



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-November-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2018	DAAD	Future	5	10.3664	10.4361	0.0000	0.0000	0	0.00		
			5					0.00	0.00	77,014.00	729,744,050.30
		Total	5					0.00	0.00	146,014.00	729,744,050.30
Future											
Dec 2017	DAEU	Future	3	16.1781	16.2463	0.0000	0.0000	3	48,456.90		
Dec 2017	DAEU	Future	800	16.2499	16.3277	0.0000	0.0000	0	0.00		
Jan 2018	DAEU	Future	30	16.3841	16.4595	0.0000	0.0000	20	326,416.00		
Mar 2018	DAEU	Future	63	16.5393	16.6156	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	16.5915	16.6674	0.0000	0.0000	0	0.00		
			899					23.00	374,872.90	248,727.00	3,589,786,759.20
Option											
Jan 2018	DAEU	15.80 Put	193,000	225.0269	207.2730	0.0000	0.0000	0	0.00		
Feb 2018	DAEU	16.41 Put	114,748	520.8290	494.0257	0.0000	0.0000	0	0.00		
			307,748					0.00	0.00	632,539.00	0.00
		Total	308,647					23.00	374,872.90	881,266.00	3,589,786,759.20
Future											
Dec 2017	DAGB	Future	10	18.3734	18.4349	0.0000	0.0000	0	0.00		
Jan 2018	DAGB	Future	10	18.5488	18.6115	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	17	18.6507	18.7137	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	38	18.7014	18.7648	0.0000	0.0000	0	0.00		
			75					0.00	0.00	53,555.00	878,571,162.50
Option											
Dec 2017	DAGB	19.19 Call	15,200	0.5177	6.2022	0.0000	0.0000	0	0.00		
			15,200					0.00	0.00	207,313.00	0.00
		Total	15,275					0.00	0.00	260,868.00	878,571,162.50
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>		
Nov 2017	DAUS	Future	0	13.5873	13.7176	0.0000	0.0000	3,008	40,883,408.40		
Dec 2017	DAUS	Future	0	13.5934	13.7219	0.0000	0.0000	24	326,743.20		
Dec 2017	DAUS	Future	241	13.6093	13.7443	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	1,781	13.6115	13.7465	0.0000	0.0000	17	232,305.00		
Dec 2017	DAUS	Future	300	13.6203	13.7554	0.0000	0.0000	17	232,305.00		
Dec 2017	DAUS	Future	221	13.6247	13.7598	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	916	13.6379	13.7732	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	500	13.6423	13.7776	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	677	13.6555	13.7910	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	200	13.6666	13.8022	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	13.6688	13.8045	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	13.6732	13.8090	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	13.6821	13.8179	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	13.6865	13.8224	0.0000	0.0000	10,000	137,482,000.00		
Jan 2018	DAUS	Future	70	13.7020	13.8381	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	1,930	13.7153	13.8515	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	0	13.7286	13.8648	0.0000	0.0000	7,000	96,502,000.00		
Feb 2018	DAUS	Future	70	13.7438	13.8802	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	13.7482	13.8846	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	500	13.7765	13.9133	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	3,716	13.8094	13.9465	0.0000	0.0000	2,195	30,542,712.50		
Mar 2018	DAUS	Future	699	13.8402	13.9774	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	13.8974	14.0350	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	13.9107	14.0483	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.9349	14.0726	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	13.9789	14.1169	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	14.0422	14.1813	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	14.0487	14.1880	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	14.0880	14.2279	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	14.0989	14.2390	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	14.1119	14.2524	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.1403	14.2813	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	14.1795	14.3212	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	14.2414	14.3841	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	14.3012	14.4448	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	14.3101	14.4538	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.3433	14.4875	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.5581	14.7044	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	15.9078	16.0690	0.0000	0.0000	0	0.00		
			<u>105,148</u>					<u>22,261.00</u>	<u>306,201,474.10</u>	<u>6,916,293.00</u>	<u>83,860,440,499.40</u>

Option

Dec 2017	DAUS	14.47 Call	30,000	1.2969	4.7678	0.0000	0.0000	0	0.00
