



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-November-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2018	DAAD	Future	5	10.5080	10.5571	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											
Nov 2017	DAEU	Future	0	16.3093	16.4384	0.0000	0.0000	800	13,047,440.00		
Dec 2017	DAEU	Future	3	16.3246	16.4510	0.0000	0.0000	0	0.00		
Dec 2017	DAEU	Future	800	16.4058	16.5342	0.0000	0.0000	0	0.00		
Jan 2018	DAEU	Future	30	16.5408	16.6716	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	63	16.6944	16.8296	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	16.7433	16.8811	0.0000	0.0000	0	0.00		
			899					800.00	13,047,440.00	248,704.00	3,589,411,886.30
Option											
Jan 2018	DAEU	15.80 Put	193,000	193.1124	166.0921	0.0000	0.0000	0	0.00		
Feb 2018	DAEU	16.41 Put	114,748	461.2291	409.3849	0.0000	0.0000	292	0.00		
			307,748					292.00	0.00	632,539.00	0.00
		Total	308,647					1,092.00	13,047,440.00	881,243.00	3,589,411,886.30
Future											
Dec 2017	DAGB	Future	10	18.2631	18.4455	0.0000	0.0000	0	0.00		
Jan 2018	DAGB	Future	10	18.4368	18.6216	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	17	18.5383	18.7251	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	38	18.5864	18.7749	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	5.5104	15.7705	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

<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>		
Future										
Nov 2017	DAUS	Future	0	13.7253	13.7682	0.0000	2,190	30,059,347.00		
Nov 2017	DAUS	Future	2,708	13.7274	13.7682	0.0000	0	0.00		
Dec 2017	DAUS	Future	24	13.7339	13.7772	0.0000	0	0.00		
Dec 2017	DAUS	Future	241	13.7562	13.7993	0.0000	0	0.00		
Dec 2017	DAUS	Future	1,781	13.7585	13.8016	0.0000	0	0.00		
Dec 2017	DAUS	Future	300	13.7674	13.8104	0.0000	0	0.00		
Dec 2017	DAUS	Future	221	13.7719	13.8148	0.0000	0	0.00		
Dec 2017	DAUS	Future	916	13.7854	13.8281	0.0000	0	0.00		
Dec 2017	DAUS	Future	500	13.7899	13.8325	0.0000	0	0.00		
Jan 2018	DAUS	Future	677	13.8031	13.8461	0.0000	0	0.00		
Jan 2018	DAUS	Future	200	13.8142	13.8574	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	13.8164	13.8597	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	13.8208	13.8642	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	13.8297	13.8733	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	13.8341	13.8778	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	13.8496	13.8937	0.0000	0	0.00		
Jan 2018	DAUS	Future	1,930	13.8629	13.9073	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.8917	13.9365	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	13.8961	13.9410	0.0000	0	0.00		
Feb 2018	DAUS	Future	500	13.9249	13.9702	0.0000	0	0.00		
Mar 2018	DAUS	Future	189	13.9581	14.0036	0.0000	0	0.00		
Mar 2018	DAUS	Future	699	13.9891	14.0348	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	14.0466	14.0927	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	14.0599	14.1061	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.0842	14.1306	0.0000	0	0.00		
May 2018	DAUS	Future	181	14.1285	14.1751	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	14.1924	14.2391	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	14.1990	14.2457	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	14.2386	14.2854	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	14.2496	14.2964	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	14.2628	14.3096	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.2915	14.3383	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	14.3311	14.3781	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	14.3935	14.4410	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	14.4536	14.5017	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	14.4626	14.5107	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.4960	14.5444	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.7141	14.7694	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	16.0801	16.1537	0.0000	0	0.00		
			<u>104,353</u>				<u>2,190.00</u>	<u>30,059,347.00</u>	<u>6,892,683.00</u>	<u>83,535,410,401.90</u>

