	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	30,000	11.8865	11.7854	0.0000	0.0000	30,000	355,506,000.00
Mar 2018	DAUS	Future	50,000	11.8970	11.7958	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	11.8988	11.7975	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	20,000	11.9127	11.8115	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	54	11.9296	11.8281	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	11.9428	11.8411	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	506	11.9527	11.8508	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	11.9707	11.8686	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	12.0026	11.9003	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	12.0485	11.9456	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	12.0532	11.9503	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	12.0816	11.9782	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	500	12.0879	11.9844	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	12.0895	11.9860	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	12.0990	11.9953	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	12.1195	12.0154	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,766	12.1479	12.0434	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	12.1913	12.0862	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	12.2327	12.1272	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	12.2388	12.1332	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	430	12.2419	12.1363	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	12.2618	12.1560	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	12.4004	12.2948	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	13.2517	13.1444	0.0000	0.0000	0	0.00
			<u>201,022</u>					<i>30,000.00</i>	<i>355,506,000.00</i>
									<i>8 207 759.00</i>
									<i>99 703 417 757.00</i>

Option

Mar 2018	DAUS	11.80 Call	20,000	92.6755	48.7287	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.87 Call	15,000	135.7514	0.0000	0.0000	0.0000	15,000	0.00
Mar 2018	DAUS	11.66 Call	50,000	297.1211	231.4559	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.85 Call	50,000	177.9152	134.4880	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.73 Put	252	84.6819	128.4249	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.76 Put	546	95.7508	142.7585	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.83 Call	252	193.9096	147.8967	0.0000	0.0000	0	0.00
Mar 2018	DAUS	11.87 Call	546	172.9285	132.0613	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.00 Call	4,000	3.8765	2.9548	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	11.61 Call	120,000	367.3161	300.1332	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.00 Call	100,000	151.3670	120.2568	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	3056.9130	3158.6897	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	0.7836	0.5779	0.0000	0.0000	0	0.00
Apr 2018	DAUS	11.70 Put	400	136.1005	179.0643	0.0000	0.0000	0	0.00
Apr 2018	DAUS	12.10 Call	400	195.0943	164.1095	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1853.7499	1954.3167	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	1.5969	1.6460	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	1.2719	0.9458	0.0000	0.0000	0	0.00
May 2018	DAUS	11.50 Put	2,000	76.6548	106.4880	0.0000	0.0000	0	0.00
May 2018	DAUS	11.80 Call	2,000	336.5038	284.2738	0.0000	0.0000	0	0.00
May 2018	DAUS	12.50 Call	2,000	99.5095	83.9332	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Call	100,000	253.0013	0.0000	0.0000	0.0000	100,000	0.00
May 2018	DAUS	12.74 Put	1,880	848.9010	939.8287	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1901.0078	2001.4055	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	1.8103	1.3719	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	858.4320	948.5667	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	2527.8696	2629.9447	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	1.6252	1.2536	0.0000	0.0000	0	0.00
May 2018	DAUS	10.90 Put	1,000	13.0632	18.6160	0.0000	0.0000	0	0.00
May 2018	DAUS	11.70 Put	1,000	157.6063	200.3097	0.0000	0.0000	0	0.00
May 2018	DAUS	12.20 Call	1,000	204.6784	175.6445	0.0000	0.0000	0	0.00
May 2018	DAUS	12.00 Put	51,000	305.3056	368.0142	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1822.0961	1920.9649	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	2.8274	2.5520	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	1.3270	1.0441	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1802.5790	1899.9394	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	3.8304	3.4650	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	1.6098	1.4604	0.0000	0.0000	0	0.00
Jul 2018	DAUS	12.07 Put	2,000	399.0805	460.2612	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.60 Call	1,000	72.3739	64.6775	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.73 Call	1,000	62.5233	55.9564	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	2402.0113	2500.2908	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	3.7874	3.0183	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1784.5191	1880.2865	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	7.7615	6.3694	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	3.6722	2.9734	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	578.1598	646.3149	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1835.9952	1932.0036	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	7.2580	6.1490	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1770.0387	1864.4141	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	17.9931	16.1363	0.0000	0.0000	0	0.00