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<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	14.30 Call	100	5.0055	12.8553	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.78 Call	5,000	123.8051	195.3219	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	201.2046	173.4782	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	1.3506	2.2127	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	81.0495	124.1341	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	47.7099	77.9699	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	161.8303	132.5416	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	80.3843	108.5106	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	67.4069	91.8658	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	513.6386	444.6757	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	423.9887	364.1411	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	212.8027	177.7020	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	219.9757	184.0171	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	231.0247	193.7666	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	270.3926	228.6975	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	55.4948	45.8427	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	148.2349	122.9096	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	180.9068	150.0132	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	75.1179	99.5033	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	49.3786	68.6581	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	33.4316	48.6668	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	29.2873	43.3398	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	203.4680	170.8299	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	476.8134	415.8595	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	193.5673	162.4032	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	516.1391	451.9873	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	109.5372	137.5827	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	544.7054	478.6837	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	749.1349	671.1961	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	745.3398	670.4758	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.50 Put	100,000	354.6092	309.7917	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	312.3367	271.5592	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1385.5283	1293.4212	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	161.4110	190.9975	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	561.3304	508.3491	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	253.5524	294.2031	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	187.8914	221.0540	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	161.9498	143.5593	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	600.6300	546.1811	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	208.1437	243.4432	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	167.3590	148.6445	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	1009.2500	934.1649	0.0000	0.0000	0	0.00

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May 2018	DAUS	15.76 Call	11,000	198.8922	232.4468	0.0000	0.0000	0	0.00			
May 2018	DAUS	13.80 Put	1,000	582.7547	531.5795	0.0000	0.0000	0	0.00			
May 2018	DAUS	15.43 Call	500	281.7740	323.2192	0.0000	0.0000	0	0.00			
May 2018	DAUS	15.89 Call	500	211.2189	245.1290	0.0000	0.0000	0	0.00			
Jun 2018	DAUS	13.80 Put	1,000	602.5056	551.8001	0.0000	0.0000	0	0.00			
Jun 2018	DAUS	15.62 Call	500	305.6195	348.7458	0.0000	0.0000	0	0.00			
Jun 2018	DAUS	16.10 Call	500	233.1609	267.3987	0.0000	0.0000	0	0.00			
Jul 2018	DAUS	14.19 Put	1,500	836.1459	774.9299	0.0000	0.0000	0	0.00			
Jul 2018	DAUS	14.45 Put	1,500	1000.4585	932.1295	0.0000	0.0000	0	0.00			
Jul 2018	DAUS	15.72 Call	1,500	334.5424	379.3626	0.0000	0.0000	0	0.00			
Jul 2018	DAUS	15.94 Call	1,500	298.0325	338.5825	0.0000	0.0000	0	0.00			
Jul 2018	DAUS	13.80 Put	1,000	620.0042	569.8115	0.0000	0.0000	0	0.00			
Jul 2018	DAUS	15.82 Call	500	330.0297	373.6456	0.0000	0.0000	0	0.00			
Jul 2018	DAUS	16.32 Call	500	255.8765	290.6659	0.0000	0.0000	0	0.00			
Aug 2018	DAUS	12.32 Put	1,880	124.9188	106.1131	0.0000	0.0000	0	0.00			
Aug 2018	DAUS	13.86 Put	1,880	654.7368	603.1528	0.0000	0.0000	0	0.00			
Aug 2018	DAUS	16.18 Call	1,880	286.1245	324.2704	0.0000	0.0000	0	0.00			
Aug 2018	DAUS	13.80 Put	1,000	635.0968	585.2861	0.0000	0.0000	0	0.00			
Aug 2018	DAUS	16.05 Call	500	347.1793	389.1266	0.0000	0.0000	0	0.00			
Aug 2018	DAUS	16.57 Call	500	272.4759	306.4706	0.0000	0.0000	0	0.00			
Sep 2018	DAUS	13.80 Put	1,000	646.8305	597.2068	0.0000	0.0000	0	0.00			
Sep 2018	DAUS	16.25 Call	500	363.2468	404.7344	0.0000	0.0000	0	0.00			
Sep 2018	DAUS	16.80 Call	500	286.4897	319.8329	0.0000	0.0000	0	0.00			
Oct 2018	DAUS	13.80 Put	1,000	658.9078	609.9581	0.0000	0.0000	0	0.00			
Oct 2018	DAUS	16.47 Call	500	383.4429	424.6405	0.0000	0.0000	0	0.00			
Oct 2018	DAUS	17.02 Call	500	308.3117	341.8526	0.0000	0.0000	0	0.00			
Nov 2018	DAUS	11.90 Put	1,880	67.2890	63.0157	0.0000	0.0000	0	0.00			