Option

<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	12.75 Put	238,000	0.0849	0.3428	0.0000	0.0000	0	0.00
Nov 2017	DAUS	14.00 Call	30,000	16.0804	0.0000	0.0000	0.0000	30,000	0.00
Dec 2017	DAUS	14.47 Call	30,000	7.1038	10.5394	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.30 Call	100	18.2382	24.3104	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.78 Call	5,000	222.6266	0.0000	0.0000	0.0000	10,000	0.00
Dec 2017	DAUS	13.50 Put	60	186.4001	180.2987	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	2.4411	2.8406	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	135.0325	148.6900	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	86.3865	95.8782	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	137.1197	130.2766	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	118.0378	127.5469	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	100.5905	108.8383	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	447.6676	424.8484	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	368.3690	348.9484	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	181.3792	169.5393	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	187.7321	175.5824	0.0000	0.0000	1,113	0.00
Jan 2018	DAUS	13.30 Put	40,904	197.5325	184.9177	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	232.5958	218.3891	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	47.4450	43.8375	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	126.0262	117.6504	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	153.4778	143.6380	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	107.8854	114.3570	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	76.1324	81.2064	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	55.2855	59.0415	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	49.6651	53.0566	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	419.5302	398.1976	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	165.8474	155.4305	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	454.9124	432.8458	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	146.2676	154.3983	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	481.1737	458.5203	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	671.9264	644.2019	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	670.6319	643.3303	0.0000	0.0000	387	0.00
Mar 2018	DAUS	13.50 Put	100,000	312.2161	295.5609	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	273.9917	258.8936	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1290.6348	1256.7305	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	197.3572	205.3174	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	510.1347	488.7722	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	302.3639	313.2655	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	227.9296	236.8668	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	146.1953	137.8849	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	547.7610	525.7489	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	250.5685	260.1396	0.0000	0.0000	0	0.00

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May 2018	DAUS	12.75 Put	11,000	151.3267	142.5210	0.0000	0.0000	0	0.00		
May 2018	DAUS	14.50 Put	11,000	933.4807	904.3484	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.76 Call	11,000	239.3433	248.3468	0.0000	0.0000	0	0.00		
May 2018	DAUS	13.80 Put	1,000	533.5287	512.4194	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.43 Call	500	331.4413	342.5575	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.89 Call	500	252.1151	261.4292	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	554.8696	533.8106	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	357.2991	368.5626	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	274.9185	284.6322	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	778.2152	753.7560	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	934.7171	907.9236	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	388.5729	400.2271	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	347.3482	358.2988	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	574.0691	553.2830	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	382.9308	394.6619	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	298.9592	308.4914	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	108.8277	101.4449	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	607.5049	586.0643	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	333.0188	343.3958	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	590.8515	569.9771	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	400.2595	411.7447	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	316.1911	325.5228	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	604.0273	583.1847	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	415.9126	427.5999	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	329.9762	339.6387	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	617.6604	596.9847	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	436.4399	448.2006	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	352.7077	362.6328	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	67.0174	60.7103	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	647.9524	626.9276	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	389.9800	400.7256	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	629.6330	610.4474	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	450.5545	462.8046	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	361.8329	372.1308	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	645.7067	625.6518	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	475.5383	488.1300	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	385.5537	394.5922	0.0000	0.0000	0	0.00		
			<u>1,270,978</u>					<u>41,500.00</u>	<u>0.00</u>	<u>14,971,120.00</u>	<u>0.00</u>
		Total	1,375,331					43,690.00	30,059,347.00	21,863,803.00	83,535,410,401.90

