



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jan 2018	DAAD	Future	5	10.3963	10.4677	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	10.4670	10.5515	0.0000	0.0000	46	485,369.00
			<u>51</u>					<u>46.00</u>	<u>485,369.00</u>
		<b>Total</b>	<b>51</b>					<b>46.00</b>	<b>485,369.00</b>
									77,060.00
									730,229,419.30
<b>Future</b>									
Dec 2017	DAEU	Future	3	16.1305	16.2885	0.0000	0.0000	0	0.00
Dec 2017	DAEU	Future	800	16.1719	16.3309	0.0000	0.0000	0	0.00
Jan 2018	DAEU	Future	30	16.3078	16.4666	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	16.4613	16.6225	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	16.5128	16.6746	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
<b>Option</b>									
Jan 2018	DAEU	15.80 Put	193,000	243.5634	196.3348	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	114,748	551.8510	474.2668	0.0000	0.0000	0	0.00
			<u>307,748</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>308,647</b>					<b>0.00</b>	<b>0.00</b>
									632,539.00
									0.00
<b>Future</b>									
Dec 2017	DAGB	Future	10	18.4017	18.4787	0.0000	0.0000	0	0.00
Jan 2018	DAGB	Future	10	18.5780	18.6554	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	18.6794	18.7577	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	18.7295	18.8086	0.0000	0.0000	0	0.00
			<u>75</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>75</b>					<b>0.00</b>	<b>0.00</b>
									53,555.00
									878,571,162.50
<b>Future</b>									
Dec 2017	DAUS	Future	241	13.6124	13.7186	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	1,781	13.6146	13.7209	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	300	13.6234	13.7298	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	13.6278	13.7342	0.0000	0.0000	221	3,042,860.60		
Dec 2017	DAUS	Future	916	13.6409	13.7476	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	1,000	13.6453	13.7521	0.0000	0.0000	500	6,936,500.00		
Jan 2018	DAUS	Future	677	13.6584	13.7655	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	200	13.6693	13.7766	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	13.6716	13.7788	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	13.6760	13.7833	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	13.6848	13.7922	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	13.6893	13.7966	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	13.7047	13.8122	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	2,430	13.7180	13.8255	0.0000	0.0000	500	6,970,250.00		
Feb 2018	DAUS	Future	70	13.7464	13.8542	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	13.7507	13.8586	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	1,000	13.7788	13.8871	0.0000	0.0000	500	7,001,500.00		
Mar 2018	DAUS	Future	3,716	13.8113	13.9202	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	13.8417	13.9510	0.0000	0.0000	500	7,038,500.00		
Apr 2018	DAUS	Future	70	13.8981	14.0084	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	13.9111	14.0216	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.9350	14.0459	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	13.9784	14.0900	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	14.0416	14.1539	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	14.0482	14.1605	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	14.0875	14.2001	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	14.0984	14.2111	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	14.1115	14.2243	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.1398	14.2529	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	14.1791	14.2925	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	14.2407	14.3551	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	14.3002	14.4157	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	14.3090	14.4246	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.3421	14.4583	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.5552	14.6765	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	15.8901	16.0414	0.0000	0.0000	0	0.00		
			<u>107,148</u>					<u>2,221.00</u>	<u>30,989,610.60</u>	<u>6,918,514.00</u>	<u>83,891,430,110.00</u>
<b>Option</b>											
Dec 2017	DAUS	14.30 Call	100	1.7821	5.7659	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.78 Call	5,000	135.3779	149.0308	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	13.50 Put	60	200.7098	142.6416	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	18.02 Call	60	1.3824	1.5301	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	14.50 Call	150	71.3425	88.9227	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	14.80 Call	200	40.0792	51.2797	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	12.50 Put	20,000	22.5738	0.0000	0.0000	0.0000	20,000	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jan 2018	DAUS	13.25 Put	20,000	163.8249	0.0000	0.0000	0.0000	20,000	0.00
Jan 2018	DAUS	13.20 Put	2,000	150.2519	124.8775	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	72.3093	89.9024	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	60.0601	75.2216	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	208.5840	245.9348	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	501.8821	441.0964	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	412.5718	359.6572	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	206.2861	175.5794	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	213.3749	181.8664	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	224.3021	191.5752	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	263.2929	226.4117	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	52.7510	40.9678	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	142.8979	119.8735	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	175.0718	148.1049	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	72.5309	86.8585	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	