



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Future										
Jan 2018	DAAD	Future	5	9.7949	9.8756	0.0000	0.0000	0	0.00	
Feb 2018	DAAD	Future	46	9.8610	9.9406	0.0000	0.0000	0	0.00	
			<u>51</u>					<u>0.00</u>	<u>0.00</u>	<u>77 060.00</u>
		Total	51					0.00	0.00	146 060.00
										730 229 419.30
Future										
Dec 2017	DAEU	Future	800	15.0703	15.1656	0.0000	0.0000	0	0.00	
Jan 2018	DAEU	Future	149,030	15.2095	15.3090	0.0000	0.0000	149,000	2,271,505,000.00	
Feb 2018	DAEU	Future	44	15.2575	15.3580	0.0000	0.0000	0	0.00	
Feb 2018	DAEU	Future	90,000	15.2988	15.4000	0.0000	0.0000	90,000	1,380,645,000.00	
Mar 2018	DAEU	Future	63	15.3461	15.4482	0.0000	0.0000	0	0.00	
Mar 2018	DAEU	Future	3	15.3922	15.4951	0.0000	0.0000	0	0.00	
			<u>239,940</u>					<u>239,000.00</u>	<u>3,652,150,000.00</u>	<u>487 783.00</u>
		Total								7 242 834 758.70
Option										
Jan 2018	DAEU	15.80 Put	193,000	707.4959	732.8528	0.0000	0.0000	0	0.00	
Jan 2018	DAEU	16.50 Call	15,150	32.9825	106.8884	0.0000	0.0000	0	0.00	
Feb 2018	DAEU	16.41 Put	114,748	1218.7979	1210.3830	0.0000	0.0000	0	0.00	
			<u>322,898</u>					<u>0.00</u>	<u>0.00</u>	<u>647 689.00</u>
		Total	562,838					239,000.00	3,652,150,000.00	1 135 472.00
										7 242 834 758.70
Future										
Jan 2018	DAGB	Future	10	17.1831	17.3651	0.0000	0.0000	0	0.00	
Mar 2018	DAGB	Future	17	17.2740	17.4574	0.0000	0.0000	0	0.00	
Mar 2018	DAGB	Future	38	17.3172	17.5017	0.0000	0.0000	0	0.00	
			<u>65</u>					<u>0.00</u>	<u>0.00</u>	<u>53 575.00</u>
		Total	65					0.00	0.00	260 888.00
										878 926 331.50
Future										
Dec 2017	DAUS	Future	221	12.7501	12.8293	0.0000	0.0000	0	0.00	
Dec 2017	DAUS	Future	916	12.7556	12.8386	0.0000	0.0000	0	0.00	

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Dec 2017	DAUS	Future	1,000	12.7578	12.8417	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	436	12.7671	12.8546	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	220	12.7793	12.8653	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	1,126	12.7817	12.8675	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	12.7866	12.8718	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	574	12.7940	12.8782	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	12.7964	12.8804	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	12.8013	12.8846	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	12.8169	12.8992	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	140,430	12.8286	12.9110	0.0000	0.0000	138,086	1,774,447,102.00		
Feb 2018	DAUS	Future	70	12.8539	12.9368	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	12.8578	12.9407	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	77,000	12.8829	12.9662	0.0000	0.0000	76,000	981,904,800.00		
Mar 2018	DAUS	Future	5,397	12.9115	12.9954	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	12.9385	13.0228	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.9891	13.0741	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	13.0007	13.0859	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.0221	13.1076	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	13.0610	13.1471	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	13.1173	13.2045	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	13.1231	13.2105	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	13.1578	13.2464	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,500	13.1655	13.2544	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	13.1675	13.2564	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	13.1790	13.2683	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.2041	13.2943	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	13.2389	13.3302	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	13.2924	13.3864	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	13.3427	13.4414	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	13.3501	13.4496	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	13.3780	13.4801	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	13.5587	13.6741	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	14.7036	14.8920	0.0000	0.0000	0	0.00		
			<u>322,986</u>					<u>214,086.00</u>	<u>2,756,351,902.00</u>	<u>7 146 805.00</u>	<u>86 838 917 164.40</u>

