



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-November-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Nov 2017	DAEU	Future	0	17.0094	16.9536	0.0000	0.0000	21	357,197.40
Nov 2017	DAEU	Future	800	17.0494	16.9961	0.0000	0.0000	0	0.00
Dec 2017	DAEU	Future	3	17.0700	17.0162	0.0000	0.0000	0	0.00
Dec 2017	DAEU	Future	800	17.1613	17.1053	0.0000	0.0000	0	0.00
			<u>1,603</u>					<u>21.00</u>	<u>357,197.40</u>
									<u>247 808.00</u>
									<u>3 574 731 342.30</u>
<b>Option</b>									
Jan 2018	DAEU	15.80 Put	193,000	67.7826	79.3807	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	114,748	214.1238	233.6535	0.0000	0.0000	0	0.00
			<u>307,748</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>309,351</b>					<b>21.00</b>	<b>357,197.40</b>
									<b>880 055.00</b>
									<b>3 574 731 342.30</b>
<b>Future</b>									
Dec 2017	DAGB	Future	10	19.0441	19.0041	0.0000	0.0000	8	152,080.00
Jan 2018	DAGB	Future	10	19.2283	19.1867	0.0000	0.0000	0	0.00
			<u>20</u>					<u>8.00</u>	<u>152,080.00</u>
									<u>53 498.00</u>
									<u>877 483 205.50</u>
<b>Option</b>									
Dec 2017	DAGB	19.19 Call	15,200	200.4183	199.0099	0.0000	0.0000	0	0.00
			<u>15,200</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>15,220</b>					<b>8.00</b>	<b>152,080.00</b>
									<b>260 811.00</b>
									<b>877 483 205.50</b>
<b>Future</b>									
Nov 2017	DAUS	Future	0	14.3915	14.4261	0.0000	0.0000	200	2,874,000.00
Nov 2017	DAUS	Future	0	14.3938	14.4261	0.0000	0.0000	300	4,311,690.00
Nov 2017	DAUS	Future	238	14.3938	14.4261	0.0000	0.0000	0	0.00
Nov 2017	DAUS	Future	300	14.4056	14.4427	0.0000	0.0000	300	4,318,350.00
Nov 2017	DAUS	Future	1,990	14.4176	14.4543	0.0000	0.0000	0	0.00
Nov 2017	DAUS	Future	2,708	14.4224	14.4589	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	24	14.4320	14.4682	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	241	14.4561	14.4913	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	1,781	14.4585	14.4937	0.0000	0.0000	14	202,104.00

<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 2017	DAUS	Future	916	14.4872	14.5222	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	14.5062	14.5413	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	500	14.5205	14.5557	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	14.5253	14.5604	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	300	14.5348	13.5396	0.0000	0.0000	300	4,357,660.00
Jan 2018	DAUS	Future	241	14.5396	14.5748	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	70	14.5566	14.5914	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	84	14.5712	14.6057	0.0000	0.0000	1,480	21,507,360.00
Feb 2018	DAUS	Future	70	14.6027	14.6367	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	14.7644	14.8003	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	110	14.7782	14.8143	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	14.8035	14.8400	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	14.8502	14.8873	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	14.9183	14.9561	0.0000	0.0000	890	13,267,675.00
Jul 2018	DAUS	Future	100	14.9254	14.9632	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	14.9676	15.0059	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	70	14.9794	15.0178	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	14.9935	15.0320	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	15.0240	15.0628	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	566	15.0669	15.1061	0.0000	0.0000	1,132	17,042,260.00
Sep 2018	DAUS	Future	455	15.1338	15.1735	0.0000	0.0000	910	13,760,565.00
Oct 2018	DAUS	Future	70	15.1983	15.2385	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	15.2437	15.2842	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	15.4814	15.5239	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	16.9742	17.0279	0.0000	0.0000	0	0.00
			<u>99,945</u>					<u>5,526.00</u>	<u>81,641,664.00</u>
									<u>6 880 009.00</u>
									<u>83 353 863 630.00</u>
<b>Option</b>									
Nov 2017	DAUS	14.17 Call	10,000	286.5327	325.7628	0.0000	0.0000	0	0.00
Nov 2017	DAUS	14.54 Call	300	122.1408	148.6579	0.0000	0.0000	0	0.00
Nov 2017	DAUS	14.70 Call	50	75.9948	96.7682	0.0000	0.0000	0	0.00
Nov 2017	DAUS	13.50 Put	60	4.4417	5.1306	0.0000	0.0000	0	0.00
Nov 2017	DAUS	17.74 Call	60	0.1287	0.1761	0.0000	0.0000	0	0.00
Nov 2017	DAUS	12.75 Put	238,000	1.0560	1.0811	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	38.8047	37.9598	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	2.9142	3.2583	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	364.3585	391.5876	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	251.1041	0.0000	0.0000	0.0000	200	0.00
Jan 2018	DAUS	13.20 Put	2,000	36.2574	38.2562	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	321.9070	345.5611	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	281.5978	303.5192	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	66.5272	64.9677	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	69.1746	67.5401	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>