47.2993	57.9358	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	31.7732	39.8240	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	27.7578	35.0789	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	197.4808	167.7243	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	469.3188	413.7713	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	187.7412	159.1068	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	508.7011	449.3851	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	106.5021	121.7839	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	537.4570	476.3120	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	742.2108	670.1760	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	738.6183	667.1030	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	50,000	304.1850	263.7586	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.50 Put	100,000	347.8686	303.4705	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	305.8229	265.2464	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1381.7539	1293.2383	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	158.9881	172.1577	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	557.7890	499.1222	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	250.6386	269.5591	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	185.3446	200.3438	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	161.2012	135.9888	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	597.4433	536.5286	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	205.6312	221.6842	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	166.7891	140.9199	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	1006.1475	927.6100	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	196.4729	211.4981	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	580.8789	520.9236	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	278.9105	297.6782	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
May 2018	DAUS	15.89 Call	500	208.8818	223.6306	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	13.80 Put	1,000	600.4126	542.5825	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	303.1845	323.0592	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	230.9239	246.2919	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	833.6830	767.3505	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	998.0178	925.7777	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	332.1425	353.2305	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	295.6963	314.5957	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	617.8475	561.9261	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	327.6817	348.3148	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	253.6937	269.8933	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	124.5113	107.7655	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	652.9618	595.3564	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	283.7822	302.1974	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	633.5126	578.6816	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	344.5908	366.4125	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	270.3266	287.4204	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	644.7856	591.6609	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	360.7286	382.5214	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	284.0869	301.6466	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	656.9651	605.0082	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	380.6526	402.9882	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	305.6132	323.7914	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	65.1023	52.4895	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	688.7622	635.0434	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	339.2299	359.0528	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	666.8718	615.4679	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	393.9606	416.5105	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	316.0483	332.3915	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	680.8259	630.7058	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	417.5426	441.4810	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	338.5203	356.8508	0.0000	0.0000	0	0.00		
			<u>1,147,978</u>					<u>40,000.00</u>	<u>0.00</u>	<u>15,146,526.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,255,126</b>					<b>42,221.00</b>	<b>30,989,610.60</b>	<b>22,065,040.00</b>	<b>83,891,430,110.00</b>
<b>Future</b>											
	Dec 2017	EUUS	Future	30	1.1850	1.1873	0.0000	0.0000	0	0.00	
				<u>30</u>				<u>0.00</u>	<u>0.00</u>	<u>649,050.00</u>	<u>7,292,611,135.00</u>
		<b>Total</b>	<b>30</b>					<b>0.00</b>	<b>0.00</b>	<b>649,050.00</b>	<b>7,292,611,135.00</b>
<b>Future</b>											
	Dec 2017	ZAAD	Future	15,928	10.3508	10.4216	10.4007	10.4007	50	520,035.00	

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>	
Mar 2018	ZAAD	Future	656	10.4974	10.5702	0.0000	0.0000	0	0.00	
Jun 2018	ZAAD	Future	5,012	10.6456	10.7205	0.0000	0.0000	106	1,130,225.00	
Dec 2018	ZAAD	Future	10,812	10.9450	11.0226	0.0000	0.0000	0	0.00	
			<u>32,408</u>					<u>156.00</u>	<u>1,650,260.00</u>	<u>3,457,625.00</u>
		<b>Total</b>	<b>32,408</b>					<b>156.00</b>	<b>1,650,260.00</b>	<b>3,490,002.00</b>
										<b>29,778,847,448.10</b>
<b>Future</b>										
Dec 2017	ZACA	Future	1,050	10.7426	10.7723	0.0000	0.0000	0	0.00	
Mar 2018	ZACA	Future	100	10.9121	10.9436	0.0000	0.0000	0	0.00	
			<u>1,150</u>					<u>0.00</u>	<u>0.00</u>	<u>122,503.00</u>
		<b>Total</b>	<b>1,150</b>					<b>0.00</b>	<b>0.00</b>	<b>122,503.00</b>
										<b>1,204,183,527.10</b>
<b>Future</b>										
Dec 2017	ZADK	Future	700	2.1743	2.1954	0.0000	0.0000	0	0.00	
			<u>700</u>					<u>0.00</u>	<u>0.00</u>	<u>10,370.00</u>
		<b>Total</b>	<b>700</b>					<b>0.00</b>	<b>0.00</b>	<b>10,370.00</b>
										<b>223,502,509.00</b>