Option

Dec 2017	DAUS	13.50 Put	60	752.4907	744.3013	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	0.0218	0.2495	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.10 Put	100	373.1720	473.3527	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.56 Call	100	5.8009	103.0588	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	0.3714	22.0541	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	0.1631	14.4794	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.50 Put	20,000	61.4995	167.8971	0.0000	0.0000	0	0.00

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Jan 2018	DAUS	13.25 Put	20,000	515.0552	580.5614	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	474.6913	546.3263	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	1.1523	19.3693	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	0.9329	16.0700	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.50 Put	238	743.7046	773.2554	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Call	238	19.4576	105.2625	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	7.3020	60.5885	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	1114.0218	1105.4303	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	972.1021	977.9008	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	247.7050	330.6713	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	481.4752	541.8336	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	17,000	511.4294	568.4368	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	549.7796	602.4675	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	565.3877	616.3154	0.0000	0.0000	151,117	0.00
Jan 2018	DAUS	13.30 Put	40,904	589.0727	637.3296	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	670.2259	709.4198	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	38.2592	118.4988	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	31.4387	104.3354	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	19.3573	75.2058	0.0000	0.0000	2,967	0.00
Feb 2018	DAUS	12.57 Put	242	143.8123	227.1959	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	398.0754	466.9034	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	476.0512	536.5804	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	3.6198	17.6528	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	2.6112	11.1899	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	2.4962	10.1653	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	2.4705	9.8898	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	520.0011	574.2082	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1018.4134	1025.1815	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	494.4082	550.3438	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1073.1412	1075.9746	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	7.5473	27.4870	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	975.0963	986.4236	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1108.6232	1109.4329	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1384.2518	1367.7632	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	107.0352	200.3721	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	1361.9262	1350.4789	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	700.0831	734.3838	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2085.8314	2056.2167	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	36.7299	71.7129	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1040.2777	1053.7701	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	67.0700	117.0289	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	45.8005	85.4931	0.0000	0.0000	0	0.00

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May 2018	DAUS	12.74 Put	1,880	354.6590	401.0866	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1089.5042	1100.9885	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	54.7913	96.8691	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	363.2142	409.1242	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	1624.4664	1613.8247	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	52.0781	93.5360	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1046.6945	1060.9021	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	87.3503	138.0589	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	58.7188	103.0649	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1052.8888	1068.0583	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	105.5451	157.4833	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	77.2498	121.5771	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1355.1661	1359.6637	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	1566.4819	1563.3985	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	124.8704	179.7637	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	110.0120	159.9262	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1058.0850	1074.6816	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	125.1854	179.0274	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	96.6778	142.5883	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	250.7370	293.1424	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1102.8656	1117.8871	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	109.8937	159.5947	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1062.5231	1080.6448	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	141.7874	196.1320	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	112.2780	159.3509	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1066.2851	1085.0793	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	157.4795	212.2562	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	126.4247	173.3838	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1070.6438	1088.6847	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	176.1090	233.0400	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	144.6512	193.4651	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	174.1964	205.7820	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1111.8168	1128.4523	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	160.1602	212.6339	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1074.1700	1091.7320	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	189.6484	249.1442	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	155.3662	206.1363	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	976.7842	997.4520	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	296.5649	378.0901	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.80 Put	1,000	1079.8213	1097.2840	0.0000	0.0000	0	0.00
Dec 2018	DAUS	16.93 Call	500	208.4814	270.3733	0.0000	0.0000	0	0.00
Dec 2018	DAUS	17.58 Call	500	168.9401	225.5440	0.0000	0.0000	0	0.00