Future

Dec 2017	EUUS	Future	30	1.1894	1.1951	0.0000	0.0000	0	0.00
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DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME			
			30					0.00	0.00	649,030.00	7,292,373,935.00	
		Total	30					0.00	0.00	649,030.00	7,292,373,935.00	
Future												
	Dec 2017	ZAAD	Future	15,700	10.4617	10.5108	0.0000	0.0000	0	0.00		
	Mar 2018	ZAAD	Future	656	10.6105	10.6616	10.6600	10.5950	759	8,042,825.00		
	Jun 2018	ZAAD	Future	5,346	10.7611	10.8134	0.0000	0.0000	0	0.00		
	Dec 2018	ZAAD	Future	10,812	11.0617	11.1172	0.0000	0.0000	0	0.00		
				32,514					759.00	8,042,825.00	3,456,400.00	29,766,057,470.60
		Total		32,514					759.00	8,042,825.00	3,488,777.00	29,766,057,470.60
Future												
	Dec 2017	ZACA	Future	1,050	10.7545	10.8586	0.0000	0.0000	0	0.00		
	Mar 2018	ZACA	Future	100	10.9247	11.0323	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	2.2036	2.2207	2.2168	2.2168	100	2,216,800.00		
				800					100.00	2,216,800.00	10,270.00	221,302,909.00
		Total		800					100.00	2,216,800.00	10,270.00	221,302,909.00
Future												
	Dec 2017	ZAEU	Future	110,732	16.3725	16.5015	16.4971	16.3473	1,776	29,196,294.90		
	Mar 2018	ZAEU	Future	36,992	16.7083	16.8443	16.8070	16.7200	338	5,673,751.70		
	Jun 2018	ZAEU	Future	546	17.0517	17.1883	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	Future	4,679	17.4019	17.5416	0.0000	0.0000	0	0.00		
	Dec 2018	ZAEU	Future	1,928	17.7446	17.8893	0.0000	0.0000	0	0.00		
				154,877					2,114.00	34,870,046.60	12,842,040.00	181,116,309,452.50
Option												
	Dec 2017	ZAEU	14.00 Put	18,000	1.0638	1.1661	0.0000	0.0000	0	0.00		
	Dec 2017	ZAEU	16.39 Call	18,000	280.8370	362.8577	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.05 Put	5,648	85.6658	76.5975	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.10 Put	19,510	92.6573	80.8774	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.39 Put	174,600	469.8068	418.3476	0.0000	0.0000	369	0.00		
	Mar 2018	ZAEU	16.50 Call	643	731.0590	811.9138	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	17.00 Call	620	515.8048	577.6933	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	13.75 Put	54,507	30.2785	26.9727	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	13.97 Put	7,000	40.4860	36.1581	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	15.25 Put	54,507	173.4688	157.3051	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	16.44 Put	7,000	535.5658	487.1958	0.0000	0.0000	0	0.00		

