



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jan 2018	DAAD	Future	5	10.3443	10.3171	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	10.4128	10.3862	0.0000	0.0000	0	0.00
			<u>51</u>					<u>0.00</u>	<u>0.00</u>
									<u>77 060.00</u>
		<b>Total</b>	<b>51</b>					<b>0.00</b>	<b>0.00</b>
									<b>146 060.00</b>
									<b>730 229 419.30</b>
<b>Future</b>									
Dec 2017	DAEU	Future	3	16.1515	15.9993	0.0000	0.0000	0	0.00
Dec 2017	DAEU	Future	800	16.1931	16.0400	0.0000	0.0000	0	0.00
Jan 2018	DAEU	Future	30	16.3294	16.1779	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	16.4819	16.3287	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	16.5334	16.3798	0.0000	0.0000	0	0.00
			<u>899</u>					<u>0.00</u>	<u>0.00</u>
									<u>248 727.00</u>
									<u>3 589 786 759.20</u>
<b>Option</b>									
Jan 2018	DAEU	15.80 Put	193,000	232.8538	288.2605	0.0000	0.0000	0	0.00
Feb 2018	DAEU	16.41 Put	114,748	545.0760	625.8888	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>
									<b>881 266.00</b>
									<b>3 589 786 759.20</b>
<b>Future</b>									
Dec 2017	DAGB	Future	10	18.3693	18.1377	0.0000	0.0000	0	0.00
Jan 2018	DAGB	Future	10	18.5422	18.3121	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	17	18.6426	18.4111	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	18.6921	18.4597	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>
									<b>260 868.00</b>
									<b>878 571 162.50</b>
<b>Future</b>									
Dec 2017	DAUS	Future	241	13.6895	13.5623	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	1,781	13.6915	13.5644	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	300	13.6997	13.5731	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	13.7039	13.5775	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	916	13.7167	13.5905	0.0000	0.0000	0	0.00		
Dec 2017	DAUS	Future	1,000	13.7210	13.5948	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	677	13.7338	13.6079	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	200	13.7444	13.6187	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	13.7465	13.6209	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	13.7508	13.6252	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	574	13.7570	13.6316	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	13.7591	13.6338	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	13.7633	13.6381	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	13.7780	13.6531	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	2,430	13.7906	13.6660	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	70	13.8179	13.6939	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	13.8223	13.6981	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	1,000	13.8509	13.7257	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	3,716	13.8838	13.7577	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	1,199	13.9139	13.7877	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	13.9699	13.8434	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	13.9829	13.8562	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	14.0066	13.8798	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	14.0497	13.9226	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	14.1130	13.9851	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	14.1196	13.9916	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	14.1591	14.0305	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	14.1701	14.0414	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	14.1833	14.0543	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	14.2119	14.0824	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	14.2515	14.1214	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	14.3137	14.1824	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	14.3741	14.2415	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	14.3831	14.2503	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	14.4166	14.2831	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	14.6329	14.4957	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	16.0020	15.8328	0.0000	0.0000	0	0.00		
			<u>107,722</u>					<u>0.00</u>	<u>0.00</u>	<u>6 923 722.00</u>	<u>83 962 243 041.00</u>