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			1,066,737					154,084.00	0.00	16 072 526.00	0.00	
		Total	1,389,723					368,170.00	2,756,351,902.00	23 219 331.00	86 838 917 164.40	
Future												
	Mar 2018	EUUS	Future	15	1.1888	1.1890	0.0000	0.0000	0	0.00		
				15					0.00	0.00	649 125.00	7 293 499 720.00
		Total	15					0.00	0.00	649 125.00	7 293 499 720.00	
Future												
	Mar 2018	ZAAD	Future	11,838	9.8879	9.9677	9.9977	9.9146	445	4,361,375.90		
	Jun 2018	ZAAD	Future	5,012	10.0214	10.1034	0.0000	0.0000	2,670	26,893,575.00		
	Dec 2018	ZAAD	Future	10,812	10.2792	10.3788	0.0000	0.0000	0	0.00		
				27,662					3,115.00	31,254,950.90	3 498 534.00	30 202 167 687.00
		Total	27,662					3,115.00	31,254,950.90	3 530 911.00	30 202 167 687.00	
Future												
	Mar 2018	ZACA	Future	250	10.0359	10.1344	0.0000	0.0000	0	0.00		
				250					0.00	0.00	124 903.00	1 229 432 717.10
		Total	250					0.00	0.00	124 903.00	1 229 432 717.10	
Future												
	Mar 2018	ZAEU	Future	226,463	15.3589	15.4610	15.4979	15.3500	155,668	2,401,960,084.70		
	Jun 2018	ZAEU	Future	8,115	15.6628	15.7700	0.0000	0.0000	1,750	27,556,260.00		
	Sep 2018	ZAEU	Future	5,392	15.9747	16.0876	0.0000	0.0000	0	0.00		
	Dec 2018	ZAEU	Future	1,928	16.2761	16.4070	0.0000	0.0000	0	0.00		
				241,898					157,418.00	2,429,516,344.70	13 401 418.00	189 969 560 076.70
Option												
	Mar 2018	ZAEU	15.05 Put	5,648	290.3047	347.6654	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.10 Put	19,510	313.0913	369.7793	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.39 Put	174,600	1194.3462	1191.6181	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.50 Call	643	146.2574	239.9820	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	17.00 Call	620	87.7422	159.4250	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	13.75 Put	54,507	59.9874	89.7121	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	13.97 Put	7,000	75.0124	115.1674	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	15.25 Put	54,507	434.7615	478.4160	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	16.44 Put	7,000	1175.2271	1180.3254	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	18.61 Call	7,000	101.6261	149.6819	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	20.55 Call	54,507	17.7263	51.2656	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	14.25 Put	166,283	153.7079	190.5879	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	15.85 Put	124,767	749.9489	780.1502	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	16.00 Put	41,516	837.3338	863.8528	0.0000	0.0000	0	0.00		

