



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jan 2018	DAAD	Future	5	10.3741	10.2825	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	10.4416	10.3494	0.0000	0.0000	0	0.00
			<u>51</u>					<u>0.00</u>	<u>0.00</u>
		Total	51					0.00	0.00
									77 060.00
									730 229 419.30
Future									
Dec 2017	DAEU	Future	3	16.0421	16.0340	0.0000	0.0000	0	0.00
Dec 2017	DAEU	Future	800	16.0809	16.0719	0.0000	0.0000	0	0.00
Jan 2018	DAEU	Future	30	16.2203	16.2057	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	16.3683	16.3535	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	16.4194	16.4047	0.0000	0.0000	0	0.00
			<u>899</u>					<u>0.00</u>	<u>0.00</u>
									248 727.00
									3 589 786 759.20
Option									
Jan 2018	DAEU	15.80 Put	193,000	273.0871	283.7027	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	114,748	610.0155	622.3761	0.0000	0.0000	0	0.00
			<u>307,748</u>					<u>0.00</u>	<u>0.00</u>
		Total	308,647					0.00	0.00
									632 539.00
									0.00
Future									
Dec 2017	DAGB	Future	10	18.2157	18.1548	0.0000	0.0000	0	0.00
Jan 2018	DAGB	Future	10	18.3895	18.3205	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	18.4876	18.4182	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	18.5352	18.4660	0.0000	0.0000	0	0.00
			<u>75</u>					<u>0.00</u>	<u>0.00</u>
		Total	75					0.00	0.00
									53 555.00
									878 571 162.50
Future									
Dec 2017	DAUS	Future	241	13.6602	13.5930	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	1,781	13.6602	13.5950	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	300	13.6687	13.6029	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	DAUS	Future	221	13.6729	13.6069	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	916	13.6855	13.6189	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	1,000	13.6897	13.6229	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	677	13.7022	13.6350	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	220	13.7127	13.6450	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	500	13.7148	13.6470	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	13.7190	13.6510	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	574	13.7253	13.6570	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	500	13.7274	13.6590	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	241	13.7316	13.6632	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	70	13.7464	13.6778	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	2,430	13.7590	13.6904	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	70	13.7864	13.7175	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	10	13.7907	13.7217	0.0000	0.0000	0	0.00
Feb 2018	DAUS	Future	1,000	13.8181	13.7491	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	2,641	13.8498	13.7808	0.0000	0.0000	0	0.00
Mar 2018	DAUS	Future	1,199	13.8799	13.8109	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	70	13.9360	13.8669	0.0000	0.0000	0	0.00
Apr 2018	DAUS	Future	110	13.9489	13.8798	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	70	13.9726	13.9035	0.0000	0.0000	0	0.00
May 2018	DAUS	Future	181	14.0157	13.9465	0.0000	0.0000	0	0.00
Jun 2018	DAUS	Future	445	14.0790	14.0094	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	100	14.0856	14.0159	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,800	14.1253	14.0551	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	500	14.1342	14.0638	0.0000	0.0000	500	7,042,000.00
Jul 2018	DAUS	Future	70	14.1364	14.0660	0.0000	0.0000	0	0.00
Jul 2018	DAUS	Future	1,853	14.1496	14.0791	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	70	14.1783	14.1074	0.0000	0.0000	0	0.00
Aug 2018	DAUS	Future	1,336	14.2180	14.1466	0.0000	0.0000	0	0.00
Sep 2018	DAUS	Future	1,295	14.2802	14.2080	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	70	14.3405	14.2674	0.0000	0.0000	0	0.00
Oct 2018	DAUS	Future	225	14.3494	14.2762	0.0000	0.0000	0	0.00
Nov 2018	DAUS	Future	70	14.3830	14.3092	0.0000	0.0000	0	0.00
Feb 2019	DAUS	Future	70	14.5994	14.5250	0.0000	0.0000	0	0.00
Jul 2020	DAUS	Future	84,000	15.9629	15.8896	0.0000	0.0000	0	0.00
			<u>107,167</u>					<u>500.00</u>	<u>7,042,000.00</u>
									<u>6 925 558.00</u>
									<u>83 987 753 310.50</u>
Option									
Dec 2017	DAUS	13.78 Call	5,000	120.5763	117.5733	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	206.6195	245.8739	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	1.7640	2.1939	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	88.7240	87.8133	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	50.9868	51.6593	0.0000	0.0000	0	0.00

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Jan 2018	DAUS	12.50 Put	20,000	21.1587	28.0721	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	20,000	158.7738	186.2268	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	145.5885	170.6814	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	80.6044	75.7198	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	66.8690	62.9337	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	228.0909	210.9485	0.0000	0.0000	50,000	0.00
Jan 2018	DAUS	13.90 Put	20,000	483.4223	528.8921	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	397.3062	438.6656	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	197.4137	222.0873	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	204.2835	229.5188	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	214.8795	240.9597	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	252.7293	281.6537	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	12,000	245.2496	227.9546	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	49.3905	58.7200	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	136.0440	155.0038	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	167.0778	189.0076	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	78.9803	71.9537	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	52.0217	46.8923	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	35.2872	31.4557	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	