



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jan 2018	DAAD	Future	5	9.6241	9.6283	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	9.6861	9.6938	0.0000	0.0000	0	0.00
			<u>51</u>					<u>0.00</u>	<u>0.00</u>
									<u>77 060.00</u>
		Total	51					0.00	0.00
									146 060.00
									730 229 419.30
Future									
Jan 2018	DAEU	Future	151,647	14.8082	14.8448	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	14.8542	14.8913	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	14.9411	14.9713	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	14.9855	15.0082	0.0000	0.0000	0	0.00
			<u>151,757</u>					<u>0.00</u>	<u>0.00</u>
									<u>745 539.00</u>
									<u>11 134 791 368.20</u>
Option									
Jan 2018	DAEU	15.80 Put	193,000	1024.7521	996.0234	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	7.8052	10.5640	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	1,647	1556.3168	1524.6472	0.0000	0.0000	0	0.00
			<u>209,797</u>					<u>0.00</u>	<u>0.00</u>
		Total	361,554					0.00	0.00
									1 686 804.00
									11 134 791 368.20
Future									
Jan 2018	DAGB	Future	10	16.6566	16.7077	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	16.7432	16.7945	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	16.7859	16.8303	0.0000	0.0000	0	0.00
			<u>65</u>					<u>0.00</u>	<u>0.00</u>
		Total	65					0.00	0.00
									260 888.00
									878 926 331.50
Future									
Dec 2017	DAUS	Future	0	12.3190	12.3700	0.0000	0.0000	100	1,231,900.00
Dec 2017	DAUS	Future	1,000	12.3282	12.3700	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	195	12.3230	12.3781	0.0000	0.0000	0	0.00
Jan 2018	DAUS	Future	220	12.3325	12.3842	0.0000	0.0000	0	0.00

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Jan 2018	DAUS	Future	1,126	12.3343	12.3863	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	12.3381	12.3906	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	574	12.3436	12.3969	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	12.3455	12.3990	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	12.3492	12.4032	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	12.3622	12.4180	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	144,845	12.3734	12.4306	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	12.3972	12.4548	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	12.4009	12.4585	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	1,000	12.4247	12.4827	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,397	12.4518	12.5062	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	12.4771	12.5281	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	12.5247	12.5768	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	12.5357	12.5885	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	12.5559	12.6099	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	12.5927	12.6488	0.0000	0.0000	27	339,093.00		
Jun 2018	DAUS	Future	445	12.6460	12.7052	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	12.6515	12.7106	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	12.6828	12.7428	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,500	12.6897	12.7500	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	12.6915	12.7518	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	12.7019	12.7625	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	12.7244	12.7858	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	12.7557	12.8181	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	12.8043	12.8683	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	12.8514	12.9153	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	12.8584	12.9223	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	12.8846	12.9484	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	13.0487	13.1121	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	14.0821	14.1498	0.0000	0.0000	0	0.00		
			<u>250,023</u>					<u>127.00</u>	<u>1,570,993.00</u>	<u>7 389 397.00</u>	<u>89 912 074 622.40</u>
Option											
Dec 2017	DAUS	14.50 Call	150	0.0131	0.0602	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	14.80 Call	200	0.0126	0.0454	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.25 Put	20,000	922.6568	873.6245	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	13.20 Put	2,000	871.5772	822.4852	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.76 Call	1,000	0.0927	0.3067	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	14.88 Call	1,000	0.0949	0.2647	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.39 Put	277	177.2501	155.4213	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.46 Call	277	105.1484	132.7307	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.72 Put	427	420.4839	383.3649	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.83 Call	427	29.9572	42.4589	0.0000	0.0000	0	0.00		