Nov 2018	DAUS	13.86 Put	1,880	690.1384	640.1193	0.0000	0.0000	0	0.00			
Nov 2018	DAUS	16.81 Call	1,880	341.7903	378.6411	0.0000	0.0000	0	0.00			
Nov 2018	DAUS	13.80 Put	1,000	668.1372	620.8678	0.0000	0.0000	0	0.00			
Nov 2018	DAUS	16.70 Call	500	396.4942	437.8803	0.0000	0.0000	0	0.00			
Nov 2018	DAUS	17.31 Call	500	316.5949	350.1427	0.0000	0.0000	0	0.00			
Dec 2018	DAUS	13.80 Put	1,000	682.2672	637.2702	0.0000	0.0000	0	0.00			
Dec 2018	DAUS	16.93 Call	500	421.3856	463.1218	0.0000	0.0000	0	0.00			
Dec 2018	DAUS	17.58 Call	500	342.3510	374.1500	0.0000	0.0000	0	0.00			
			<u>1,037,978</u>					<u>0.00</u>	<u>0.00</u>	<u>15,006,120.00</u>	<u>0.00</u>	
		Total	1,143,126					22,261.00	306,201,474.10	21,922,413.00	83,860,440,499.40	
Future												
	Dec 2017	EUUS	Future	30	1.1909	1.1845	1.1872	1.1872	10	118,720.00		
				<u>30</u>					<u>10.00</u>	<u>118,720.00</u>	<u>649,050.00</u>	<u>7,292,611,135.00</u>

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Total			30					10.00	118,720.00	649,050.00	7,292,611,135.00	
Future												
	Dec 2017	GBUS	Future	0	1.3500	1.3412	1.3461	1.3461	10	134,610.00		
				0					10.00	134,610.00	164,885.00	2,118,332,194.00
	Total		0						10.00	134,610.00	164,885.00	2,118,332,194.00
Future												
	Dec 2017	ZAAD	Future	15,928	10.3210	10.3903	10.3124	10.3118	500	5,156,050.00		
	Mar 2018	ZAAD	Future	656	10.4679	10.5383	10.4700	10.4700	4	41,880.00		
	Jun 2018	ZAAD	Future	5,118	10.6172	10.6885	0.0000	0.0000	228	2,425,236.00		
	Dec 2018	ZAAD	Future	10,812	10.9151	10.9927	0.0000	0.0000	0	0.00		
				32,514					732.00	7,623,166.00	3,457,229.00	29,774,700,075.10
	Total		32,514						732.00	7,623,166.00	3,489,606.00	29,774,700,075.10
Future												
	Dec 2017	ZACA	Future	1,050	10.5967	10.7016	0.0000	0.0000	0	0.00		
	Mar 2018	ZACA	Future	100	10.7658	10.8716	0.0000	0.0000	0	0.00		
				1,150					0.00	0.00	122,503.00	1,204,183,527.10
	Total		1,150						0.00	0.00	122,503.00	1,204,183,527.10
Future												
	Dec 2017	ZADK	Future	800	2.1842	2.1935	0.0000	0.0000	0	0.00		
				800					0.00	0.00	10,270.00	221,302,909.00
	Total		800						0.00	0.00	10,270.00	221,302,909.00
Future												
	Dec 2017	ZAEU	Future	110,758	16.2174	16.2913	16.2805	16.1647	249	4,046,335.70		
	Mar 2018	ZAEU	Future	43,992	16.5542	16.6303	0.0000	0.0000	4,065	67,121,150.50		
	Jun 2018	ZAEU	Future	796	16.8925	16.9696	16.8990	16.8972	500	8,449,050.00		
	Sep 2018	ZAEU	Future	4,879	17.2394	17.3198	17.2461	17.2461	200	3,449,220.00		
	Dec 2018	ZAEU	Future	1,928	17.5814	17.6639	0.0000	0.0000	0	0.00		
				162,353					5,014.00	83,065,756.20	12,865,557.00	181,501,226,635.50
Option												
	Dec 2017	ZAEU	14.00 Put	18,000	0.1338	0.8853	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	16.39 Call	18,000	168.4076	221.1648	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.05 Put	5,648	98.6417	93.2586	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.10 Put	19,510	106.6132	100.7770	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.39 Put	174,600	524.8670	500.0322	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.50 Call	643	635.9477	685.5134	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	17.00 Call	620	441.7613	480.7911	0.0000	0.0000	0	0.00		

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Jun 2018	ZAEU	13.75 Put	54,507	36.7831	32.1313	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.97 Put	7,000	47.7433	42.9394	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.25 Put	54,507	185.5029	183.1159	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.44 Put	7,000	584.8471	565.4609	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	7,000	338.1746	364.3799	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	54,507	126.5372	136.9241	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	41,516	72.0456	67.6680	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	41,516	425.0936	416.1813	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	41,516	209.2407	220.1212	0.0000	0.0000	0	0.00	
			546,090					0.00	0.00	6,003,698.00
		Total	708,443					5,014.00	83,065,756.20	18,869,255.00
										181,501,226,635.50
Future										
Dec 2017	ZAFR	Future	1,215	13.8528	13.9673	0.0000	0.0000	0	0.00	
			1,215					0.00	0.00	599,303.00
		Total	1,215					0.00	0.00	6,374,315,376.60
Future										
Dec 2017	ZAGB	Future	213,067	18.3840	18.4458	18.5188	18.3600	1,134	20,848,357.00	
Mar 2018	ZAGB	Future	13,065	18.7160	18.7794	18.7884	18.7787	200	3,756,710.00	
Jun 2018	ZAGB	Future	4,422	19.0455	19.1091	0.0000	0.0000	0	0.00	
Sep 2018	ZAGB	Future	3,565	19.3764	19.4427	0.0000	0.0000	0	0.00	
			234,119					1,334.00	24,605,067.00	9,272,240.00
										154,475,789,892.90
Option										