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Aug 2018	DAUS	16.57 Call	500	9.8262	8.7945	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1760.6094	1852.9192	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	25.4809	23.0964	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	14.5279	13.1452	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1752.0699	1841.3234	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	33.9657	29.9197	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	20.6319	18.0479	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	397.1801	445.2904	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1802.2926	1891.8425	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	26.6479	23.3825	0.0000	0.0000	0	0.00
Nov 2018	DAUS	10.83 Put	51,000	82.4255	95.9916	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.67 Put	51,000	301.4297	341.8879	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.22 Call	51,000	315.8752	291.4379	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1744.6582	1831.6032	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	39.4791	34.8498	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	23.7101	20.7701	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	1616.7944	1701.1807	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	86.8378	81.6422	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.80 Put	1,000	1737.7376	1823.1346	0.0000	0.0000	0	0.00
Dec 2018	DAUS	16.93 Call	500	44.5317	40.0055	0.0000	0.0000	0	0.00
Dec 2018	DAUS	17.58 Call	500	26.8551	23.9896	0.0000	0.0000	0	0.00
			<u>792,316</u>					<i>115,000.00</i>	<i>0.00</i>
			Total	993,338				145,000.00	355,506,000.00
								25 894 522.00	99 703 417 757.00
Future									
Mar 2018	EUUS	Future	190	1.2418	1.2402	0.0000	0.0000	0	0.00
			<u>190</u>					<i>0.00</i>	<i>0.00</i>
			Total	190				0.00	0.00
								703 248.00	7 962 658 462.00
Option									
Mar 2018	JYZA	9.07 Call	11,700	364.7767	683.5492	0.0000	0.0000	0	0.00
Jun 2018	JYZA	8.89 Put	1,200	3729.7476	3280.1450	0.0000	0.0000	0	0.00
			<u>12,900</u>					<i>0.00</i>	<i>0.00</i>
			Total	12,900				0.00	0.00
								23 400.00	0.00
Future									
Mar 2018	ZAAD	Future	6,582	9.2961	9.2090	9.3040	9.3040	250	2,326,000.00
Jun 2018	ZAAD	Future	5,986	9.4164	9.3279	0.0000	0.0000	0	0.00
Sep 2018	ZAAD	Future	400	9.5353	9.4446	0.0000	0.0000	0	0.00
Dec 2018	ZAAD	Future	10,812	9.6491	9.5569	0.0000	0.0000	0	0.00
			<u>23,780</u>					<i>250.00</i>	<i>2,326,000.00</i>
								3 551 070.00	30 706 371 281.20