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Sep 2018	ZAEU	19.56 Call	124,767	167.4568	217.7199	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	41,516	79.7935	113.2157	0.0000	0.0000	0	0.00	
			884,391					0.00	0.00	6 627 533.00
		Total	1,126,289					157,418.00	2,429,516,344.70	20 028 951.00
										189 969 560 076.70
Future										
Mar 2018	ZAFR	Future	1,215	13.1885	13.2855	0.0000	0.0000	0	0.00	
			1,215					0.00	0.00	605 450.00
		Total	1,215					0.00	0.00	605 450.00
										6 457 755 273.50
Future										
Mar 2018	ZAGB	Future	210,488	17.3297	17.5142	17.5374	17.3000	6,422	112,038,110.80	
Jun 2018	ZAGB	Future	7,360	17.6264	17.8159	0.0000	0.0000	0	0.00	
Sep 2018	ZAGB	Future	4,164	17.9248	18.1235	0.0000	0.0000	0	0.00	
			222,012					6,422.00	112,038,110.80	9 729 678.00
										162 818 960 750.20
Option										
Mar 2018	ZAGB	17.00 Put	500	394.0923	437.3404	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	134.3591	250.4149	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	41.9300	106.8680	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	17.50 Put	500	754.6507	763.5077	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	174.6475	266.4444	0.0000	0.0000	0	0.00	
			3,500					0.00	0.00	1 774 113.00
		Total	225,512					6,422.00	112,038,110.80	11 503 791.00
										162 818 960 750.20
Future										
Mar 2018	ZAJY	Future	195	0.1152	0.1163	0.0000	0.0000	0	0.00	
			195					0.00	0.00	953 380.00
		Total	195					0.00	0.00	953 380.00
										10 624 138 217.80
Future										
Jun 2018	ZAKS	Future	1,145	0.1229	0.1239	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1223	0.1238	0.0000	0.0000	0	0.00	
			1,707					0.00	0.00	31 923.00
		Total	1,707					0.00	0.00	31 923.00
										432 652 210.00
Future										
Mar 2018	ZATR	Future	433	3.2797	3.3001	0.0000	0.0000	0	0.00	
			433					0.00	0.00	238 189.00
		Total	433					0.00	0.00	238 189.00
										860 554 603.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Mar 2018	ZAUM	Future	419	12.9192	13.0031	0.0000	0.0000	10	12,940,500.00
Jun 2018	ZAUM	Future	86	13.0960	13.1826	0.0000	0.0000	0	0.00
			<u>505</u>					<u>10.00</u>	<u>12,940,500.00</u>
		Total	505					10.00	12,940,500.00
									145 627.00
									167 444 175 390.00
									150 150.00
									167 444 175 390.00
Future									
Mar 2018	ZAUS	Future	947,410	12.9192	13.0031	13.0552	12.8837	381,247	4,938,538,512.70
Jun 2018	ZAUS	Future	173,420	13.0960	13.1826	13.2005	13.1127	46,228	604,915,143.00
Sep 2018	ZAUS	Future	4,877	13.2717	13.3641	13.4164	13.2500	715	9,589,317.60
Mar 2019	ZAUS	Future	1,098	13.6259	13.7452	0.0000	0.0000	250	3,249,450.00
			<u>1,126,805</u>					<u>428,440.00</u>	<u>5,556,292,423.30</u>
									163 157 103.00
									1 920 864 235 500.50
Option									
Mar 2018	ZAUS	12.00 Put	226,000	58.9034	107.8925	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.13 Put	5,460	83.9191	137.3632	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	145.1411	202.6411	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	158.2088	216.5165	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,200	194.0290	253.7250	0.0000	0.0000	3,700	0.00
Mar 2018	ZAUS	12.57 Put	3,000	221.7979	281.9163	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	338.9043	396.8981	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	405.2636	459.8192	0.0000	0.0000	5,000	0.00
Mar 2018	ZAUS	13.00 Put	100,016	441.1963	493.0880	0.0000	0.0000	15,000	0.00
Mar 2018	ZAUS	13.20 Call	1,000	289.9712	417.2241	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	570.7712	614.1241	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	577.6214	620.4964	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	584.5024	626.8979	0.0000	0.0000	30,000	0.00
Mar 2018	ZAUS	13.25 Put	45,478	605.3470	646.2767	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Call	0	254.2893	375.5882	0.0000	0.0000	5,000	0.00
Mar 2018	ZAUS	13.32 Put	7,500	655.0893	692.4882	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	698.9109	733.1684	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	713.7498	746.9426	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	208.7852	320.4495	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	789.5852	817.3495	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	7,200	805.0670	831.7295	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	200,389	867.7345	890.1961	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	174.8146	278.0904	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	167.1815	268.3385	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.72 Call	100	163.4931	263.5914	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.72 Put	0	964.2931	980.4914	0.0000	0.0000	200	0.00
Mar 2018	ZAUS	13.74 Put	20,880	980.6859	995.8255	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	156.3623	254.3441	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	151.2268	247.6200	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1063.8486	1073.7091	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	1123.1632	1129.3696	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	129.4642	218.5354	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1140.2642	1145.4354	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1157.4335	1161.5741	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1183.3096	1185.9113	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	11,000	119.8368	205.3197	0.0000	0.0000	1,000	0.00
Mar 2018	ZAUS	14.02 Call	55	117.2271	201.6971	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1244.2240	1243.2828	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	110.9620	192.9223	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	105.0518	184.5411	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1341.3664	1335.0089	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1359.2012	1351.8798	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	96.2859	171.9100	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Put	0	1377.0859	1368.8100	0.0000	0.0000	65,000	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1394.6218	1385.7945	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	72.1599	140.6962	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	70.2732	138.0948	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	69.3467	136.8106	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	1636.5556	1618.6963	0.0000	0.0000	160,000	0.00
Mar 2018	ZAUS	14.50 Call	10,490	64.8852	130.5728	0.0000	0.0000	7,500	0.00
Mar 2018	ZAUS	14.50 Put	400	1645.6852	1627.4728	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	1663.9783	1645.0585	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	61.5127	125.7894	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	59.0931	122.3194	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	56.7639	118.9450	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	46.3682	103.4483	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	39.9315	93.4143	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	37.8115	90.0197	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	37.2985	89.1918	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	35.3137	85.9563	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	32.9769	82.0835	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	28.3508	74.1910	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	23.0507	64.6915	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	17.4718	53.9838	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	40,000	16.5279	52.0798	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	15.9896	48.9171	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	15.1720	43.9368	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	13.4819	33.4133	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	12.7994	29.0851	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	28.0245	35.6790	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	59.2560	82.3663	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	130.7039	171.0053	0.0000	0.0000	117,000	0.00