Dec 2017	ZAGB	18.20 Call	400	415.2053	482.9308	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	19.80 Call	800	30.4160	44.3498	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	17.00 Put	500	149.9204	147.5782	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	623.2067	665.6233	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	301.2057	328.7399	0.0000	0.0000	0	0.00	
			3,700					0.00	0.00	1,771,513.00
		Total	237,819					1,334.00	24,605,067.00	11,043,753.00
										154,475,789,892.90
Future										
Dec 2017	ZAJY	Future	195	0.1217	0.1228	0.0000	0.0000	0	0.00	
			195					0.00	0.00	952,980.00
		Total	195					0.00	0.00	10,619,392,867.80
Future										
Jun 2018	ZAKS	Future	1,145	0.1306	0.1326	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1308	0.1323	0.0000	0.0000	0	0.00	
			1,707					0.00	0.00	31,923.00
										432,652,210.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			1,707					0.00	0.00	31,923.00	432,652,210.00
Future											
Dec 2017	ZATR	Future	4,775	3.4569	3.4540	0.0000	0.0000	0	0.00		
Mar 2018	ZATR	Future	433	3.4055	3.4018	0.0000	0.0000	0	0.00		
			<u>5,208</u>					<u>0.00</u>	<u>0.00</u>	233,314.00	843,471,050.50
Total			5,208					0.00	0.00	233,314.00	843,471,050.50
Future											
Dec 2017	ZAUM	Future	604	13.6181	13.7532	13.7372	13.6497	10	13,689,400.00		
Mar 2018	ZAUM	Future	138	13.8182	13.9553	0.0000	0.0000	0	0.00		
Jun 2018	ZAUM	Future	83	14.0182	14.1569	0.0000	0.0000	0	0.00		
			<u>825</u>					<u>10.00</u>	<u>13,689,400.00</u>	145,035.00	166,631,580,690.00
Total			825					10.00	13,689,400.00	149,558.00	166,631,580,690.00
Future											
Dec 2017	ZAUS	Future	958,955	13.6181	13.7532	13.7536	13.6233	55,088	754,072,209.80		
Mar 2018	ZAUS	Future	224,109	13.8182	13.9553	13.9563	13.8400	9,920	139,200,397.80		
Jun 2018	ZAUS	Future	121,403	14.0182	14.1569	14.1150	14.0400	338	4,754,610.00		
Sep 2018	ZAUS	Future	3,287	14.2170	14.3593	0.0000	0.0000	0	0.00		
			<u>1,307,754</u>					<u>65,346.00</u>	<u>898,027,217.60</u>	159,501,410.00	1,871,743,769,384.40
Option											
Dec 2017	ZAUS	11.75 Put	1,000	0.8724	0.6685	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.00 Put	20,141	2.0192	1.5216	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.16 Put	550	3.4153	2.5496	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.20 Put	4,000	3.8889	2.8970	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.21 Put	18,000	4.0168	2.9908	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.40 Put	114,600	5.6884	5.4376	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.50 Put	16,416	6.6555	6.8847	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.56 Put	7,100	7.3464	7.9457	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.65 Put	1,819	8.5808	9.8761	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.75 Put	10,000	10.3106	12.6198	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.76 Put	550	10.5090	12.9355	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.00 Put	11,000	23.6410	23.6562	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.10 Put	41,000	37.8662	33.1038	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.18 Put	16,000	53.2059	45.2914	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.20 Call	7,000	475.7542	602.0077	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.20 Put	6,728	57.6542	48.8077	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.21 Put	5,000	59.9761	50.6405	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.22 Put	7,100	62.3627	52.5241	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.25 Call	16,141	438.0236	561.6874	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	99.6743	81.9485	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	13.40 Put	114,600	117.2903	95.8866	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	11,016	276.3000	381.6901	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.60 Call	4,000	224.8271	320.8801	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.64 Put	4,400	228.6521	185.2441	0.0000	0.0000	3,600	0.00
Dec 2017	ZAUS	13.76 Call	3,750	159.3539	237.7872	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.76 Put	3,000	301.2539	244.5872	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.80 Put	550	327.5992	267.1348	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.90 Put	2,600	397.7207	327.9435	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.93 Call	7,820	107.9592	170.5676	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Call	19,000	91.4132	147.8801	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	34,000	473.3132	394.6801	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.10 Call	100	71.7021	119.9598	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.27 Put	40,000	698.8014	599.7962	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.40 Call	1,000	33.8497	62.0622	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Call	8,000	26.3232	49.3350	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	