



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Jan 2018	DAAD	Future	5	9.8076	9.7286	0.0000	0.0000	0	0.00		
Feb 2018	DAAD	Future	46	9.8722	9.7947	0.0000	0.0000	0	0.00		
			<u>51</u>					<u>0.00</u>	<u>0.00</u>	<u>77 060.00</u>	<u>730 229 419.30</u>
		Total	51					0.00	0.00	146 060.00	730 229 419.30
Future											
Dec 2017	DAEU	Future	800	15.1123	15.0005	0.0000	0.0000	0	0.00		
Jan 2018	DAEU	Future	151,647	15.2299	15.1273	0.0000	0.0000	0	0.00		
Feb 2018	DAEU	Future	44	15.2778	15.1748	0.0000	0.0000	0	0.00		
Feb 2018	DAEU	Future	96,361	15.3193	15.2158	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	63	15.3668	15.2627	0.0000	0.0000	0	0.00		
Mar 2018	DAEU	Future	3	15.4116	15.3080	0.0000	0.0000	0	0.00		
			<u>248,918</u>					<u>0.00</u>	<u>0.00</u>	<u>496 761.00</u>	<u>7 380 435 522.80</u>
Option											
Jan 2018	DAEU	15.80 Put	193,000	674.6500	764.2358	0.0000	0.0000	0	0.00		
Jan 2018	DAEU	16.50 Call	15,150	26.7119	21.9837	0.0000	0.0000	0	0.00		
Feb 2018	DAEU	16.41 Put	114,748	1187.2326	1281.8516	0.0000	0.0000	0	0.00		
			<u>322,898</u>					<u>0.00</u>	<u>0.00</u>	<u>647 689.00</u>	<u>0.00</u>
		Total	571,816					0.00	0.00	1 144 450.00	7 380 435 522.80
Future											
Jan 2018	DAGB	Future	10	17.1140	17.0819	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	17	17.2041	17.1714	0.0000	0.0000	0	0.00		
Mar 2018	DAGB	Future	38	17.2474	17.2140	0.0000	0.0000	0	0.00		
			<u>65</u>					<u>0.00</u>	<u>0.00</u>	<u>53 575.00</u>	<u>878 926 331.50</u>
		Total	65					0.00	0.00	260 888.00	878 926 331.50
Future											
Dec 2017	DAUS	Future	0	12.7210	12.6371	0.0000	0.0000	221	2,811,341.00		
Dec 2017	DAUS	Future	916	12.7311	12.6452	0.0000	0.0000	0	0.00		

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Dec 2017	DAUS	Future	1,000	12.7248	12.6463	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	436	12.7351	12.6516	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	220	12.7453	12.6641	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	1,126	12.7473	12.6666	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	12.7514	12.6716	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	574	12.7575	12.6791	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	12.7595	12.6816	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	12.7636	12.6866	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	12.7779	12.7023	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	144,845	12.7898	12.7138	0.0000	0.0000	1,500	19,277,250.00		
Feb 2018	DAUS	Future	70	12.8149	12.7387	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	12.8187	12.7425	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	86,716	12.8437	12.7673	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,397	12.8722	12.7957	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	12.8988	12.8223	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.9484	12.8719	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	12.9598	12.8833	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.9808	12.9042	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	13.0189	12.9423	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	13.0741	12.9972	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	13.0797	13.0028	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	13.1131	13.0361	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,500	13.1205	13.0435	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	13.1224	13.0453	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	13.1335	13.0564	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.1577	13.0805	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	13.1911	13.1138	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	13.2431	13.1655	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	13.2931	13.2147	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	13.3005	13.2219	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	13.3283	13.2493	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	13.5017	13.4237	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	14.5919	14.5203	0.0000	0.0000	0	0.00		
			<u>336,896</u>					<u>1,721.00</u>	<u>22,088,591.00</u>	<u>7 161 227.00</u>	<u>87 024 546 450.40</u>
Option											
Dec 2017	DAUS	13.50 Put	60	769.0939	863.2929	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	0.0000	0.0002	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.10 Put	100	390.4496	466.2621	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.56 Call	100	2.0144	2.1005	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	14.50 Call	150	0.0143	0.1308	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	14.80 Call	200	0.0009	0.0572	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.50 Put	0	58.6785	85.7968	0.0000	0.0000	20,000	0.00		