30.9330	27.4621	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	189.2345	212.5102	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	452.5526	492.8953	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	179.4522	202.1541	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	490.4771	532.2984	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	112.5279	104.9489	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	433.2575	471.4250	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	518.4621	561.0409	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	718.8172	766.9859	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	717.0028	762.8749	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	296.4542	323.4701	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1352.2026	1406.9478	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	163.0033	154.4337	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	541.9616	577.6661	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	257.1462	244.5945	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	190.0225	180.2886	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	156.9423	172.0903	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	580.7385	617.5169	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	210.3193	200.0349	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	162.4966	177.8196	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	981.5050	1029.1211	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	200.7518	190.9845	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	564.5768	600.2090	0.0000	0.0000	0	0.00

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May 2018	DAUS	15.43 Call	500	284.5639	271.9471	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.89 Call	500	212.4448	202.9786	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	584.5334	620.3021	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	308.5596	295.9533	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	234.2677	224.8587	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	814.5300	856.1827	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	976.1212	1021.3638	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	338.7285	325.6463	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	301.1752	289.6741	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	603.5538	638.8413	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	334.1968	321.5677	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	257.9254	248.4995	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	123.8857	132.8810	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	638.2888	674.0301	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	288.9940	278.5807	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	620.4263	654.9454	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	351.9530	339.6231	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	275.4656	265.8219	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	632.9299	667.5440	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	368.8048	356.0142	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	289.8005	280.2296	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	646.0396	679.8489	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	389.5969	376.9015	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	312.2016	302.0996	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	64.1728	75.1749	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	677.4334	712.0832	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	346.9505	335.7429	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	656.8505	690.4663	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	403.1172	390.7969	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	321.0970	312.9490	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	591.5772	620.5939	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	619.1124	599.8620	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	668.9159	702.6312	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	424.1712	412.2999	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	341.7744	334.4085	0.0000	0.0000	0	0.00		
			<u>1,069,878</u>					<u>50,000.00</u>	<u>0.00</u>	<u>15 575 526.00</u>	<u>0.00</u>
Total			1,177,045					50,500.00	7,042,000.00	22 501 084.00	83 987 753 310.50
Future											
Mar 2018	EUUS	Future	15	1.1822	1.1870	0.0000	0.0000	0	0.00		
			<u>15</u>					<u>0.00</u>	<u>0.00</u>	<u>649 125.00</u>	<u>7 293 499 720.00</u>

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Total			15					0.00	0.00	649 125.00	7 293 499 720.00
Future											
Dec 2017	ZAAD	Future	11,907	10.3307	10.2414	10.3380	10.3018	819	8,448,954.20		
Mar 2018	ZAAD	Future	2,941	10.4710	10.3789	10.4812	10.4717	689	7,220,686.80		
Jun 2018	ZAAD	Future	5,012	10.6179	10.5246	10.5796	10.5796	250	2,644,900.00		
Dec 2018	ZAAD	Future	10,812	10.9175	10.8185	0.0000	0.0000	0	0.00		
			<u>30,672</u>					<u>1,758.00</u>	<u>18,314,541.00</u>	<u>3 466 331.00</u>	<u>29 869 223 496.50</u>
Total			30,672					1,758.00	18,314,541.00	3 498 708.00	29 869 223 496.50
Future											
Dec 2017	ZACA	Future	850	10.6217	10.5775	0.0000	0.0000	0	0.00		
Mar 2018	ZACA	Future	250	10.7876	10.7402	0.0000	0.0000	0	0.00		
			<u>1,100</u>					<u>0.00</u>	<u>0.00</u>	<u>123 153.00</u>	<u>1 211 209 907.10</u>
Total			1,100					0.00	0.00	123 153.00	1 211 209 907.10
Future											
Dec 2017	ZADK	Future	450	2.1644	2.1627	0.0000	0.0000	0	0.00		
			<u>450</u>					<u>0.00</u>	<u>0.00</u>	<u>10 820.00</u>	<u>233 225 709.00</u>
Total			450					0.00	0.00	10 820.00	233 225 709.00
Future											
Dec 2017	ZAEU	Future	98,056	16.0523	16.0436	16.0702	16.0457	53,297	856,247,146.50		
Mar 2018	ZAEU	Future	59,422	16.3829	16.3681	16.4141	16.3850	54,463	892,904,751.20		
Jun 2018	ZAEU	Future	1,827	16.7141	16.6999	16.7348	16.7043	512	8,567,851.60		
Sep 2018	ZAEU	Future	5,142	17.0614	17.0440	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	1,928	17.4068	17.3861	0.0000	0.0000	0	0.00		