<b>Future</b>										
Dec 2017	ZAEU	Future	110,525	16.1411	16.2990	16.3968	16.1582	755	12,352,830.40	
Mar 2018	ZAEU	Future	43,992	16.4760	16.6374	16.6100	16.5000	10	165,550.00	
Jun 2018	ZAEU	Future	796	16.8106	16.9765	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	Future	4,892	17.1572	17.3264	0.0000	0.0000	0	0.00	
Dec 2018	ZAEU	Future	1,928	17.4979	17.6718	0.0000	0.0000	0	0.00	
			<u>162,133</u>					<u>765.00</u>	<u>12,518,380.40</u>	<u>12,867,012.00</u>
										<b>181,525,171,541.20</b>
<b>Option</b>										
Dec 2017	ZAEU	14.00 Put	18,000	1.2385	0.5733	0.0000	0.0000	0	0.00	
Dec 2017	ZAEU	16.39 Call	18,000	157.9593	184.2278	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.05 Put	5,648	105.8261	85.3779	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	15.10 Put	19,510	114.2946	92.5274	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.39 Put	174,600	555.1297	481.0283	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	16.50 Call	643	591.2782	672.7512	0.0000	0.0000	0	0.00	
Mar 2018	ZAEU	17.00 Call	620	407.9913	466.3995	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.75 Put	54,507	37.6185	34.7110	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	13.97 Put	7,000	49.1683	44.8819	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.25 Put	54,507	199.1379	170.7888	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.44 Put	7,000	616.9721	547.0759	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	7,000	319.0271	354.0006	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	54,507	119.8468	133.6716	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	41,516	77.5930	67.5486	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	41,516	447.9787	399.2769	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	41,516	205.3582	216.9241	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME		
			546,090					0.00	0.00	6,003,698.00	0.00
		<b>Total</b>	<b>708,223</b>					<b>765.00</b>	<b>12,518,380.40</b>	18,870,710.00	181,525,171,541.20
<b>Future</b>											
	Dec 2017 ZAFR	Future	1,215	13.8403	13.9339	0.0000	0.0000	0	0.00		
			1,215					0.00	0.00	599,303.00	6,374,315,376.60
		<b>Total</b>	<b>1,215</b>					<b>0.00</b>	<b>0.00</b>	599,303.00	6,374,315,376.60
<b>Future</b>											
	Dec 2017 ZAGB	Future	212,267	18.4123	18.4892	18.5625	18.4820	2,514	46,615,148.00		
	Mar 2018 ZAGB	Future	13,065	18.7441	18.8232	18.8880	18.8880	100	1,888,800.00		
	Jun 2018 ZAGB	Future	4,422	19.0721	19.1538	19.1989	19.1989	10	191,989.00		
	Sep 2018 ZAGB	Future	3,576	19.4055	19.4883	0.0000	0.0000	0	0.00		
			233,330					2,624.00	48,695,937.00	9,276,286.00	154,551,006,584.50
<b>Option</b>											
	Dec 2017 ZAGB	18.20 Call	400	398.6736	465.6189	0.0000	0.0000	0	0.00		
	Dec 2017 ZAGB	19.80 Call	800	25.1640	32.5095	0.0000	0.0000	0	0.00		
	Mar 2018 ZAGB	17.00 Put	500	142.2868	130.5282	0.0000	0.0000	0	0.00		
	Mar 2018 ZAGB	19.00 Call	1,500	633.8352	663.7884	0.0000	0.0000	0	0.00		
	Mar 2018 ZAGB	20.14 Call	500	307.7936	321.6893	0.0000	0.0000	0	0.00		
			3,700					0.00	0.00	1,771,513.00	0.00
		<b>Total</b>	<b>237,030</b>					<b>2,624.00</b>	<b>48,695,937.00</b>	11,047,799.00	154,551,006,584.50
<b>Future</b>											
	Dec 2017 ZAJY	Future	195	0.1207	0.1219	0.0000	0.0000	0	0.00		
			195					0.00	0.00	952,980.00	10,619,392,867.80
		<b>Total</b>	<b>195</b>					<b>0.00</b>	<b>0.00</b>	952,980.00	10,619,392,867.80
<b>Future</b>											
	Jun 2018 ZAKS	Future	1,145	0.1315	0.1322	0.0000	0.0000	0	0.00		
	Sep 2018 ZAKS	Future	562	0.1314	0.1325	0.0000	0.0000	0	0.00		
			1,707					0.00	0.00	31,923.00	432,652,210.00
		<b>Total</b>	<b>1,707</b>					<b>0.00</b>	<b>0.00</b>	31,923.00	432,652,210.00
<b>Future</b>											
	Dec 2017 ZATR	Future	4,775	3.4865	3.4805	0.0000	0.0000	0	0.00		
	Mar 2018 ZATR	Future	433	3.4368	3.4292	0.0000	0.0000	0	0.00		
			5,208					0.00	0.00	233,314.00	843,471,050.50
		<b>Total</b>	<b>5,208</b>					<b>0.00</b>	<b>0.00</b>	233,314.00	843,471,050.50

<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>	
Dec 2017	ZAUM	Future	586	13.6212	13.7275	13.7275	13.7206	30	41,254,050.00	
Mar 2018	ZAUM	Future	133	13.8200	13.9290	13.9271	13.9271	5	6,963,550.00	
Jun 2018	ZAUM	Future	83	14.0176	14.1296	0.0000	0.0000	0	0.00	
			<u>802</u>					<u>35.00</u>	<u>48,217,600.00</u>	<u>145,072.00</u>
	<b>Total</b>		<b>802</b>					<b>35.00</b>	<b>48,217,600.00</b>	<b>149,595.00</b>
										<b>166,682,547,810.00</b>
<b>Future</b>										
Dec 2017	ZAUS	Future	940,234	13.6212	13.7275	13.8374	13.6202	36,829	506,304,997.70	
Mar 2018	ZAUS	Future	219,001	13.8200	13.9290	14.0423	13.8505	14,471	201,944,221.70	
Jun 2018	ZAUS	Future	121,453	14.0176	14.1296	14.1200	14.1200	6,070	85,715,109.00	
Sep 2018	ZAUS	Future	3,287	14.2165	14.3305	0.0000	0.0000	0	0.00	
			<u>1,283,975</u>					<u>57,370.00</u>	<u>793,964,328.40</u>	<u>159,605,314.00</u>
										<b>1,873,178,556,748.60</b>
<b>Option</b>										
Dec 2017	ZAUS	11.75 Put	1,000	1.1161	0.5452	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.00 Put	20,141	2.5555	1.2599	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.16 Put	550	4.2792	2.1367	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.20 Put	4,000	4.8585	2.4357	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.21 Put	18,000	5.0146	2.5166	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.40 Put	114,600	7.5405	4.3218	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.50 Put	16,416	9.1771	5.1586	0.0000	0.0000	4,500	0.00	
Dec 2017	ZAUS	12.56 Put	7,100	10.3593	5.7590	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.65 Put	1,819	12.4860	6.8346	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.75 Put	10,000	15.4777	8.3434	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	12.76 Put	550	15.8205	8.5164	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.00 Put	11,000	33.5511	14.4273	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.10 Put	41,000	49.8294	23.1114	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.18 Put	16,000	66.6019	32.7698	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.20 Call	7,000	492.5654	563.1260	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.20 Put	6,728	71.3654	35.6260	0.0000	0.0000	1,228	0.00	