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Jan 2018	DAUS	13.25 Put	20,000	528.9570	610.2270	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	487.9670	566.0016	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	0.4783	0.4836	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	0.3662	0.3810	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.72 Put	427	160.5609	208.3163	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.83 Call	427	150.0219	128.0164	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.50 Put	238	767.2456	842.7250	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Call	238	12.6320	10.5886	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	4.9573	4.0719	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	1147.8986	1221.5854	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	0	1002.8444	1075.5894	0.0000	0.0000	36,000	0.00
Jan 2018	DAUS	12.80 Put	25,000	248.9056	296.5025	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	493.5358	555.4115	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	0	524.6326	587.6626	0.0000	0.0000	34,122	0.00
Jan 2018	DAUS	13.25 Put	107,000	564.3856	628.7470	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	580.5441	645.4058	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	605.0453	670.6234	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	688.8043	755.8974	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	27.1497	25.2785	0.0000	0.0000	17,000	0.00
Jan 2018	DAUS	14.00 Call	23,300	21.7852	20.6285	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	12.9240	12.4517	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	140.1263	174.7977	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	406.6112	463.9823	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	487.7472	548.7382	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	2.3342	2.1515	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	1.8614	1.8432	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	1.8708	1.8382	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	1.8807	1.8434	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	532.7542	593.3886	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1043.7663	1114.9976	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	505.9805	564.6364	0.0000	0.0000	770	0.00
Feb 2018	DAUS	13.86 Put	1,880	1099.3571	1170.5860	0.0000	0.0000	1,540	0.00
Feb 2018	DAUS	15.05 Call	1,880	5.2040	4.6783	0.0000	0.0000	770	0.00
Feb 2018	DAUS	13.75 Put	20,000	999.0628	1068.0813	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1135.0701	1205.8254	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1414.0477	1486.1502	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	90.2751	81.3581	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	1389.5841	1460.1924	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	715.1796	775.8687	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2117.5180	2191.2569	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	31.8896	29.9847	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1058.4335	1122.1674	0.0000	0.0000	0	0.00

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Apr 2018	DAUS	15.23 Call	500	59.4004	57.4829	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	40.1850	37.9169	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	351.9866	392.9441	0.0000	0.0000	770	0.00
May 2018	DAUS	13.86 Put	1,880	1108.0722	1172.3189	0.0000	0.0000	1,540	0.00
May 2018	DAUS	15.63 Call	1,880	48.7152	46.0389	0.0000	0.0000	770	0.00
May 2018	DAUS	12.75 Put	11,000	360.7033	401.9463	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	1650.9970	1720.5903	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	46.1669	42.7718	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1062.7705	1125.6390	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	79.3938	76.9301	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	50.9271	51.2078	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1066.7051	1129.2256	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	96.9160	94.5541	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	71.1058	70.7018	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1374.4786	1440.7555	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	1588.8312	1656.5418	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	115.2344	112.9398	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	102.1507	100.7669	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1070.5986	1132.5290	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	115.0420	114.2263	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	88.6091	89.9939	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	238.7105	269.8055	0.0000	0.0000	770	0.00
Aug 2018	DAUS	13.86 Put	1,880	1116.1070	1178.6196	0.0000	0.0000	1,540	0.00
Aug 2018	DAUS	16.18 Call	1,880	101.8010	102.6361	0.0000	0.0000	770	0.00
Aug 2018	DAUS	13.80 Put	1,000	1073.7898	1135.1924	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	131.4859	131.3418	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	105.0369	106.3206	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1076.0375	1136.6379	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	146.5026	145.4372	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	118.5717	118.9350	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1078.1341	1139.0502	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	164.7371	162.2390	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	136.4507	134.8529	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	161.1989	186.3916	0.0000	0.0000	770	0.00
Nov 2018	DAUS	13.86 Put	1,880	1120.0491	1181.6936	0.0000	0.0000	1,540	0.00
Nov 2018	DAUS	16.81 Call	1,880	150.6466	148.6257	0.0000	0.0000	770	0.00
Nov 2018	DAUS	13.80 Put	1,000	1079.7120	1141.0289	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	179.2745	178.1358	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	148.5518	145.8910	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	979.4234	1039.2589	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	275.5594	270.1080	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.80 Put	1,000	1083.5564	1144.9070	0.0000	0.0000	0	0.00