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Jan 2018	DAUS	13.50 Put	238	1160.3883	1109.2879	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Call	238	2.1622	3.3808	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	0.9914	1.5382	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	1553.0920	1500.1932	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.25 Put	440	150.2679	0.0000	0.0000	0.0000	440	0.00
Jan 2018	DAUS	12.36 Call	440	218.4533	0.0000	0.0000	0.0000	880	0.00
Jan 2018	DAUS	12.80 Put	25,000	511.2167	473.4463	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.16 Put	19,500	821.7103	775.1852	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	904.1978	855.4037	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	2,883	922.7459	873.5017	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	950.7027	900.8170	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	1044.9275	993.1871	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	5.4489	6.6011	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	4.4258	5.4361	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.25 Call	29,000	2.6957	3.4363	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	339.3723	310.3076	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	716.1148	672.7715	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	813.4274	767.3644	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	1.0149	1.2855	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	1.0815	1.3337	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	1.1568	1.3969	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	1.1850	1.4217	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	859.7106	813.7091	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1426.9095	1372.8231	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	825.3305	780.7216	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1483.8376	1429.8787	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	1.7120	2.1563	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	1373.2158	1320.6034	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1518.4915	1464.8246	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1807.6569	1752.8916	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	34.9851	42.7320	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	2,186	1773.8713	1720.4891	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	1042.7297	998.3647	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2507.0192	2459.2193	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	16.3270	18.9397	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1389.9614	1350.5673	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	29.8409	33.9492	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	20.0722	23.2321	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	560.7539	537.5318	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1439.5792	1400.2690	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	23.7796	27.6239	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	569.7442	546.3674	0.0000	0.0000	0	0.00

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May 2018	DAUS	14.50 Put	11,000	2014.6695	1969.5623	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.76 Call	11,000	22.2738	26.0993	0.0000	0.0000	0	0.00		
May 2018	DAUS	13.80 Put	1,000	1382.0764	1343.0416	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.43 Call	500	40.6901	46.7789	0.0000	0.0000	0	0.00		
May 2018	DAUS	15.89 Call	500	24.4250	27.9513	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	1376.1576	1337.3477	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	56.1269	63.7213	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	39.0820	45.1148	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	1701.3689	1659.8995	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	1927.7022	1883.6511	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	73.3049	81.1949	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	64.5543	71.6049	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	1373.2801	1334.8864	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	75.3357	83.1653	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	58.0228	64.2040	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	381.3931	365.0499	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	1422.1587	1382.7366	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	68.0995	73.7575	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	1370.3186	1332.8302	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	91.3662	100.0467	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	73.2689	80.5371	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	1367.3002	1329.4698	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	105.5831	114.2001	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	81.8305	90.2666	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	1363.6464	1327.3056	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	122.6042	128.3387	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	92.1833	101.0586	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	257.8272	249.4069	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	1409.4807	1372.6423	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	109.2861	117.8991	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	1360.4545	1325.4068	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	135.2442	141.9036	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	94.3947	104.0807	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.65 Put	20,000	1246.5288	1213.6082	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	15.69 Call	20,000	201.8076	214.5797	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	1357.0878	1323.6819	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	145.8145	156.3780	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	100.1281	108.7300	0.0000	0.0000	0	0.00		
			<u>925,891</u>					<u>1,320.00</u>	<u>0.00</u>	<u>16 450 241.00</u>	<u>0.00</u>
	Total		1,175,914					1,447.00	1,570,993.00	23 839 638.00	89 912 074 622.40