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			23,780					250.00	2,326,000.00	3 583 447.00	30 706 371 281.20
Future											
Mar 2018	ZACA	Future	600	9.1993	9.1312	0.0000	0.0000	0	0.00		
Jun 2018	ZACA	Future	430	9.3330	9.2641	0.0000	0.0000	0	0.00		
			<u>1,030</u>					<u>0.00</u>	<u>0.00</u>	128 233.00	1 261 364 917.10
Total			1,030					0.00	0.00	128 233.00	1 261 364 917.10
Future											
Mar 2018	ZAEU	Future	84,342	14.7539	14.6094	14.8185	14.7129	3,333	48,996,771.00		
Jun 2018	ZAEU	Future	73,669	15.0456	14.8977	15.0921	15.0489	50	753,384.00		
Sep 2018	ZAEU	Future	45,432	15.3340	15.1816	15.3501	15.3501	500	7,675,050.00		
Dec 2018	ZAEU	Future	2,971	15.6165	15.4612	0.0000	0.0000	0	0.00		
Mar 2019	ZAEU	Future	1,091	15.9226	15.7641	0.0000	0.0000	0	0.00		
Jun 2019	ZAEU	Future	3,542	16.1606	16.0007	0.0000	0.0000	0	0.00		
			<u>211,047</u>					<u>3,883.00</u>	<u>57,425,205.00</u>	14 047 805.00	199 697 740 934.20
Option											
Mar 2018	ZAEU	14.45 Put	10,000	39.9749	77.2584	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	14.62 Put	10,000	79.3389	142.3433	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	340.2037	467.4069	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	14,172	382.4681	512.5664	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	0.4364	0.3004	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	0.1042	0.0714	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.50 Put	29,734	17.8616	25.1112	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	32.5516	47.9812	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	6,460	55.7006	79.5769	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.25 Put	29,734	102.1397	142.8124	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.30 Call	10,000	858.4569	755.6000	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	14.40 Call	10,000	785.5022	688.7989	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.00 Call	3,000	433.9261	375.8335	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	538.4289	642.2731	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.63 Call	29,734	223.4066	194.6859	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.00 Call	3,000	149.6131	130.5535	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	6,460	1486.7241	1623.3895	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	6,460	11.3526	11.3145	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	2.5141	2.1668	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	13.50 Put	29,734	47.7327	57.5789	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	86,824	150.2215	191.8912	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	86,824	929.2572	1039.6006	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.76 Call	29,734	217.1093	196.0649	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	86,824	30.6557	24.0928	0.0000	0.0000	0	0.00		
			<u>648,590</u>					<u>0.00</u>	<u>0.00</u>	7 917 269.00	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
Total			859,637					3,883.00	57,425,205.00	21 965 074.00	199 697 740 934.20	
Future												
	Mar 2018	ZAFR	Future	1,215	12.6207	12.5638	0.0000	0.0000	0	0.00		
				<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	605 550.00	6 459 053 543.50
			Total	1,215					0.00	0.00	605 550.00	6 459 053 543.50
Future												
	Mar 2018	ZAGB	Future	168,336	16.5014	16.3787	16.5482	16.5014	4,250	70,152,300.00		
	Jun 2018	ZAGB	Future	31,383	16.7792	16.6544	16.8225	16.7939	2,090	35,138,150.00		
	Sep 2018	ZAGB	Future	13,662	17.0463	16.9163	0.0000	0.0000	340	5,734,100.00		
	Dec 2018	ZAGB	Future	898	17.3014	17.1692	0.0000	0.0000	0	0.00		
	Mar 2019	ZAGB	Future	951	17.5769	17.4452	0.0000	0.0000	0	0.00		
	Jun 2019	ZAGB	Future	3,115	17.8371	17.7029	0.0000	0.0000	0	0.00		
				<u>218,345</u>					<u>6,680.00</u>	<u>111,024,550.00</u>	9 983 370.00	167 090 441 229.60
Option												
	Mar 2018	ZAGB	17.00 Put	500	597.4834	701.6339	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	19.00 Call	1,500	1.8458	1.8086	0.0000	0.0000	0	0.00		
	Mar 2018	ZAGB	20.14 Call	500	0.3625	0.3307	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	17.50 Put	500	1160.3813	1247.5715	0.0000	0.0000	0	0.00		
	Jun 2018	ZAGB	20.40 Call	500	55.4666	52.0798	0.0000	0.0000	0	0.00		
				<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	1 774 113.00	0.00
			Total	221,845					6,680.00	111,024,550.00	11 757 483.00	167 090 441 229.60
Future												
	Mar 2018	ZAJY	Future	8,286	0.1122	0.1111	0.0000	0.0000	0	0.00		
				<u>8,286</u>					<u>0.00</u>	<u>0.00</u>	961 631.00	10 715 627 569.50
			Total	8,286					0.00	0.00	961 631.00	10 715 627 569.50
Future												
	Jun 2018	ZAKS	Future	1,145	0.1162	0.1156	0.0000	0.0000	0	0.00		
	Sep 2018	ZAKS	Future	562	0.1158	0.1153	0.0000	0.0000	0	0.00		
				<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	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	3.0780	3.0540	0.0000	0.0000	0	0.00		
				<u>6,380</u>					<u>0.00</u>	<u>0.00</u>	244 569.00	880 239 905.50
			Total	6,380					0.00	0.00	244 569.00	880 239 905.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2018	ZAUM	Future	461	11.8813	11.7801	11.9294	11.9294	5	5,964,700.00
Jun 2018	ZAUM	Future	133	12.0312	11.9285	12.0781	12.0781	5	6,039,050.00
Sep 2018	ZAUM	Future	45	12.1744	12.0695	0.0000	0.0000	0	0.00
Dec 2018	ZAUM	Future	3	12.3092	12.2030	0.0000	0.0000	0	0.00
			642					10.00	12,003,750.00
									148 000.00
									170 320 017 950.00
		Total	642					10.00	12,003,750.00
									152 523.00
									170 320 017 950.00