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Jun 2018	ZAUS	12.12 Put	372	160.1290	202.0829	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	196.7167	239.8158	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	212.1335	255.4814	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	245.2555	288.7753	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	282.3936	324.7128	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	391.6758	432.7916	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	498.6631	536.9203	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	520.5489	558.0856	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	548.5604	585.1320	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	619.0806	652.7212	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	637.4024	670.2984	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	649.7512	682.1408	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	700.1939	730.4566	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	805.9074	831.5302	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	819.5524	844.5636	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	833.2895	857.6833	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	931.9372	951.8794	0.0000	0.0000	141,060	0.00
Jun 2018	ZAUS	13.75 Put	104,895	1012.3322	1028.6423	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1049.7164	1064.2981	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1057.2467	1071.5210	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1072.3698	1086.0210	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1079.9589	1093.2978	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1125.8698	1137.3327	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1203.7787	1212.0898	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1283.3206	1288.4640	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1405.4457	1405.8613	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	205.6578	284.7042	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	179.9009	253.5429	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	167.0748	237.7926	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	134.1051	196.4679	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	131.2143	192.7790	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	123.8330	183.3070	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	116.8990	174.3355	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	106.5217	160.7651	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	101.3565	153.9394	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	99.2275	151.1144	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	82.2863	128.8960	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	62.4140	106.4600	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	53.0819	95.5462	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	51.9295	94.1757	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	48.9890	90.6462	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	47.9323	89.3677	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Jun 2018	ZAUS	16.65 Call	500	43.6340	84.1065	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	104,895	35.9888	74.4626	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	34.0161	71.9020	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	28.1247	63.2960	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	26.2662	59.9629	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	23.8085	55.4815	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	36.5915	39.3437	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	126.1294	154.0174	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	379.8471	421.4272	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	397.2713	437.6662	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	490.7996	528.2803	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	708.2524	739.5357	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.36 Put	2,179	774.3776	803.6580	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	582.6930	697.8802	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.73 Put	0	1015.3938	1036.2223	0.0000	0.0000	5,000	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	165.5397	224.5237	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	160.4570	217.8589	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.08 Call	2,179	157.6487	214.4044	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	153.5595	209.3630	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	143.9542	197.4580	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	17.02 Call	545	107.5447	151.4099	0.0000	0.0000	2,500	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	579.1532	612.6892	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	169.7079	223.9365	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	337.5108	418.9086	0.0000	0.0000	0	0.00		
			<u>2,734,092</u>					<u>557,960.00</u>	<u>0.00</u>	<u>42 820 735.00</u>	<u>0.00</u>
		Total	3,860,897					986,400.00	5,556,292,423.30	205 977 838.00	1 920 864 235 500.50
Grand Total			7,197,357					1,760,535.00	14 550 544 231.70	276,939,480	2,637,990,852,260.40