Future

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Mar 2018	EUUS	Future	15	1.2002	1.1974	0.0000	0.0000	0	0.00		
			15					0.00	0.00	649 125.00	7 293 499 720.00
		Total	15					0.00	0.00	649 125.00	7 293 499 720.00
Future											
Mar 2018	ZAAD	Future	17,867	9.7121	9.7163	9.6987	9.6987	780	7,570,037.60		
Jun 2018	ZAAD	Future	5,012	9.8405	9.8479	0.0000	0.0000	0	0.00		
Dec 2018	ZAAD	Future	10,812	10.0840	10.0936	0.0000	0.0000	0	0.00		
			33,691					780.00	7,570,037.60	3 516 725.00	30 380 944 453.60
		Total	33,691					780.00	7,570,037.60	3 549 102.00	30 380 944 453.60
Future											
Mar 2018	ZACA	Future	250	9.9030	9.9148	0.0000	0.0000	0	0.00		
			250					0.00	0.00	124 903.00	1 229 432 717.10
		Total	250					0.00	0.00	124 903.00	1 229 432 717.10
Future											
Mar 2018	ZAEU	Future	94,317	14.9538	14.9819	14.9900	14.8683	1,149	17,152,940.40		
Jun 2018	ZAEU	Future	6,965	15.2442	15.2806	15.1917	15.1911	81	1,230,524.10		
Sep 2018	ZAEU	Future	5,417	15.5349	15.5788	0.0000	0.0000	0	0.00		
Dec 2018	ZAEU	Future	2,926	15.8238	15.8662	0.0000	0.0000	0	0.00		
			109,625					1,230.00	18,383,464.50	13 571 869.00	192 594 746 335.20
Option											
Mar 2018	ZAEU	15.05 Put	5,648	448.4542	442.3046	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	15.10 Put	19,510	479.6706	472.9717	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	16.50 Call	643	67.8280	75.3547	0.0000	0.0000	0	0.00		
Mar 2018	ZAEU	17.00 Call	620	37.3164	42.1707	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.75 Put	50,995	64.5376	67.7286	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	13.97 Put	7,000	100.3878	103.3732	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	15.25 Put	50,995	589.7005	585.2011	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	16.44 Put	7,000	1448.7936	1431.9136	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	18.61 Call	7,000	55.6456	61.4361	0.0000	0.0000	0	0.00		
Jun 2018	ZAEU	20.55 Call	50,995	14.0131	16.1537	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	14.25 Put	161,971	198.0703	200.3592	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	15.85 Put	124,767	942.6492	934.8037	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	16.00 Put	37,204	1043.6886	1034.3665	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	19.56 Call	124,767	118.0003	126.5565	0.0000	0.0000	0	0.00		
Sep 2018	ZAEU	21.63 Call	37,204	42.3288	47.9935	0.0000	0.0000	0	0.00		
			686,319					0.00	0.00	6 833 429.00	0.00
		Total	795,944					1,230.00	18,383,464.50	20 405 298.00	192 594 746 335.20