Future

Mar 2018	ZAUS	Future	794,627	11.8813	11.7801	11.9300	11.8326	65,312	774,339,918.20
Jun 2018	ZAUS	Future	342,638	12.0312	11.9285	12.0800	11.9777	12,435	149,809,192.50
Sep 2018	ZAUS	Future	38,389	12.1744	12.0695	0.0000	0.0000	0	0.00
Dec 2018	ZAUS	Future	18,500	12.3092	12.2030	0.0000	0.0000	0	0.00
Mar 2019	ZAUS	Future	400	12.4499	12.3446	0.0000	0.0000	0	0.00
Jun 2019	ZAUS	Future	869	12.5838	12.4785	0.0000	0.0000	0	0.00
			1,195,423					77,747.00	924,149,110.70
									168 161 294.00
									1 981 394 032 089.50

Option

Mar 2018	ZAUS	11.45 Put	2,250	11.9682	23.3934	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.50 Put	32,520	16.0462	30.6310	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.60 Put	750	28.1269	50.9916	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.67 Put	10,000	40.7606	71.0657	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.68 Put	10,000	42.9118	74.3878	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.72 Put	10,000	52.4958	88.9031	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.80 Put	90,000	76.9662	127.5422	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	11.99 Put	40,000	178.2980	256.2442	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	227,000	185.1259	264.0741	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.20 Put	32,520	342.7649	435.8062	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	386.9663	482.0259	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	488.4091	586.5561	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	526.3571	625.5552	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.47 Call	750	5.2181	4.2899	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,380	623.3207	723.7241	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.55 Call	2,000	3.7949	3.1723	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	2.1931	1.8754	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	820.8931	921.7754	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	940.1778	1041.1775	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	1059.7327	1160.7977	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	1.0039	0.8724	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Call	41,000	0.8745	0.7024	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	80,146	1119.5745	1220.6024	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	0.4032	0.3008	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	373	1319.1032	1420.2008	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	1339.0707	1440.1769	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	13.25 Put	2,478	1369.0270	1470.1446	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	1438.9449	1540.0839	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	0.2167	0.1629	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1498.8919	1600.0445	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1518.8771	1620.0334	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	0.1192	0.0902	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1618.8192	1719.9902	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	98,694	1718.7812	1819.9616	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	0.0648	0.0492	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	0.0559	0.0425	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1858.7483	1959.9367	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	0.0449	0.0342	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	0.0403	0.0307	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1958.7338	2059.9257	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	2028.7265	2129.9202	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	0.0247	0.0188	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	2048.7247	2149.9188	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	2068.7231	2169.9176	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	2098.7209	2199.9159	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	0.0195	0.0149	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	0.0183	0.0139	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	2168.7166	2269.9126	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	0.0155	0.0118	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	0.0132	0.0119	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	2278.7116	2379.9145	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	2298.7109	2399.9160	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	0.0103	0.0176	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	2338.7115	2439.9193	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	0.0322	0.0463	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	0.0335	0.0479	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2608.7392	2709.9549	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	0.0407	0.0568	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2618.7407	2719.9568	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2638.7439	2739.9606	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	0.0473	0.0647	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	0.0526	0.0710	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	0.0584	0.0778	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	0.0940	0.1185	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	0.1280	0.1561	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	0.1421	0.1715	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	0.1459	0.1755	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	0.1821	0.2144	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	15.11 Call	2,500	0.2338	0.2691	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	0.3188	0.3573	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	0.3534	0.2484	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	0.3175	0.2226	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	0.2629	0.1836	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	0.1896	0.1314	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	0.0798	0.0543	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	0.0504	0.0340	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	60,750	31.1895	42.2438	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.20 Put	2,550	58.5387	76.5834	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.35 Call	10,000	769.5922	691.3681	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.45 Call	10,000	694.6369	621.9669	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	128.0663	160.5730	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.70 Call	60	529.7463	469.7476	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.75 Put	60,000	219.2050	264.4700	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.77 