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Dec 2018	DAUS	16.93 Call	500	195.9263	194.9163	0.0000	0.0000	0	0.00	
Dec 2018	DAUS	17.58 Call	500	155.8359	153.5438	0.0000	0.0000	0	0.00	
			<u>1,012,591</u>					<u>119,442.00</u>	<u>0.00</u>	<u>16 193 249.00</u>
		Total	1,349,487					121,163.00	22,088,591.00	23 354 476.00
										87 024 546 450.40
Future										
Mar 2018	EUUS	Future	15	1.1941	1.1931	0.0000	0.0000	0	0.00	
			<u>15</u>					<u>0.00</u>	<u>0.00</u>	<u>649 125.00</u>
		Total	15					0.00	0.00	649 125.00
										7 293 499 720.00
Future										
Mar 2018	ZAAD	Future	17,243	9.8991	9.8214	9.8499	9.8499	7,791	76,643,495.90	
Jun 2018	ZAAD	Future	5,012	10.0310	9.9533	0.0000	0.0000	0	0.00	
Dec 2018	ZAAD	Future	10,812	10.2860	10.2063	0.0000	0.0000	0	0.00	
			<u>33,067</u>					<u>7,791.00</u>	<u>76,643,495.90</u>	<u>3 514 100.00</u>
		Total	33,067					7,791.00	76,643,495.90	3 546 477.00
										30 355 375 662.90
Future										
Mar 2018	ZACA	Future	250	10.1234	9.9782	0.0000	0.0000	0	0.00	
			<u>250</u>					<u>0.00</u>	<u>0.00</u>	<u>124 903.00</u>
		Total	250					0.00	0.00	124 903.00
										1 229 432 717.10
Future										
Mar 2018	ZAEU	Future	234,625	15.3795	15.2752	15.4480	15.3594	11,766	180,745,088.20	
Jun 2018	ZAEU	Future	8,115	15.6804	15.5758	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	Future	5,417	15.9858	15.8795	15.9956	15.9956	50	799,780.00	
Dec 2018	ZAEU	Future	2,926	16.2868	16.1765	0.0000	0.0000	1,996	32,547,973.60	
			<u>251,083</u>					<u>13,812.00</u>	<u>214,092,841.80</u>	<u>13 426 911.00</u>
										190 362 741 525.70
Option										
Mar 2018	ZAEU	15.05 Put	5,648	261.5081	312.3979	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.10 Put	19,510	283.5826	336.4840	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.39 Put	174,600	1161.5839	1253.2667	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.50 Call	643	134.4511	123.6740	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	17.00 Call	620	79.1912	71.8519	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.75 Put	50,995	51.0728	57.3341	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.97 Put	7,000	63.8379	71.1139	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.25 Put	50,995	401.1511	458.1801	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.44 Put	7,000	1139.5127	1223.5528	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	7,000	92.1265	89.3239	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	50,995	21.4802	13.8561	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	161,971	137.1440	155.3321	0.0000	0.0000	0	0.00	

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Sep 2018	ZAEU	15.85 Put	124,767	714.9419	782.3427	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	37,204	802.1817	872.7016	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	19.56 Call	124,767	155.8294	156.0908	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	37,204	74.3260	70.5915	0.0000	0.0000	0	0.00	
			860,919					0.00	0.00	6 658 829.00
		Total	1,112,002					13,812.00	214,092,841.80	20 085 740.00 190 362 741 525.70
Future										
Mar 2018	ZAFR	Future	1,215	13.1103	13.0858	0.0000	0.0000	0	0.00	
			1,215					0.00	0.00	605 450.00 6 457 755 273.50
		Total	1,215					0.00	0.00	605 450.00 6 457 755 273.50
Future										
Mar 2018	ZAGB	Future	208,780	17.2597	17.2262	17.3432	17.2476	459	7,957,981.20	
Jun 2018	ZAGB	Future	7,360	17.5501	17.5179	17.5500	17.5500	10	175,500.00	
Sep 2018	ZAGB	Future	5,050	17.8386	17.8060	17.8511	17.8511	1,794	32,057,123.80	
			221,190					2,263.00	40,190,605.00	9 734 945.00 162 911 355 480.20
Option										
Mar 2018	ZAGB	17.00 Put	500	404.3571	421.8278	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	114.8459	112.4923	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	34.8099	34.1327	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	17.50 Put	500	763.6105	789.4181	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	155.8538	158.1460	0.0000	0.0000	0	0.00	
			3,500					0.00	0.00	1 774 113.00 0.00
		Total	224,690					2,263.00	40,190,605.00	11 509 058.00 162 911 355 480.20
Future										
Mar 2018	ZAJY	Future	195	0.1142	0.1138	0.0000	0.0000	0	0.00	
			195					0.00	0.00	953 380.00 10 624 138 217.80
		Total	195					0.00	0.00	953 380.00 10 624 138 217.80
Future										
Jun 2018	ZAKS	Future	1,145	0.1229	0.1221	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1229	0.1220	0.0000	0.0000	0	0.00	
			1,707					0.00	0.00	31 923.00 432 652 210.00
		Total	1,707					0.00	0.00	31 923.00 432 652 210.00
Future										
Mar 2018	ZATR	Future	433	3.2881	3.2581	0.0000	0.0000	0	0.00	
			433					0.00	0.00	238 189.00 860 554 603.00
		Total	433					0.00	0.00	238 189.00 860 554 603.00