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Jun 2018	ZAEU	18.61 Call	7,000	386.9461	425.2109	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	54,507	147.9003	164.3363	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	41,516	64.1198	58.9667	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	41,516	395.1645	362.8293	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	41,516	227.8998	241.5320	0.0000	0.0000	0	0.00	
			<u>546,090</u>					<u>369.00</u>	<u>0.00</u>	<u>6,003,698.00</u>
		Total	700,967					2,483.00	34,870,046.60	18,845,738.00
										181,116,309,452.50
Future										
Dec 2017	ZAFR	Future	1,215	14.0135	14.1013	0.0000	0.0000	0	0.00	
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>599,303.00</u>
		Total	1,215					0.00	0.00	6,374,315,376.60
Future										
Dec 2017	ZAGB	Future	214,161	18.2737	18.4559	18.3900	18.3000	863	15,815,909.40	
Mar 2018	ZAGB	Future	13,065	18.6000	18.7892	18.7319	18.7319	250	4,682,975.00	
Jun 2018	ZAGB	Future	4,422	18.9289	19.1201	19.0900	19.0900	20	381,800.00	
Sep 2018	ZAGB	Future	3,565	19.2579	19.4532	0.0000	0.0000	0	0.00	
			<u>235,213</u>					<u>1,133.00</u>	<u>20,880,684.40</u>	<u>9,268,297.00</u>
		Total								154,403,271,045.40
Option										
Dec 2017	ZAGB	18.20 Call	400	400.7414	519.8554	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	19.80 Call	800	34.3365	53.1818	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	17.00 Put	500	182.8802	150.5375	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	596.8110	671.5146	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	291.1127	330.8709	0.0000	0.0000	0	0.00	
			<u>3,700</u>					<u>0.00</u>	<u>0.00</u>	<u>1,771,513.00</u>
		Total	238,913					1,133.00	20,880,684.40	11,039,810.00
										154,403,271,045.40
Future										
Dec 2017	ZAJY	Future	195	0.1237	0.1244	0.0000	0.0000	0	0.00	
			<u>195</u>					<u>0.00</u>	<u>0.00</u>	<u>952,980.00</u>
		Total	195					0.00	0.00	10,619,392,867.80
Future										
Jun 2018	ZAKS	Future	1,145	0.1312	0.1329	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1317	0.1327	0.0000	0.0000	0	0.00	
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>31,923.00</u>
		Total	1,707					0.00	0.00	432,652,210.00
Future										
Dec 2017	ZATR	Future	4,775	3.4658	3.5189	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Mar 2018	ZATR	Future	433	3.4137	3.4674	0.0000	0.0000	0	0.00	
			5,208					0.00	0.00	233,314.00
		Total	5,208					0.00	0.00	233,314.00
Future										
Dec 2017	ZAUM	Future	587	13.7652	13.8082	13.8333	13.7475	27	37,275,150.00	
Mar 2018	ZAUM	Future	128	13.9669	14.0125	14.0395	14.0395	5	7,019,750.00	
Jun 2018	ZAUM	Future	14	14.1681	14.2148	0.0000	0.0000	0	0.00	
			729					32.00	44,294,900.00	144,886.00
		Total	729					32.00	44,294,900.00	149,409.00
Future										
Dec 2017	ZAUS	Future	995,264	13.7652	13.8082	13.8444	13.7301	61,760	851,435,432.40	
Mar 2018	ZAUS	Future	188,432	13.9669	14.0125	14.0444	13.9425	7,235	101,282,213.90	
Jun 2018	ZAUS	Future	120,212	14.1681	14.2148	14.2521	14.1500	2,476	35,151,657.80	
Sep 2018	ZAUS	Future	3,287	14.3690	14.4163	0.0000	0.0000	0	0.00	
			1,307,195					71,471.00	987,869,304.10	159,241,264.00
										1,868,165,375,603.50
Option										
Dec 2017	ZAUS	11.75 Put	1,000	0.9004	1.1047	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.00 Put	20,141	1.9540	2.2530	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.16 Put	550	3.1796	3.5351	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.20 Put	4,000	3.5869	3.9534	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.21 Put	18,000	3.6964	4.0653	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.40 Put	114,600	6.5023	6.8810	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.50 Put	16,416	8.4670	9.0368	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.56 Put	7,100	9.9187	10.6295	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.65 Put	1,819	12.5712	13.5359	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.75 Put	10,000	16.3458	17.6574	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.76 Put	550	16.7797	18.1300	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.00 Put	11,000	31.3362	33.8178	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.10 Put	41,000	42.7467	43.5544	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.18 Put	16,000	56.3108	56.6146	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.20 Call	7,000	625.3555	668.5024	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.20 Put	6,728	60.1555	60.3024	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.21 Put	5,000	62.1493	62.2120	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.22 Put	7,100	64.1907	64.1672	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.25 Call	16,141	585.8138	628.5055	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	95.3983	93.8974	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.40 Put	114,600	109.8508	107.6049	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.50 Call	11,016	408.3289	447.3005	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.60 Call	4,000	347.6677	384.4849	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.76 Call	3,750	263.7066	296.2351	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	13.76 Put	3,000	258.5066	248.0351	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.80 Put	550	280.6958	268.3425	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.90 Put	2,600	340.3130	325.1425	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.93 Call	7,820	194.5075	221.4828	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Call	19,000	170.7114	195.6933	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	34,000	405.5114	387.4933	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.10 Call	100	141.0085	163.1897	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.27 Put	40,000	605.5335	580.2361	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.40 Call	1,000	77.2463	91.8779	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Call	8,000	61.7909	75.2325	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	796.5909	767.0325	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.63 Call	10,000	44.8015	56.1597	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.90 Call	1,500	21.8758	29.4800	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	16.5025	22.9429	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	11.9842	17.2913	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	5.9619	8.2247	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.60 Call	10,000	5.1204	7.0132	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	2.9497	3.8909	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	1.8375	2.0713	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	1.8792	2.1069	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	1.6534	1.9997	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	36.6403	34.8008	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	60.9735	58.0104	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	64.4306	61.3120	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,000	73.8627	70.3180	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	81.9871	77.3151	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	125.9799	117.8736	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	152.3277	142.9578	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	94,964	166.8826	156.8471	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	228.5811	215.9367	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	238.0548	225.0302	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	284.7668	269.0490	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	292.4188	276.4322	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	15,000	799.4441	827.7106	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	332.5441	315.2106	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	3,000	375.7812	357.0920	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	441.4887	420.9162	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	658.2635	683.0240	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	529.2341	506.4150	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	540.1174	517.0392	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	568.2363	0.0000	0.0000	0.0000	200	0.00
Mar 2018	ZAUS	14.05 Put	500	609.1773	583.9046	0.0000	0.0000	0	0.00