			<u>166,375</u>					<u>108,272.00</u>	<u>1,757,719,749.30</u>	<u>13 007 457.00</u>	<u>183 807 412 323.40</u>
Option											
Dec 2017	ZAEU	14.00 Put	18,000	1.4111	1.4841	0.0000	0.0000	0	0.00		
Dec 2017	ZAEU	16.39 Call	18,000	117.8361	135.7908	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.05 Put	5,648	125.5077	131.5198	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	19,510	135.1347	141.3479	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.39 Put	174,600	614.0881	624.9679	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	560.7604	557.1664	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	387.9383	384.8868	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	54,507	42.6400	43.6267	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	55.6430	57.2235	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	54,507	223.0023	231.2076	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	666.9740	679.4931	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	301.5480	301.8664	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	54,507	113.2146	112.8671	0.0000	0.0000	0	0.00		

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Sep 2018	ZAEU	14.25 Put	41,516	85.6487	87.0749	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	41,516	484.1513	494.2611	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	41,516	199.2994	199.0709	0.0000	0.0000	0	0.00	
			<u>546,090</u>					<u>0.00</u>	<u>0.00</u>	<u>6 003 698.00</u>
	Total		712,465					108,272.00	1,757,719,749.30	19 011 155.00
										183 807 412 323.40
Future										
Dec 2017	ZAFR	Future	1,402	13.7738	13.7228	0.0000	0.0000	0	0.00	
			<u>1,402</u>					<u>0.00</u>	<u>0.00</u>	<u>600 203.00</u>
	Total		1,402					0.00	0.00	600 203.00
										6 386 745 206.60
Future										
Dec 2017	ZAGB	Future	47,097	18.2259	18.1644	18.2343	18.1334	165,672	3,013,164,717.10	
Mar 2018	ZAGB	Future	194,123	18.5496	18.4803	18.5712	18.5100	163,932	3,034,262,707.90	
Jun 2018	ZAGB	Future	5,182	18.8738	18.8033	18.8480	18.8238	794	14,952,147.20	
Sep 2018	ZAGB	Future	3,576	19.2085	19.1334	0.0000	0.0000	0	0.00	
			<u>249,978</u>					<u>330,398.00</u>	<u>6,062,379,572.20</u>	<u>9 634 343.00</u>
										<u>161 129 140 211.70</u>
Option										
Dec 2017	ZAGB	18.20 Call	400	326.2751	310.6979	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	19.80 Call	800	23.1306	22.0394	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	17.00 Put	500	179.7094	192.6860	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	558.8298	533.3473	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	266.1373	253.2663	0.0000	0.0000	0	0.00	
			<u>3,700</u>					<u>0.00</u>	<u>0.00</u>	<u>1 773 113.00</u>
	Total		253,678					330,398.00	6,062,379,572.20	11 407 456.00
										161 129 140 211.70
Future										
Dec 2017	ZAJY	Future	80	0.1203	0.1200	0.1200	0.1200	230	2,760,000.00	
Mar 2018	ZAJY	Future	115	0.1227	0.1223	0.1226	0.1226	0	0.00	
			<u>195</u>					<u>230.00</u>	<u>2,760,000.00</u>	<u>953 210.00</u>
	Total		195					230.00	2,760,000.00	953 210.00
										10 622 152 867.80
Future										
Jun 2018	ZAKS	Future	1,145	0.1311	0.1305	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1295	0.1297	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	31 923.00
										432 652 210.00
Future										
Mar 2018	ZATR	Future	433	3.5096	3.5048	0.0000	0.0000	0	0.00	
			<u>433</u>					<u>0.00</u>	<u>0.00</u>	<u>238 189.00</u>
										860 554 603.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
Total			433					0.00	0.00	238 189.00	860 554 603.00
Future											
Dec 2017	ZAUM	Future	333	13.6666	13.6009	0.0000	0.0000	0	0.00		
Mar 2018	ZAUM	Future	329	13.8584	13.7894	0.0000	0.0000	252	347,247,600.00		
Jun 2018	ZAUM	Future	86	14.0547	13.9854	14.0281	14.0281	3	4,208,430.00		
			748					255.00	351,456,030.00	145 537.00	167 320 925 390.00
Total			748					255.00	351,456,030.00	150 060.00	167 320 925 390.00
Future											
Dec 2017	ZAUS	Future	451,729	13.6666	13.6009	13.6785	13.5907	473,565	6,451,842,573.80		
Mar 2018	ZAUS	Future	617,799	13.8584	13.7894	13.8700	13.7800	474,384	6,553,938,456.10		
Jun 2018	ZAUS	Future	122,785	14.0547	13.9854	14.0399	14.0281	4,050	56,906,705.00		
Sep 2018	ZAUS	Future	3,787	14.2556	14.1837	14.2258	14.2258	500	7,112,900.00		
			1,196,100					952,499.00	13,069,800,634.90	160 909 167.00	1 891 050 238 660.00
Option											
Dec 2017	ZAUS	11.75 Put	1,000	1.5140	1.6887	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.00 Put	16,141	3.3194	3.6994	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.16 Put	550	5.4015	6.0198	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.20 Put	4,000	6.0885	6.7857	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.21 Put	18,000	6.2728	6.9910	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.40 Put	114,600	9.2827	10.3364	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.50 Put	16,416	10.6018	12.4869	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.56 Put	7,100	11.5233	14.0271	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.65 Put	1,819	13.1317	16.7730	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.75 Put	10,000	15.3175	20.5886	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	12.76 Put	550	15.5638	21.0228	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.00 Put	10,500	26.9968	42.3570	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.10 Put	41,000	41.0740	60.9790	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.18 Put	16,000	55.8511	79.7109	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.20 Call	7,000	526.6878	485.8689	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.20 Put	6,728	60.0878	84.9689	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.21 Put	5,000	62.2919	87.6872	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.22 Put	7,100	64.5535	90.4657	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.25 Call	16,141	488.2941	450.0682	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.35 Put	52,000	99.5271	132.2684	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.40 Put	114,600	115.8890	151.2537	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.50 Call	11,116	320.3436	295.1132	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.52 Put	21,000	162.1509	203.6069	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.53 Put	3,700	166.4603	208.4038	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.56 Put	3,700	179.8091	223.1935	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	13.60 Call	4,000	265.1918	244.7381	0.0000	0.0000	0	0.00		