**Option**

Dec 2017	DAUS	13.78 Call	5,000	140.4949	115.7957	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.50 Put	60	213.5950	262.3844	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	2.1910	1.7482	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	101.1516	75.4565	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	60.6163	43.9568	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.50 Put	20,000	20.7261	27.5580	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>
Jan 2018	DAUS	13.25 Put	20,000	150.7677	184.5859	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	137.7271	169.5913	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	89.4129	67.7581	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	74.8263	56.2220	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	240.7560	195.6615	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	465.4455	535.4128	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	380.4624	443.0388	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	184.8672	223.1319	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	191.4886	230.5932	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	201.7091	242.0825	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	238.3140	282.9730	0.0000	0.0000	0	0.00
Feb 2018	DAUS	12.57 Put	242	45.1951	58.9119	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	126.3556	155.8522	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	155.5896	189.9305	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	83.5888	65.3602	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	55.0073	42.5748	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	37.2270	28.6266	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	32.5974	25.0279	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	176.5096	213.1423	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	431.5806	496.5202	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	167.3934	202.8393	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	468.8686	536.8370	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	116.3691	96.8087	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	413.3231	474.9408	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	497.0519	566.0570	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	695.2045	775.0458	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	692.9665	770.6552	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	280.0503	325.5173	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	1327.2195	1419.7156	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	168.6067	147.4044	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	525.4382	582.0702	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	265.4558	235.1817	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	196.4851	172.4882	0.0000	0.0000	0	0.00
May 2018	DAUS	12.74 Put	1,880	150.2312	172.0253	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	564.3092	622.3669	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	217.6763	191.9908	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	155.7379	177.7435	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	960.8632	1038.6457	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	207.7143	183.3467	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	549.9748	604.6317	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	294.3624	262.4271	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	220.2326	195.4307	0.0000	0.0000	0	0.00

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Jun 2018	DAUS	13.80 Put	1,000	571.2615	625.7570	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	15.62 Call	500	319.0170	287.8793	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	16.10 Call	500	242.7434	218.3083	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.19 Put	1,500	798.9442	864.6518	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	14.45 Put	1,500	959.0163	1031.5127	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.72 Call	1,500	349.2881	317.7276	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.94 Call	1,500	310.8479	282.4474	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	13.80 Put	1,000	590.4251	645.0343	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	15.82 Call	500	344.4527	313.8685	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	16.32 Call	500	266.3481	242.2306	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	12.32 Put	1,880	116.5299	134.5579	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.86 Put	1,880	624.3887	681.1304	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.18 Call	