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Mar 2018	ZAUS	14.07 Call	100	518.0280	538.1110	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	676.2475	649.6505	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	688.7895	661.9613	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	36	468.3395	486.8758	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Put	65,000	701.4395	674.3758	0.0000	0.0000	323	0.00
Mar 2018	ZAUS	14.22 Put	2,000	714.1904	686.8992	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	387.9293	403.8336	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	384.8782	400.6807	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	895.9971	865.7919	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	240	369.9555	385.2511	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	903.0555	872.7511	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	1,000	917.2444	886.7374	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	349.9907	364.5951	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.68 Call	1,000	320.7841	334.2729	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.68 Put	1,000	1033.8841	1001.7729	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	20,880	303.5913	316.4058	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Call	100	294.1816	306.6543	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Put	100	1117.2816	1084.1543	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	278.4143	290.3099	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	269.7918	281.3680	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	267.6767	279.1756	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	259.3914	270.5808	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	249.3993	260.2113	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	228.7815	238.8117	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	203.4743	212.5228	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	173.3829	181.6301	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	65,000	167.7989	175.8174	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	158.4641	166.0915	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	143.6713	150.6747	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	3,276	111.6741	117.2889	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	98.1573	103.1643	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	13.4794	13.1451	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	25.3379	23.3281	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	60.5317	56.5452	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	88.7532	83.4186	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	109.9729	103.7125	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	174.0964	165.3450	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	226.6128	215.3611	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	15,158	237.7074	226.0774	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	252.0824	239.9720	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	288.8909	275.6111	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	305.2057	291.4302	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	13.30 Put	2,050	332.5202	317.9401	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	391.9120	375.4527	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	400.2162	383.0652	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	470.2399	450.8952	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	104,895	522.0396	501.5354	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	546.5539	525.5261	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	551.5287	530.3983	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	561.5498	540.2147	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	566.5960	545.1548	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	597.3693	575.3115	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	650.5229	627.4549	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	705.9559	681.9008	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	793.5855	767.9208	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	549.4390	566.4542	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	519.3345	535.5644	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	440.1270	453.8766	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	432.9687	446.5113	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	369.9444	381.6408	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	350.6199	361.7364	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	302.6113	312.9803	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	245.6403	254.3264	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	217.3093	225.1293	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	213.7310	221.4401	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	204.4952	211.9186	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	201.1442	208.4627	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	187.3105	194.1939	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	104,895	161.8262	167.8975	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	155.0405	160.8876	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	141.0788	145.9033	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	136.8000	141.5032	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	130.9819	135.5206	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.00 Put	750	16.4643	16.3983	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	180.7396	171.5509	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	191.2248	181.4454	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	249.2656	236.3226	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.36 Put	2,179	413.2427	0.0000	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	1247.2137	1276.4505	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.73 Put	2,500	565.1160	544.9840	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	15.97 Call	5,300	446.9875	459.3982	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.04 Call	1,550	433.3840	445.4612	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	16.08 Call	2,179	425.8107	0.0000	0.0000	0.0000	4,358	0.00
Sep 2018	ZAUS	16.14 Call	750	414.7292	426.3480	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	17.02 Call	2,500	284.4251	292.7285	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00 Call	2,000	709.7013	724.7797	0.0000	0.0000	0	0.00	
			<u>2,685,077</u>					<u>4,881.00</u>	<u>0.00</u>	<u>40,428,200.00</u>
		Total	3,992,272					76,352.00	987,869,304.10	199,669,464.00
										1,868,165,375,603.50

Grand Total	6,674,958							125,641.00	1,141,281,347.10	267,315,877	2,559,447,338,750.70
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