Jan 2018	DAUS	13.30 Put	40,904	73.2984	71.5472	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	88.4373	86.2521	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	24.3121	24.2329	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	46.1036	46.5248	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	55.4393	54.1116	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	271.5874	286.5723	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	204.1317	216.4160	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	157.6865	167.9390	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	144.6720	154.3133	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	181.3729	176.1164	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	222.4849	215.7247	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	340.3389	331.3634	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.50 Put	100,000	134.9529	130.6477	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	116.3947	112.6540	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	824.3657	810.2299	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	357.0538	372.5498	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	259.8340	255.0915	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	524.8190	545.2777	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	403.0293	420.1023	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	67.6516	65.6464	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	552.9061	543.4582	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	412.7534	430.0980	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	284.1007	279.6138	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	546.6410	567.3753	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	424.8488	442.0769	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	306.3254	301.2386	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	567.1774	587.3805	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	446.4454	463.4931	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	461.8293	453.9079	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	577.5016	567.9663	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	600.5682	620.9839	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	541.5403	560.5883	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	326.9117	322.0140	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	589.0484	609.8210	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	468.6821	486.5295	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	346.3158	340.9643	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	602.0200	622.3528	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	482.9320	500.9669	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	361.9684	356.1642	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	614.8831	635.0904	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	493.0991	510.7699	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	378.1720	371.9488	0.0000	0.0000	0	0.00

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Oct 2018	DAUS	16.47 Call	500	633.0081	653.1996	0.0000	0.0000	0	0.00	
Oct 2018	DAUS	17.02 Call	500	513.9036	532.6408	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	13.80 Put	1,000	393.2265	386.6746	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	16.70 Call	500	648.6991	668.8839	0.0000	0.0000	0	0.00	
Nov 2018	DAUS	17.31 Call	500	522.5552	540.7464	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	13.80 Put	1,000	407.2229	398.5142	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	16.93 Call	500	671.2322	691.1847	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	17.58 Call	500	541.8974	559.2956	0.0000	0.0000	0	0.00	
			<u>1,135,788</u>					<u>200.00</u>	<u>0.00</u>	<u>14 801 950.00</u>
		<b>Total</b>	<b>1,235,733</b>					<b>5,726.00</b>	<b>81,641,664.00</b>	21 681 959.00 83 353 863 630.00
<b>Future</b>										
Dec 2017	EUUS	Future	30	1.1838	1.1771	0.0000	0.0000	0	0.00	
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>649 030.00</u>
		<b>Total</b>	<b>30</b>					<b>0.00</b>	<b>0.00</b>	649 030.00 7 292 373 935.00
<b>Future</b>										
Dec 2017	ZAAD	Future	10,057	10.9807	11.0618	10.9543	10.9340	60	656,953.50	
Mar 2018	ZAAD	Future	1,650	11.1382	11.2197	11.1303	11.1303	100	1,113,030.00	
Jun 2018	ZAAD	Future	300	11.2944	11.3785	0.0000	0.0000	0	0.00	
			<u>12,007</u>					<u>160.00</u>	<u>1,769,983.50</u>	<u>3 400 747.00</u>
		<b>Total</b>	<b>12,007</b>					<b>160.00</b>	<b>1,769,983.50</b>	3 433 124.00 29 150 815 079.00
<b>Future</b>										
Dec 2017	ZACA	Future	1,000	11.3245	11.3857	0.0000	0.0000	0	0.00	
			<u>1,000</u>					<u>0.00</u>	<u>0.00</u>	<u>121 953.00</u>
		<b>Total</b>	<b>1,000</b>					<b>0.00</b>	<b>0.00</b>	121 953.00 1 198 148 597.10
<b>Future</b>										
Dec 2017	ZADK	Future	1,250	2.3027	2.2958	2.2973	2.2973	150	3,445,950.00	
			<u>1,250</u>					<u>150.00</u>	<u>3,445,950.00</u>	<u>9 820.00</u>
		<b>Total</b>	<b>1,250</b>					<b>150.00</b>	<b>3,445,950.00</b>	9 820.00 211 287 109.00
<b>Future</b>										
Dec 2017	ZAEU	Future	110,964	17.1240	17.0680	17.1827	17.0864	1,584	27,112,903.80	
Mar 2018	ZAEU	Future	14,603	17.4822	17.4242	17.5081	17.4701	4	69,956.40	
Jun 2018	ZAEU	Future	796	17.8373	17.7815	17.8295	17.8295	10	178,295.00	
Sep 2018	ZAEU	Future	4,679	18.2068	18.1521	18.2008	18.2008	10	182,008.00	