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Future												
Mar 2018	ZAFR	Future	1,215	12.7987	12.7538	0.0000	0.0000	0	0.00			
			<u>1,215</u>					<u>0.00</u>	<u>0.00</u>	<u>605 450.00</u>	<u>6 457 755 273.50</u>	
		Total	1,215					0.00	0.00	605 450.00	6 457 755 273.50	
Future												
Mar 2018	ZAGB	Future	207,778	16.7981	16.8405	16.8350	16.7200	2,514	42,158,589.90			
Jun 2018	ZAGB	Future	7,360	17.0791	17.1291	0.0000	0.0000	0	0.00			
Sep 2018	ZAGB	Future	4,164	17.3547	17.4113	0.0000	0.0000	0	0.00			
Dec 2018	ZAGB	Future	886	17.6251	17.6798	0.0000	0.0000	0	0.00			
			<u>220,188</u>					<u>2,514.00</u>	<u>42,158,589.90</u>	<u>9 741 341.00</u>	<u>163 021 358 752.70</u>	
Option												
Mar 2018	ZAGB	17.00 Put	500	611.7054	595.6367	0.0000	0.0000	0	0.00			
Mar 2018	ZAGB	19.00 Call	1,500	55.5295	62.1248	0.0000	0.0000	0	0.00			
Mar 2018	ZAGB	20.14 Call	500	17.6556	20.4193	0.0000	0.0000	0	0.00			
Jun 2018	ZAGB	17.50 Put	500	998.6136	978.4180	0.0000	0.0000	0	0.00			
Jun 2018	ZAGB	20.40 Call	500	95.7122	105.3445	0.0000	0.0000	0	0.00			
			<u>3,500</u>					<u>0.00</u>	<u>0.00</u>	<u>1 774 113.00</u>	<u>0.00</u>	
		Total	223,688					2,514.00	42,158,589.90	11 515 454.00	163 021 358 752.70	
Future												
Mar 2018	ZAJY	Future	115	0.1108	0.1111	0.1108	0.1108	80	886,400.00			
			<u>115</u>					<u>80.00</u>	<u>886,400.00</u>	<u>953 460.00</u>	<u>10 625 024 617.80</u>	
		Total	115					80.00	886,400.00	953 460.00	10 625 024 617.80	
Future												
Jun 2018	ZAKS	Future	1,145	0.1187	0.1194	0.0000	0.0000	0	0.00			
Sep 2018	ZAKS	Future	562	0.1182	0.1194	0.0000	0.0000	0	0.00			
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>31 923.00</u>	<u>432 652 210.00</u>	
		Total	1,707					0.00	0.00	31 923.00	432 652 210.00	
Future												
Mar 2018	ZATR	Future	433	3.2261	3.1971	0.0000	0.0000	0	0.00			
			<u>433</u>					<u>0.00</u>	<u>0.00</u>	<u>238 189.00</u>	<u>860 554 603.00</u>	
		Total	433					0.00	0.00	238 189.00	860 554 603.00	
Future												
Mar 2018	ZAUM	Future	499	12.4590	12.5125	0.0000	0.0000	60	74,647,500.00			
Jun 2018	ZAUM	Future	86	12.6258	12.6838	0.0000	0.0000	0	0.00			
			<u>585</u>					<u>60.00</u>	<u>74,647,500.00</u>	<u>145 707.00</u>	<u>167 544 632 890.00</u>	
		Total	585					60.00	74,647,500.00	150 230.00	167 544 632 890.00	

<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	ZAUS	Future	1,045,565	12.4590	12.5125	12.5099	12.3750	58,519	728,175,700.70
Jun 2018	ZAUS	Future	173,975	12.6258	12.6838	0.0000	0.0000	362	4,559,329.50
Sep 2018	ZAUS	Future	5,059	12.7852	12.8486	12.7974	12.7218	117	1,494,963.40
Dec 2018	ZAUS	Future	11,000	12.9387	13.0024	0.0000	0.0000	0	0.00
			<u>1,235,599</u>					<u>58,998.00</u>	<u>734,229,993.60</u>
									<u>163 593 949.00</u>
									<u>1 926 465 604 867.60</u>
Option									
Mar 2018	ZAUS	12.00 Put	228,000	138.4835	129.3282	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.13 Put	5,460	185.6836	173.9455	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.25 Put	3,750	236.8924	222.5676	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	290.2065	273.3912	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	311.0673	293.3296	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	25,750	367.4156	346.4848	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	410.1809	387.5678	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Call	11,000	254.1304	281.9669	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.70 Put	2,000	495.1304	469.4669	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.75 Call	100	238.5824	0.0000	0.0000	0.0000	100	0.00
Mar 2018	ZAUS	12.82 Put	10,323	579.3557	551.0097	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	668.5330	637.6635	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.95 Call	13,200	185.1682	207.5970	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	100,016	714.7930	682.7281	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Call	1,000	134.2696	152.4174	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.20 Put	1,073	875.2696	839.9174	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.21 Put	5,460	883.5401	847.9962	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	891.8333	856.0971	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	45,478	916.8438	880.5422	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.32 Put	7,500	975.9450	938.3768	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.35 Call	2,000	110.5772	125.9893	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	1027.3791	988.7852	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	1044.6736	1005.7486	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	91.1782	104.1938	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	1132.1782	1091.6938	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	7,200	1149.8754	1109.0953	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	200,389	1221.2579	1179.3560	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	74.3782	85.1921	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	70.7156	81.0340	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	1347.6724	1304.5878	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	64.7335	75.0550	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	61.9254	71.9039	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1438.5030	1394.4310	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1502.8156	1458.0181	0.0000	0.0000	0	0.00