908.2232	796.1350	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.63 Call	10,000	18.9611	36.3414	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.90 Call	1,500	9.6095	18.9847	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	7.6488	14.8770	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	6.1288	11.3633	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	2.9636	5.4389	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.60 Call	10,000	2.4965	4.5852	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	1.3325	2.4391	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	0.5956	1.0902	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	0.5760	1.0782	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	0.2269	0.7707	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	39.2364	35.2332	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	63.8299	59.0071	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	67.3235	62.3981	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,000	81.5444	71.6610	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	92.7978	79.6632	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	142.5260	123.2473	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	172.1845	149.4501	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	94,964	188.5258	163.9437	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	259.5925	225.5368	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	270.6906	235.0106	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	322.1387	281.8969	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	330.5388	289.5834	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	40,000	692.6691	785.2113	0.0000	0.0000	25,000	0.00
Mar 2018	ZAUS	13.50 Put	17,750	374.4691	329.9113	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	3,000	421.5992	373.3994	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,000	590.0841	0.0000	0.0000	0.0000	50,000	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	13.74 Put	20,880	492.8691	439.5335	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	561.7428	644.7759	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	548.1058	490.4626	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.89 Call	1,000	505.5330	582.3553	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.89 Put	1,000	577.3330	517.0553	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	589.2265	527.9007	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	489.4387	564.1635	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	601.2387	538.8635	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	613.3656	549.9431	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	631.7674	567.1938	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	675.6784	608.4426	0.0000	0.0000	500	0.00
Mar 2018	ZAUS	14.07 Call	100	436.6684	505.7822	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	747.3429	676.0225	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	760.7116	688.6608	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	36	392.3785	456.7046	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Put	65,000	774.1785	701.4046	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	787.7482	714.2528	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.25 Call	4,167	376.4862	0.0000	0.0000	0.0000	4,167	0.00
Mar 2018	ZAUS	14.44 Call	10,000	321.4728	377.4750	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	318.8008	374.4716	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	980.1283	897.3903	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	490	305.7648	359.8024	0.0000	0.0000	250	0.00
Mar 2018	ZAUS	14.50 Put	400	987.5648	904.5024	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	1002.5604	918.7898	0.0000	0.0000	1,000	0.00
Mar 2018	ZAUS	14.57 Call	100	288.6050	340.1868	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	281.5491	332.1025	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	20,880	248.7792	294.5629	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Call	100	240.7110	285.3025	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Put	100	1212.5110	1120.0025	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	227.2318	269.7966	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	219.8811	261.3219	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	218.0815	259.2450	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	211.0363	251.1065	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	202.5578	241.2979	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	185.1376	221.0788	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	163.3928	196.2955	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	137.5777	166.8721	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	65,000	132.9321	161.4175	