			<u>131,042</u>					<u>1,608.00</u>	<u>27,543,163.20</u>	<u>12 773 265.00</u>
		<b>Total</b>						<b>1,608.00</b>	<b>27,543,163.20</b>	12 773 265.00 179 955 228 426.00
<b>Option</b>										
Dec 2017	ZAEU	14.00 Put	18,000	0.4993	0.7143	0.0000	0.0000	0	0.00	

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Dec 2017	ZAEU	16.39 Call	18,000	807.1408	768.3282	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.05 Put	5,648	46.2630	50.0774	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.10 Put	19,510	48.8840	52.8288	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.39 Put	174,600	227.0245	245.5938	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.50 Call	643	1239.7733	1201.9108	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	17.00 Call	620	921.9979	893.4201	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.75 Put	54,507	21.1054	21.9432	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.97 Put	7,000	23.4323	24.3621	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.25 Put	54,507	90.4705	96.9362	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.44 Put	7,000	301.9398	319.3038	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	7,000	621.0017	607.2195	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	54,507	250.7915	246.6754	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	41,516	47.6856	49.2860	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	41,516	236.5084	248.5496	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	41,516	312.3271	307.9846	0.0000	0.0000	0	0.00	
			<u>546,090</u>					0.00	0.00	6 002 472.00
		<b>Total</b>	<b>677,132</b>					<b>1,608.00</b>	<b>27,543,163.20</b>	18 775 737.00
										179 955 228 426.00
<b>Future</b>										
Dec 2017	ZAFR	Future	1,502	14.7010	14.6461	0.0000	0.0000	0	0.00	
			<u>1,502</u>					0.00	0.00	598 403.00
		<b>Total</b>	<b>1,502</b>					<b>0.00</b>	<b>0.00</b>	6 361 410 016.60
<b>Future</b>										
Dec 2017	ZAGB	Future	212,657	19.0551	19.0147	19.0820	18.9926	634	12,082,819.00	
Mar 2018	ZAGB	Future	3,805	19.4012	19.3595	19.4259	19.3306	313	6,059,666.70	
Jun 2018	ZAGB	Future	4,383	19.7407	19.7023	0.0000	0.0000	0	0.00	
Sep 2018	ZAGB	Future	3,565	20.0877	20.0499	0.0000	0.0000	0	0.00	
			<u>224,410</u>					947.00	18,142,485.70	9 232 199.00
										153 727 041 673.80
<b>Option</b>										
Dec 2017	ZAGB	18.20 Call	400	965.8046	940.1949	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	19.80 Call	800	172.5440	170.2758	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	17.00 Put	500	107.2016	111.9439	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	547.9597	538.5106	0.0000	0.0000	0	0.00	
			<u>2,200</u>					0.00	0.00	1 770 013.00
		<b>Total</b>	<b>226,610</b>					<b>947.00</b>	<b>18,142,485.70</b>	11 002 212.00
										153 727 041 673.80
<b>Future</b>										
Dec 2017	ZAJY	Future	225	0.1285	0.1279	0.0000	0.0000	0	0.00	
			<u>225</u>					0.00	0.00	952 950.00
		<b>Total</b>	<b>225</b>					<b>0.00</b>	<b>0.00</b>	10 619 017 477.80

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jun 2018	ZAKS	Future	1,145	0.1385	0.1372	0.0000	0.0000	0	0.00
Sep 2018	ZAKS	Future	562	0.1380	0.1368	0.0000	0.0000	0	0.00
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,707</b>					<b>0.00</b>	<b>0.00</b>
									31 923.00 432 652 210.00
<b>Future</b>									
Dec 2017	ZATR	Future	4,775	3.6874	3.6898	0.0000	0.0000	0	0.00
			<u>4,775</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>4,775</b>					<b>0.00</b>	<b>0.00</b>
									232 448.00 840 450 875.50
<b>Future</b>									
Dec 2017	ZAUM	Future	783	14.4657	14.5006	14.4754	14.4084	47	67,859,460.00
Mar 2018	ZAUM	Future	28	14.6817	14.7162	14.6686	14.6686	5	7,334,300.00
Jun 2018	ZAUM	Future	9	14.8925	14.9300	0.0000	0.0000	0	0.00
			<u>820</u>					<u>52.00</u>	<u>75,193,760.00</u>
		<b>Total</b>	<b>820</b>					<b>52.00</b>	<b>75,193,760.00</b>
									144 381.00 165 712 782 370.00
<b>Future</b>									
Dec 2017	ZAUS	Future	1,070,744	14.4657	14.5006	14.4896	14.3979	47,487	687,448,771.30
Mar 2018	ZAUS	Future	183,307	14.6817	14.7162	14.7096	14.6175	3,730	54,961,869.50
Jun 2018	ZAUS	Future	111,353	14.8925	14.9300	14.8936	14.8936	52	774,467.20
Sep 2018	ZAUS	Future	3,277	15.1075	15.1470	15.1080	15.1080	10	151,080.00
Sep 2020	ZAUS	Future	0	17.1204	17.1756	0.0000	0.0000	184,000	3,131,128,000.00
			<u>1,368,681</u>					<u>235,279.00</u>	<u>3,874,464,188.00</u>
									158 427 162.00 1 856 726 409 416.90
<b>Option</b>									