<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>	
Future										
Mar 2018	ZAUM	Future	439	12.8798	12.8033	0.0000	0.0000	0	0.00	
Jun 2018	ZAUM	Future	86	13.0532	12.9766	0.0000	0.0000	0	0.00	
			525					0.00	0.00	145 647.00 167 469 985 390.00
		Total	525					0.00	0.00	150 170.00 167 469 985 390.00
Future										
Mar 2018	ZAUS	Future	994,798	12.8798	12.8033	12.9302	12.8553	127,727	1,648,625,994.70	
Jun 2018	ZAUS	Future	173,237	13.0532	12.9766	13.0499	13.0456	4,375	57,135,156.60	
Sep 2018	ZAUS	Future	4,897	13.2226	13.1452	0.0000	0.0000	0	0.00	
Dec 2018	ZAUS	Future	11,000	13.3857	13.3057	0.0000	0.0000	22,000	294,558,000.00	
Mar 2019	ZAUS	Future	0	13.5650	13.4882	0.0000	0.0000	1,098	14,768,100.00	
			1,183,932					155,200.00	2,015,087,251.30	163 470 861.00 1 924 922 408 742.80
Option										
Mar 2018	ZAUS	12.00 Put	228,000	56.9320	71.7874	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.13 Put	5,460	80.8856	98.4518	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.25 Put	3,750	108.7420	0.0000	0.0000	0.0000	7,500	0.00	
Mar 2018	ZAUS	12.36 Put	20,880	141.7178	168.5444	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.40 Put	2,500	155.1171	183.3585	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.50 Put	26,250	191.9619	223.7334	0.0000	0.0000	3,750	0.00	
Mar 2018	ZAUS	12.57 Put	3,000	220.6040	254.8217	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.70 Call	5,500	459.7678	421.9077	0.0000	0.0000	5,500	0.00	
Mar 2018	ZAUS	12.70 Put	2,000	279.9678	318.6077	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.82 Put	10,323	341.7041	384.5307	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.94 Put	5,000	410.3326	458.0542	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.95 Call	6,600	346.2175	0.0000	0.0000	0.0000	13,200	0.00	
Mar 2018	ZAUS	13.00 Put	100,016	447.4514	496.9554	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.20 Call	1,000	260.8740	239.2134	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.20 Put	1,073	581.0740	635.9134	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.21 Put	5,460	588.1264	643.2068	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.22 Put	15,000	595.2118	650.5333	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.25 Put	45,478	616.6634	672.6898	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.32 Put	7,500	667.8157	725.4121	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.35 Call	2,000	219.9892	201.7261	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.38 Put	2,500	712.8251	771.6830	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.40 Put	7,500	728.0563	787.3168	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.50 Call	35,000	185.6107	170.0087	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.50 Put	17,750	805.8107	866.7087	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.52 Put	7,200	821.6677	882.8201	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.60 Put	200,389	885.6968	948.1607	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.66 Call	10,000	154.3236	141.3480	0.0000	0.0000	0	0.00	