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Dec 2017	ZAUS	13.64 Put	4,400	218.4938	265.6005	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.67 Put	640	234.0412	282.5977	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.76 Call	3,750	190.7880	177.8595	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.76 Put	3,000	284.1880	336.9595	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.80 Put	550	308.2021	362.6844	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.90 Put	2,600	372.6587	430.9472	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.93 Call	7,820	129.7727	123.3665	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Call	19,000	109.6160	105.3148	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	34,000	443.0160	504.4148	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.27 Put	40,000	657.6171	724.1857	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.40 Call	1,000	38.8099	40.5615	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Call	8,000	31.2108	32.1605	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	864.6108	931.2605	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.63 Call	10,000	23.6468	23.7534	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.90 Call	1,500	13.6181	12.6611	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	11.2049	10.3031	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	9.1900	8.4982	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	4.8260	4.5479	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.60 Call	10,000	4.1510	3.9295	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	2.4030	2.3127	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	0.2550	0.5360	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	0.1942	0.4705	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	0.0208	0.1157	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	37.9791	41.1966	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	62.4335	68.2025	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	65.9134	72.0463	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,000	77.5467	86.8379	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	88.2525	98.5060	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	135.6657	149.7855	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	164.0246	180.2204	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	104,866	179.6726	196.9547	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	247.1219	269.7160	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	257.8162	281.0774	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	283.8927	308.7153	0.0000	0.0000	7,500	0.00
Mar 2018	ZAUS	13.38 Put	2,500	307.4922	333.6639	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	315.6145	342.2383	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	40,000	716.5526	676.4430	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	358.1526	387.0430	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	200,389	403.8842	435.0364	0.0000	0.0000	197,389	0.00
Mar 2018	ZAUS	13.70 Call	25,150	611.1781	575.5744	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.72 Call	100	601.3305	566.1729	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.72 Put	100	462.9305	496.7729	0.0000	0.0000	0	0.00

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Mar 2018	ZAUS	13.74 Put	20,880	473.2067	507.4936	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	582.0062	547.7358	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	567.8368	534.2239	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	526.4273	563.4952	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.89 Call	1,000	523.1681	492.4484	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.89 Put	1,000	554.7681	593.0484	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	566.3730	605.0746	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	506.4951	476.6126	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	578.0951	617.2126	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	589.9337	629.4670	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	607.9068	648.0550	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	478.4327	449.9887	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	470.6688	442.6295	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	650.8357	692.3972	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	451.7530	424.7108	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	433.5213	407.4521	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	721.0158	764.7114	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	734.1219	778.1918	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	36	405.7315	381.1749	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Put	65,000	747.3315	791.7749	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	760.6436	805.4541	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.25 Call	4,167	389.2001	365.5584	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	331.9131	311.5374	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	329.1281	308.9179	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	949.8136	999.2426	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	490	315.5380	296.1250	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	957.1380	1006.7250	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	971.8535	1021.8003	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	