Dec 2017	ZAUS	13.21 Put	5,000	73.8373	37.1262	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.22 Put	7,100	76.3689	38.6757	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.25 Call	16,141	455.5344	521.1295	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.35 Put	52,000	115.0439	63.7460	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.40 Put	114,600	132.8981	76.0947	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.50 Call	11,016	294.9873	333.3958	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.60 Call	4,000	242.8602	270.5434	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.64 Put	4,400	243.2347	160.0648	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.67 Put	640	260.1286	0.0000	0.0000	0.0000	1,280	0.00	
Dec 2017	ZAUS	13.76 Call	3,750	175.5558	188.4348	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.76 Put	3,000	314.3558	220.9348	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.80 Put	550	340.0960	244.4625	0.0000	0.0000	0	0.00	
Dec 2017	ZAUS	13.90 Put	2,600	408.5459	308.3638	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	13.93 Call	7,820	121.3543	126.3647	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Call	19,000	103.5512	106.3851	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	34,000	482.3512	378.8851	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.10 Call	100	82.0542	82.6549	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.27 Put	40,000	703.2518	595.5357	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.40 Call	1,000	39.2704	37.4161	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Call	8,000	30.3459	28.9328	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	909.1459	801.4328	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.63 Call	10,000	21.5639	20.7274	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.90 Call	1,500	10.4150	10.4654	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	8.2343	8.1667	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	6.6785	6.3453	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	3.3814	2.8859	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.60 Call	10,000	2.8835	2.3952	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	1.6177	1.2099	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	0.6809	0.4149	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	0.6504	0.3950	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	0.2463	0.1722	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	37.6714	33.8028	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	61.5858	53.9473	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	64.9952	56.8044	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,000	78.8966	64.6054	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	89.9171	74.0955	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	138.7815	116.8354	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	168.0200	142.7801	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	94,964	184.1537	157.1915	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	254.5845	219.0509	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	265.6150	228.9818	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	316.7977	275.3317	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	325.1619	282.9435	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	40,000	688.9283	751.9385	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	368.9283	322.9385	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	3,000	415.9256	366.1646	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,000	586.1118	641.5993	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	487.0630	432.0646	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	557.7260	610.9868	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	542.2493	482.9310	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.89 Call	1,000	501.4621	548.5259	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.89 Put	1,000	571.4621	509.5259	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	583.3535	520.5647	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	485.3647	530.9121	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	595.3647	531.9121	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>
Mar 2018	ZAUS	13.95 Put	1,000	607.4888	543.3804	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	625.8913	560.8073	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	450.8241	493.4573	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	669.8146	602.5016	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	432.6107	473.6752	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	741.5194	670.8527	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	754.8962	683.6403	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	36	388.3777	425.5359	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Put	65,000	768.3777	696.5359	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	781.9570	709.5384	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.25 Call	4,167	372.5136	408.2403	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	317.6554	348.2981	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	314.9948	345.3849	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	974.5608	894.9620	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	490	302.0065	331.1631	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	982.0065	902.1631	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	997.0143	916.6325	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	284.8889	312.1938	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	277.8515	