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Mar 2018	ZAUS	13.70 Call	25,150	147.3053	134.9981	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1000.8168	1065.6484	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	137.3890	126.0303	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	132.6934	121.7850	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1085.4333	1151.7402	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1145.7174	1212.9617	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	112.8905	103.8866	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1163.0905	1230.5866	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1180.5250	1248.2684	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1206.7942	1274.8968	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	11,000	104.1817	96.0153	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	101.8255	93.8863	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1268.5995	1337.4897	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	96.1826	88.7862	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	90.8734	83.5981	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1367.0530	1435.8978	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1385.1159	1453.7810	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	83.0256	75.0159	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1420.9649	1489.7041	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	61.0271	55.4900	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	59.3221	53.9775	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	58.4857	53.2355	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	1665.4514	1737.0648	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	54.4687	49.6703	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	1674.6687	1746.3703	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	1693.1356	1765.0087	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	51.4418	46.9840	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	49.2761	45.0605	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	47.1963	43.2137	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	37.9818	35.0207	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	32.3383	29.9923	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	30.4926	28.3442	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	30.0468	27.9461	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	28.3259	26.4081	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	26.3080	24.6018	0.0000	0.0000	5,052	0.00
Mar 2018	ZAUS	15.11 Call	2,500	22.3432	21.0445	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	17.8564	16.9995	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	13.2149	14.1196	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	12.4401	13.8393	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	12.1337	13.3774	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	11.6794	12.6611	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	10.7674	11.1759	0.0000	0.0000	5,052	0.00

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Mar 2018	ZAUS	16.16 Call	225,000	10.4146	10.5731	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	25.1923	28.4094	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	49.8930	54.7928	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	117.9599	137.8592	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	147.6409	170.8673	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	84,749	184.9603	211.9448	0.0000	0.0000	20,146	0.00
Jun 2018	ZAUS	12.30 Put	24,500	200.7850	229.2451	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	234.9292	267.5097	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	273.9281	309.2310	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	386.5119	428.3058	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	497.0547	543.8845	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	519.6794	567.6197	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	548.6308	597.9413	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	621.7147	673.5432	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	640.6191	693.0491	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	653.3571	706.1792	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	705.3769	759.7225	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	814.2654	871.4128	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	828.3061	885.7830	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	842.4384	900.2400	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	943.8353	1003.8134	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	84,749	1026.3235	1087.9784	0.0000	0.0000	40,292	0.00
Jun 2018	ZAUS	13.80 Put	500	1064.5784	1126.9606	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1072.2835	1134.8064	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1087.7514	1150.5557	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1095.5106	1158.4556	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1142.4411	1206.1939	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1222.0061	1287.0194	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1303.1419	1369.3208	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1427.5448	1495.2854	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	188.0102	180.2738	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	164.3653	158.0095	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	152.6289	146.9531	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	122.5778	118.6042	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	119.9518	116.1223	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	113.2518	109.7888	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	106.9656	103.8439	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	97.5696	94.9485	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	92.8992	90.5224	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	90.9758	88.6994	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	75.2183	74.2695	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	56.8660	58.1275	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	16.38 Call	750	48.2815	50.4846	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	47.2244	49.5368	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	44.5255	47.1131	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	43.5575	46.2403	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	39.6184	42.6775	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	84,749	32.6294	35.4184	0.0000	0.0000	20,146	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	30.4117	32.8386	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	24.6829	26.8719	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	23.0081	25.1186	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	20.7984	22.7981	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	36.1797	42.1387	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	115.0183	132.3812	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	371.0114	411.0343	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	388.9081	429.8352	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	485.1296	530.3967	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	709.0718	761.7252	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.36 Put	2,179	777.1249	831.5463	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	541.5852	522.7456	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	153.5464	150.6095	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	148.9946	146.2431	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.08 Call	2,179	146.4786	143.8298	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	142.8181	140.3164	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	134.2345	132.0735	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	571.4088	621.8558	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	160.9545	161.7352	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	317.8276	303.5454	0.0000	0.0000	0	0.00		
			<u>2,689,909</u>					<u>120,638.00</u>	<u>0.00</u>	<u>42 997 778.00</u>	<u>0.00</u>
		Total	3,873,841					275,838.00	2,015,087,251.30	206 468 639.00	1 924 922 408 742.80
Grand Total			7,169,359					420,867.00	2 368 102 785.00	277,652,046	2,643,036,849,707.70