Dec 2017	ZAUS	11.75 Put	1,000	0.4225	0.5655	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,141	0.7230	0.8979	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.16 Put	550	1.0231	1.2131	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.20 Put	4,000	1.1164	1.3088	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	1.1411	1.3339	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	1.7321	1.9218	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	16,416	2.1618	2.3360	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.56 Put	7,100	2.4708	2.6289	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	3.0221	3.1434	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.75 Put	10,000	3.7852	3.8429	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.76 Put	550	3.8718	3.9214	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	10,000	6.6889	6.4216	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.10 Put	41,000	9.2090	8.4702	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.12 Put	40,000	9.8070	9.0655	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.15 Put	2,600	10.7697	10.0275	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 2017	ZAUS	13.18 Put	16,000	11.8166	11.0784	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.20 Call	7,000	1278.2643	1312.4315	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.20 Put	6,728	12.5643	11.8315	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	12.9539	12.2247	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.22 Put	7,100	13.3542	12.6289	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.25 Call	16,141	1230.3223	1264.5131	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	19.6599	19.0481	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	22.7117	22.1779	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	11,016	995.7851	1030.3719	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.60 Call	4,000	905.1558	940.0534	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.76 Call	3,750	765.5981	800.8984	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.76 Put	3,000	59.8981	60.2984	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.80 Put	550	67.3659	66.7186	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.93 Call	7,100	632.0734	665.4733	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Call	19,000	580.9185	613.7245	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	34,000	115.2185	113.1245	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.27 Put	40,000	211.1901	205.8985	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.40 Call	2,000	336.8976	364.5033	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Call	7,600	290.5580	315.0780	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	324.8580	314.4780	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.63 Call	10,000	239.7232	261.7402	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.90 Call	1,500	158.3547	175.2988	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	135.2747	150.4774	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	113.5536	126.9618	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.12 Call	40,000	111.7529	125.0047	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	59.6034	68.0898	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.60 Call	10,000	50.4072	57.8294	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	25.4168	29.8248	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	3.2219	3.9828	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	2.6430	3.2806	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	1.9972	2.2286	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	15.5413	15.3443	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	27.9899	27.4627	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	29.8101	29.2307	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,000	34.8227	34.0966	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	38.7566	37.9135	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	66.6571	64.9361	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	94,964	72.5162	70.6042	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	97.8967	95.1546	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	101.8779	99.0050	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	124.8182	121.4070	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	128.6633	125.1642	0.0000	0.0000	5,000	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	13.50 Call	15,000	1330.9053	1361.4446	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	149.2053	145.2446	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	3,000	172.0292	167.5675	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	208.0158	202.7915	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	1135.2541	1164.4154	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	258.3765	252.1305	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	307.8905	300.6325	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	351.4467	343.3165	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	359.7432	351.4478	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Put	65,000	368.1519	359.6966	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	719.7076	743.7234	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	714.6420	738.5695	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	502.9458	492.0288	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	240	689.7198	713.2104	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	508.0198	497.0104	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	1,000	518.2440	507.0631	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.68 Call	1,000	605.6861	627.5915	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.68 Put	1,000	603.9861	591.3915	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	20,880	576.1073	597.3822	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Call	100	559.9518	580.8665	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Put	100	668.2518	654.6665	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	532.6595	552.9410	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	517.6132	537.5374	0.0000	0.0000	5,000	0.00