304.3873	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	20,880	245.1943	268.7538	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Call	100	237.1592	259.9788	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.79 Put	100	1207.1592	1120.9788	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	223.7431	245.3204	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	216.4290	237.3257	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	214.6393	235.3691	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	207.6296	227.7069	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	199.2027	218.4896	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	181.8929	199.5492	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	160.3194	176.4517	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	134.7592	148.7007	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	65,000	130.1658	143.6464	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	122.5085	135.2194	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	110.4417	121.9287	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	3,276	84.6467	93.4903	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	73.8904	81.6187	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	14.4148	14.0558	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	29.8698	26.1507	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	67.9656	58.6285	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	97.9500	84.2937	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	120.3384	103.5522	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	190.5060	163.1284	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	247.1395	214.4903	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Jun 2018	ZAUS	13.00 Put	15,158	259.0757	225.3926	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	274.5241	239.5385	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	314.0278	275.8723	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	331.5114	292.0222	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	2,050	360.7504	319.1142	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	428.0258	379.3793	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	436.8969	387.6638	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	511.5468	457.6549	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	104,895	566.5808	509.5624	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	592.5776	534.1611	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	597.8503	539.1529	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	608.4677	549.2145	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	613.8083	554.2843	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	646.3711	585.2040	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	702.5097	638.6667	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	761.5820	694.4860	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	854.2855	783.5334	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.71 Call	50	474.1486	505.4825	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	447.6112	476.5496	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	377.1259	401.1773	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	370.7722	394.3802	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	314.7366	334.8314	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	296.5482	316.3347	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	254.2355	271.3661	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	204.7576	218.7701	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	180.3726	192.8365	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	177.2994	189.5718	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	169.3909	181.1600	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	166.5263	178.1141	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	154.7204	165.5574	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	104,895	134.4214	142.7740	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	129.5167	137.5884	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	117.7356	125.1345	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	114.1319	121.3265	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	109.2413	116.1584	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.00 Put	750	16.7566	16.8760	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	200.7103	174.0364	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.65 Put	1,550	211.4453	183.8883	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.85 Put	750	268.8579	238.5048	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.36 Put	2,179	440.1102	400.3471	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.65 Call	1,464	1132.3141	1195.6977	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	13.73 Put	2,500	604.7578	552.2453	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	15.97	Call	5,300	387.7166	412.0569	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.04	Call	1,550	375.5015	399.0830	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.08	Call	2,179	368.7141	391.8740	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.14	Call	750	358.7900	381.3230	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	17.02	Call	2,500	243.1716	258.3318	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00	Call	2,000	648.8380	683.2050	0.0000	0.0000	0	0.00	
				<u>2,746,639</u>				<u>7,008.00</u>	<u>0.00</u>	<u>40,536,180.00</u>	<u>0.00</u>
	<b>Total</b>			<b>4,030,614</b>				<b>64,378.00</b>	<b>793,964,328.40</b>	<b>200,141,494.00</b>	<b>1,873,178,556,748.60</b>

<b>Grand Total</b>				<b>6,583,181</b>				<b>110,225.00</b>	<b>936,521,485.40</b>	<b>268,023,725</b>	<b>2,565,648,810,591.10</b>
--------------------	--	--	--	------------------	--	--	--	-------------------	-----------------------	--------------------	-----------------------------