1,880	298.2277	271.8354	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	13.80 Put	1,000	606.9227	661.4011	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.05 Call	500	362.5467	331.6427	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	16.57 Call	500	283.8464	259.6782	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	13.80 Put	1,000	620.0349	674.1952	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.25 Call	500	378.7077	348.4989	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	16.80 Call	500	298.0813	274.0662	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	13.80 Put	1,000	632.6493	687.6343	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	16.47 Call	500	399.1708	369.8744	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	17.02 Call	500	319.8486	296.6091	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	11.90 Put	1,880	67.1329	78.4407	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.86 Put	1,880	663.6979	720.1951	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.81 Call	1,880	355.3311	329.6576	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	13.80 Put	1,000	643.5477	698.8207	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	16.70 Call	500	412.6862	384.3365	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	17.31 Call	500	328.6902	308.7293	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	13.80 Put	1,000	656.8723	711.6086	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	16.93 Call	500	434.7782	406.6379	0.0000	0.0000	0	0.00		
Dec 2018	DAUS	17.58 Call	500	349.9755	330.0129	0.0000	0.0000	0	0.00		
			<u>1,017,878</u>					<u>0.00</u>	<u>0.00</u>	<u>15 456 526.00</u>	<u>0.00</u>
<b>Total</b>			<b>1,125,600</b>					<b>0.00</b>	<b>0.00</b>	<b>22 380 248.00</b>	<b>83 962 243 041.00</b>
<b>Future</b>											
Dec 2017	EUUS	Future	0	1.1799	1.1797	0.0000	0.0000	30	354,030.00		
Mar 2018	EUUS	Future	15	1.1875	1.1872	0.0000	0.0000	45	534,555.00		
			<u>15</u>					<u>75.00</u>	<u>888,585.00</u>	<u>649 125.00</u>	<u>7 293 499 720.00</u>
<b>Total</b>			<b>15</b>					<b>75.00</b>	<b>888,585.00</b>	<b>649 125.00</b>	<b>7 293 499 720.00</b>
<b>Future</b>											
Dec 2017	ZAAD	Future	14,417	10.3005	10.2722	10.2225	10.2225	50	511,125.00		

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Mar 2018	ZAAD	Future	656	10.4432	10.4161	0.0000	0.0000	0	0.00
Jun 2018	ZAAD	Future	5,012	10.5895	10.5620	0.0000	0.0000	0	0.00
Dec 2018	ZAAD	Future	10,812	10.8895	10.8580	0.0000	0.0000	0	0.00
			<u>30,897</u>					<u>50.00</u>	<u>511,125.00</u>
		<b>Total</b>	<b>30,897</b>					<b>50.00</b>	<b>511,125.00</b>
									<b>3 459 686.00</b>
									<b>29 800 252 312.70</b>
<b>Future</b>									
Dec 2017	ZACA	Future	1,050	10.6556	10.7207	0.0000	0.0000	0	0.00
Mar 2018	ZACA	Future	350	10.8221	10.8895	0.0000	0.0000	0	0.00
			<u>1,400</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>1,400</b>					<b>0.00</b>	<b>0.00</b>
									<b>122 753.00</b>
									<b>1 206 903 077.10</b>
<b>Future</b>									
Dec 2017	ZADK	Future	550	2.1786	2.1576	0.0000	0.0000	0	0.00
			<u>550</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>550</b>					<b>0.00</b>	<b>0.00</b>
									<b>10 520.00</b>
									<b>226 735 309.00</b>
<b>Future</b>									
Dec 2017	ZAEU	Future	104,092	16.1612	16.0099	16.1070	16.0333	2,289	36,875,463.10
Mar 2018	ZAEU	Future	45,992	16.4966	16.3433	16.3840	16.3840	29	475,136.00
Jun 2018	ZAEU	Future	1,046	16.8301	16.6740	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	Future	5,142	17.1777	17.0160	0.0000	0.0000	0	0.00
Dec 2018	ZAEU	Future	1,928	17.5230	17.3551	0.0000	0.0000	0	0.00
			<u>158,200</u>					<u>2,318.00</u>	<u>37,350,599.10</u>
									<b>12 877 231.00</b>
									<b>181 690 525 376.60</b>
<b>Option</b>									
Dec 2017	ZAEU	14.00 Put	18,000	1.0503	2.4750	0.0000	0.0000	0	0.00
Dec 2017	ZAEU	16.39 Call	18,000	165.4635	138.3204	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.05 Put	5,648	106.4908	129.0566	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	15.10 Put	19,510	114.8898	138.8458	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	16.39 Put	174,600	550.8090	626.4137	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	16.50 Call	643	606.1976	534.7284	0.0000	0.0000	0	0.00