305.0512	286.3534	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	297.4741	279.2339	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	290.1087	272.2865	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	20,880	255.8955	240.0526	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	233.3899	218.8729	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	225.7108	211.6504	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	223.8296	209.8825	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	216.4694	202.9625	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	207.6129	194.6398	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	189.4134	177.5454	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	167.1488	156.2855	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	140.4189	131.1743	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	65,000	135.6139	126.6639	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	127.5989	119.1450	0.0000	0.0000	0	0.00

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Mar 2018	ZAUS	15.69 Call	750	114.9657	107.2992	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	3,276	87.9471	81.9945	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	76.6770	71.4522	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	14.5671	14.8558	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	28.6393	31.1024	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	66.0179	72.0640	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	95.5802	104.3307	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	117.6928	128.3843	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	134.4672	146.5851	0.0000	0.0000	57,300	0.00
Jun 2018	ZAUS	12.75 Put	66	185.7373	202.2761	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	240.7374	260.5321	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	252.3373	272.7746	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	267.3537	288.6002	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	305.7762	329.0031	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	322.7938	346.8548	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	2,050	351.2599	376.6699	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	415.5425	445.0680	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	424.1867	454.0789	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	432.9326	463.1872	0.0000	0.0000	57,300	0.00
Jun 2018	ZAUS	13.64 Put	70,530	496.9820	529.7646	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	104,895	550.7314	585.4699	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	576.1415	611.7593	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	581.2985	617.0856	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	591.6808	627.8174	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	596.9060	633.2187	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	628.7692	666.1109	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	683.7529	722.7756	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	741.3599	782.3349	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	832.4190	875.7148	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	539.5608	517.5497	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	484.7069	465.0801	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	457.0551	438.8422	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	384.2184	369.1369	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	377.6488	362.8517	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	320.0905	307.4368	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	307.1049	294.7385	0.0000	0.0000	57,300	0.00
Jun 2018	ZAUS	15.53 Call	965	301.6136	289.4617	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	258.0871	247.6522	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	207.2118	198.8003	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	182.1527	174.7439	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	178.9986	171.7157	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	170.8747	163.9193	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	16.52 Call	66	167.9334	161.0955	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	155.8163	149.4643	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	104,895	134.4066	129.4299	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	129.3797	124.5744	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	117.3087	112.9158	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	113.6198	109.3503	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	108.6144	104.5139	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	19.0898	19.0881	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	197.1905	213.2515	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	207.6601	224.4017	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	265.2806	283.8081	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.36 Put	2,179	433.0902	459.2106	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	1160.4779	1120.5996	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.73 Put	2,500	593.0309	626.2998	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	396.7910	382.8289	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	384.1884	370.6837	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.08 Call	2,179	377.1859	363.9341	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	366.9415	354.0663	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	17.02 Call	2,500	247.5231	239.0494	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	336.9471	358.8869	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	350.2826	339.9829	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	660.5861	648.6112	0.0000	0.0000	0	0.00		
			<u>3,423,417</u>					<u>376,789.00</u>	<u>0.00</u>	<u>41 371 666.00</u>	<u>0.00</u>
Total			4,619,517					1,329,288.00	13,069,800,634.90	202 280 833.00	1 891 050 238 660.90
Grand Total			7,108,200					1,820,701.00	21 269 472 527.40	271,115,761	2,593,259,268,189.20