Put	76,000	227.8111	274.0985	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.90 Put	2,000	288.4479	341.2825	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Call	3,000	371.7343	327.6453	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	35,050	340.5343	399.1453	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	410.3390	475.3360	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.13 Call	500	317.7182	280.4465	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Call	8,000	313.9394	277.0956	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.14 Put	155,500	422.7394	488.5956	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.15 Put	500	429.0024	495.2832	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.24 Call	500	278.3887	245.6451	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	2,415	493.8487	564.1980	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	527.7243	599.9764	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	598.1719	673.9741	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Call	2,550	203.1399	179.4567	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	671.9399	750.9567	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	868.4838	953.7279	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	1044.4635	1133.9615	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Call	15,500	110.1531	97.6444	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	21,728	1078.9531	1169.1444	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	1122.4504	1213.4592	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	1228.4476	1321.0361	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	1255.2731	1347.9985	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,500	1345.1272	1438.6939	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.35 Call	60,000	71.5307	62.9808	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1490.8254	1586.1339	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1509.2406	1604.7432	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1527.6972	1623.3890	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jun 2018	ZAUS	13.64 Put	70,530	1657.9689	1754.8517	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	2,415	1761.5010	1859.1758	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1808.8603	1906.8578	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1818.3524	1916.4132	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1837.3576	1935.5398	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1846.8706	1945.1126	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1904.0783	2002.6623	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	500	1999.8946	2098.9893	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	2096.2330	2195.7743	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	2241.5769	2341.6837	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	15.8511	13.7945	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	12.1225	10.6430	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	10.4381	9.2148	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	6.6528	5.9844	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	6.3591	5.7320	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	5.6378	5.1108	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	4.9980	4.5577	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	4.1095	3.7856	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	3.6987	3.4266	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	3.5354	3.2837	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	2.2766	2.0558	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	1.1252	1.0220	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	0.7313	0.6669	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	0.6891	0.6288	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	0.5877	0.5371	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	0.5535	0.5061	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	0.4261	0.3907	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	2,415	0.2453	0.2262	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	0.2078	0.1920	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	0.1338	0.1243	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	0.0932	0.0870	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.50 Put	45,000	201.1749	235.4824	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.60 Put	2,000	236.4570	275.2261	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.75 Put	73,314	297.2811	341.6228	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.85 Put	48,200	342.3132	390.3181	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.00 Put	13,250	416.4168	469.7799	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	795.0932	868.6165	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	823.5818	898.1523	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	971.7270	1051.3079	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.25 Put	73,314	1291.6472	1378.8202	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.30 Call	1,500	207.8526	190.2381	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	155.8497	142.5010	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>	
Sep 2018	ZAUS	15.97 Call	5,300	27.7719	25.0105	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.04 Call	1,550	25.8230	23.2465	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.14 Call	750	23.2584	20.9269	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.29 Call	73,314	19.8529	17.8493	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	11.64 Put	2,764	304.5154	342.9754	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	12.50 Call	150	564.1674	521.9755	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	12.96 Put	23,443	1071.7840	1146.6983	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	13.00 Call	2,000	410.6471	380.1604	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	13.80 Call	2,764	250.4630	230.5443	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	14.89 Call	1,000	129.5755	120.9466	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	15.95 Call	2,000	79.9581	72.6857	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	17.24 Call	23,443	29.5286	25.9500	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00 Call	2,000	91.2249	85.6716	0.0000	0.0000	0	0.00	
			<u>3,091,372</u>					<u>0.00</u>	<u>0.00</u>	<u>46 919 194.00</u>
	Total		<u>4,286,795</u>					<u>77,747.00</u>	<u>924,149,110.70</u>	<u>215 080 488.00</u>
										<u>1 981 394 032 089.50</u>

Grand Total	<u>6,433,031</u>							<u>233,570.00</u>	<u>1 462 434 615.70</u>	<u>291,685,992</u>	<u>2,734,319,667,131.18</u>
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