Mar 2018	ZAUS	14.91 Call	8,395	513.9104	533.7464	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	499.3512	518.8321	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	481.6890	500.7265	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	444.8608	462.9375	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	398.9151	415.7192	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	344.7537	359.9473	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	65,000	334.9480	349.8611	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	318.4582	0.0000	0.0000	0.0000	6,000	0.00
Mar 2018	ZAUS	15.69 Call	750	292.0817	305.7148	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	3,276	233.8885	245.6233	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	208.6665	219.5123	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	8.6012	8.5188	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	12.3252	12.0728	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	20.3518	18.5467	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	33.2145	30.9256	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	43.6107	41.0408	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	77.7637	74.6404	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	106.2549	102.9056	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	14,658	112.4572	109.0747	0.0000	0.0000	0	0.00



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Jun 2018	ZAUS	13.05 Put	1,250	120.5804	117.1620	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.17 Put	965	141.8086	138.3282	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.22 Put	15,000	151.4012	147.9043	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.30 Put	1,050	167.7019	164.1919	0.0000	0.0000	1,000	0.00		
Jun 2018	ZAUS	13.46 Put	5,183	203.8761	200.4008	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.48 Put	7,420	208.7331	205.1902	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	250.4893	246.3540	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.70 Put	0	267.5026	263.1312	0.0000	0.0000	184,000	0.00		
Jun 2018	ZAUS	13.75 Put	104,895	282.2590	277.6835	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.83 Put	300	306.9707	302.0616	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.84 Put	500	310.1578	305.2033	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.90 Put	1,000	329.7228	324.5057	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.00 Put	6,130	364.0739	358.3995	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.10 Put	7,028	400.6146	394.4657	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.25 Put	1,000	462.2842	454.0226	0.0000	0.0000	1,000	0.00		
Jun 2018	ZAUS	14.71 Call	50	870.2400	896.6567	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.81 Call	500	825.4323	851.2217	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.11 Call	760	704.4815	727.9656	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.14 Call	2,700	693.4116	716.6796	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	594.8060	616.0391	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	564.1549	584.7030	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	407.7983	424.1473	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	365.1325	380.2746	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	359.5935	374.7002	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	344.5978	359.7549	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	339.1469	354.1248	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	104,895	274.5596	287.3712	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	2,500	263.2999	275.7097	0.0000	0.0000	1,000	0.00		
Jun 2018	ZAUS	17.21 Call	500	236.0568	247.4680	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	227.6740	238.7645	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	216.2602	226.9128	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	14.2528	14.5610	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	68.0895	66.6067	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	73.4119	71.7882	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	104.4426	101.9870	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	1766.8675	1801.5489	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.73 Put	2,500	333.3121	328.1935	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	662.0155	683.5402	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	643.0552	664.2024	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	617.0041	637.6240	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	17.02 Call	2,500	428.9531	445.7341	0.0000	0.0000	0	0.00		
			<u>2,639,594</u>					<u>203,000.00</u>	<u>0.00</u>	<u>40 081 552.00</u>	<u>0.00</u>

<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>		
		<b>Total</b>	<b>4,008,275</b>				<b>438,279.00</b>	<b>3,874,464,188.00</b>	198 508 714.00	1 856 726 409 416.90
		<b>Grand Total</b>	<b>6,495,637</b>				<b>446,951.00</b>	<b>4 082 710 471.80</b>	<b>265,805,480</b>	<b>2,544,615,651,706.50</b>