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Mar 2018	ZAUS	13.93 Call	100	50.2927	58.7962	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1521.2927	1476.2962	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1539.8139	1494.6214	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1567.6728	1522.1954	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	45.2961	53.1332	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	43.9588	51.6141	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1633.0245	1586.9144	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	40.7820	47.9983	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	37.8283	44.6286	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1736.6166	1689.6001	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1755.5595	1708.3883	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	33.5324	39.7106	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1793.5353	1746.0661	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	24.0415	28.7643	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	23.3237	27.9312	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	22.9728	27.5240	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	2052.6211	2003.4519	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	21.2958	25.5734	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	2062.2958	2013.0734	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	2081.6602	2032.3320	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	20.0430	24.1121	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	19.1516	23.0713	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	18.2999	22.0753	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	14.5793	17.7045	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	12.3440	15.0623	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	11.6200	14.2032	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	11.4458	13.9965	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	10.7758	13.1990	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	10.5014	12.2667	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	9.9521	11.5985	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	9.3074	10.8133	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	8.6018	9.9517	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	35,000	8.4786	9.8012	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	8.2757	9.5526	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	7.9619	9.1679	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	7.3185	8.3741	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	7.0629	8.0560	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	38.2190	38.3202	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	83.5622	82.2507	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	20,000	215.2015	206.2200	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	261.3292	249.4365	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	84,749	317.2443	303.1708	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	12.30 Put	24,500	340.3702	325.4330	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	389.2741	372.5783	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	441.6246	423.1420	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	587.7360	564.2981	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	726.0507	699.1009	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	753.7364	726.1392	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	788.9065	760.5098	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	875.7408	845.4878	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	897.9606	867.2539	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	912.8825	881.8773	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	973.4112	941.2365	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	1098.1529	1063.6962	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	1114.0786	1079.3403	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	1130.0709	1095.0537	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	1243.8783	1206.9824	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	84,749	1335.4122	1297.1340	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1377.5828	1338.7049	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1386.0567	1347.0608	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1403.0437	1363.8140	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1411.5594	1372.2110	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1462.9025	1422.8751	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1548.0678	1507.6273	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1634.4554	1592.9428	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1766.1197	1723.1060	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	113.4604	125.9760	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	98.4932	109.6328	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	91.1334	101.5725	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.00 Call	500	78.7816	88.0116	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	72.4994	81.0972	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	70.8859	79.3182	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.22 Call	372	66.4634	74.7897	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.30 Call	24,500	61.4136	69.8481	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	53.9703	61.8715	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.50 Call	114,600	50.3221	57.9467	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	48.8320	56.3389	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	37.5547	44.0984	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	25.7048	31.0334	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	20.4649	25.1556	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	19.8363	24.4451	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	18.1696	22.6442	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	17.5506	21.9386	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	15.0884	18.9907	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	16.92 Call	84,749	10.9692	14.0081	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	9.9681	12.7853	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	7.7335	10.0350	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	7.1003	9.2494	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	6.2802	8.2271	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	61.5232	56.7450	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	189.2294	182.6951	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	549.4530	528.2995	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	571.7588	549.9703	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	689.5347	664.5509	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	953.6443	922.8325	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.36 Put	2,179	1032.1021	999.7815	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	385.0681	412.2822	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	107.8714	117.0149	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	104.6758	113.5882	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.08 Call	2,179	102.9126	111.6927	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	100.3455	108.9384	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	94.3298	102.4757	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	780.9932	756.8762	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	109.6861	118.4920	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	234.2845	243.8896	0.0000	0.0000	0	0.00		
			<u>2,701,109</u>					<u>100.00</u>	<u>0.00</u>	<u>43 054 078.00</u>	<u>0.00</u>
Total			3,936,708					59,098.00	734,229,993.60	206 648 027.00	1 926 465 604 867.60
Grand Total			6,531,935					65,209.00	879 446 978.60	279,187,669	2,653,665,040,622.60