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	125.1876	152.3050	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	112.9708	137.8815	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	3,276	86.8086	106.7659	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	75.8748	93.6583	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jun 2018	ZAUS	11.00 Put	750	14.7003	12.9195	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	30.3028	24.4549	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	68.2375	58.8626	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	97.9900	86.6049	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	120.1829	107.5208	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	190.2917	170.9366	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	247.3988	223.2974	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	15,158	259.4366	234.3747	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	275.0167	248.7299	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	314.8557	285.5276	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	332.4862	301.8487	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	2,050	361.9678	329.1894	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	429.5323	388.6950	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	438.4418	397.0187	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	513.3829	467.2706	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	104,895	568.6214	519.2688	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	594.7075	543.8839	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	599.9947	548.8796	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	610.6451	558.9432	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	616.0082	564.0111	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	648.6721	594.9192	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	704.9799	648.3112	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	764.0678	704.0071	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	856.7863	792.0965	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	477.1834	538.3854	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	450.5867	508.6516	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	379.8984	430.4867	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	373.5219	423.4325	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	317.2853	361.3774	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	299.0576	342.3739	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	256.6223	294.9634	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	206.9637	238.7883	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	182.4675	210.9075	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	179.3804	207.3870	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	171.4314	198.3065	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	168.5505	195.0147	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	156.6806	181.4292	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	104,895	136.2468	156.4315	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	131.3029	149.7844	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	119.4251	136.0153	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	115.7891	131.7989	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	110.8542	126.0694	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	11.00 Put	750	17.1332	15.7077	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	201.6479	176.1667	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	212.3709	186.4645	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	269.7945	243.5748	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.36 Put	2,179	441.7251	406.8284	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	1134.7801	1231.0828	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.73 Put	2,500	606.7972	558.6888	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	15.97 Call	5,300	390.2262	435.7003	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.04 Call	1,550	377.9982	422.2246	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.08 Call	2,179	371.2073	414.7254	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.14 Call	750	361.2711	403.7576	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	17.02 Call	2,500	245.4479	275.1085	0.0000	0.0000	0	0.00
Dec 2019	ZAUS	20.00 Call	2,000	651.5073	697.2236	0.0000	0.0000	0	0.00
			<u>2,745,944</u>					<u>84,517.00</u>	<u>0.00</u>
		Total	<u>4,053,698</u>					<u>149,863.00</u>	<u>898,027,217.60</u>
									<u>40,526,117.00</u>
									<u>0.00</u>
									<u>1,871,743,769,384.40</u>

Grand Total	<u>6,510,657</u>	<u>179,257.00</u>	<u>1,333,840,283.80</u>	<u>267,761,051</u>	<u>2,564,026,072,557.00</u>
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