Mar 2018	ZAEU	17.00 Call	620	420.0511	366.8723	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.75 Put	54,507	35.4446	44.2339	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	13.97 Put	7,000	47.0335	57.5539	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	15.25 Put	54,507	198.5064	230.0581	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	16.44 Put	7,000	613.1395	684.2248	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	18.61 Call	7,000	326.8150	294.1283	0.0000	0.0000	0	0.00
Jun 2018	ZAEU	20.55 Call	54,507	122.2750	111.4225	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	14.25 Put	41,516	76.4991	89.3495	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	16.00 Put	41,516	446.9770	496.1031	0.0000	0.0000	0	0.00
Sep 2018	ZAEU	21.63 Call	41,516	208.6250	197.7607	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>704,290</b>					<b>2,318.00</b>	<b>37,350,599.10</b>	18 880 929.00	181 690 525 376.60
<b>Future</b>											
	Dec 2017 ZAFR	Future	1,502	13.8167	13.7191	0.0000	0.0000	0	0.00		
			1,502					0.00	0.00	599 703.00	6 379 813 136.60
		<b>Total</b>	<b>1,502</b>					<b>0.00</b>	<b>0.00</b>	599 703.00	6 379 813 136.60
<b>Future</b>											
	Dec 2017 ZAGB	Future	210,982	18.3790	18.1483	18.3391	18.2343	785	14,327,031.20		
	Mar 2018 ZAGB	Future	13,065	18.7066	18.4740	0.0000	0.0000	0	0.00		
	Jun 2018 ZAGB	Future	4,422	19.0315	18.7953	18.8600	18.8600	7	132,020.00		
	Sep 2018 ZAGB	Future	3,576	19.3645	19.1221	0.0000	0.0000	0	0.00		
			232,045					792.00	14,459,051.20	9 280 301.00	154 624 705 770.20
<b>Option</b>											
	Dec 2017 ZAGB	18.20 Call	400	368.1048	241.1960	0.0000	0.0000	800	0.00		
	Dec 2017 ZAGB	19.80 Call	800	19.8213	13.3654	0.0000	0.0000	800	0.00		
	Mar 2018 ZAGB	17.00 Put	500	156.6370	192.1104	0.0000	0.0000	0	0.00		
	Mar 2018 ZAGB	19.00 Call	1,500	623.6243	522.6404	0.0000	0.0000	0	0.00		
	Mar 2018 ZAGB	20.14 Call	500	300.2176	244.9666	0.0000	0.0000	0	0.00		
			3,700					1,600.00	0.00	1 773 113.00	0.00
		<b>Total</b>	<b>235,745</b>					<b>2,392.00</b>	<b>14,459,051.20</b>	11 053 414.00	154 624 705 770.20
<b>Future</b>											
	Dec 2017 ZAJY	Future	195	0.1216	0.1209	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	0.1322	0.1308	0.0000	0.0000	0	0.00		
	Sep 2018 ZAKS	Future	562	0.1315	0.1304	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>											
	Mar 2018 ZATR	Future	433	3.4871	3.4677	0.0000	0.0000	0	0.00		
			433					0.00	0.00	238 089.00	860 198 353.00
		<b>Total</b>	<b>433</b>					<b>0.00</b>	<b>0.00</b>	238 089.00	860 198 353.00
<b>Future</b>											
	Dec 2017 ZAUM	Future	591	13.6975	13.5710	0.0000	0.0000	10	13,571,000.00		

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Mar 2018	ZAUM	Future	143	13.8924	13.7663	0.0000	0.0000	0	0.00
Jun 2018	ZAUM	Future	83	14.0888	13.9613	0.0000	0.0000	0	0.00
			<u>817</u>					<u>10.00</u>	<u>13,571,000.00</u>
		<b>Total</b>	<b>817</b>					<b>10.00</b>	<b>13,571,000.00</b>
									<u>149 705.00</u>
									<u>166 832 027 160.00</u>
<b>Future</b>									
Dec 2017	ZAUS	Future	899,511	13.6975	13.5710	13.7075	13.5767	41,143	561,297,344.70
Mar 2018	ZAUS	Future	222,811	13.8924	13.7663	13.8281	13.7736	2,261	31,266,031.60
Jun 2018	ZAUS	Future	119,562	14.0888	13.9613	0.0000	0.0000	1,000	13,970,800.00
Sep 2018	ZAUS	Future	3,287	14.2891	14.1583	0.0000	0.0000	0	0.00
			<u>1,245,171</u>					<u>44,404.00</u>	<u>606,534,176.30</u>
									<u>159 795 622.00</u>
									<u>1 875 765 724 412.50</u>
<b>Option</b>									
Dec 2017	ZAUS	11.75 Put	1,000	0.9374	1.6920	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.00 Put	20,141	2.1130	3.7077	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.16 Put	550	3.5115	6.0408	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.20 Put	4,000	3.9805	6.8124	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.21 Put	18,000	4.1068	6.9688	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.40 Put	114,600	7.0183	10.7258	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.50 Put	16,416	8.6478	13.5161	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.56 Put	7,100	9.8264	15.5492	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.65 Put	1,819	11.9456	19.2229	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.75 Put	10,000	14.9191	24.3939	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	12.76 Put	550	15.2591	24.9855	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.00 Put	11,000	26.6734	53.6708	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.10 Put	41,000	40.1210	74.5000	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.18 Put	16,000	54.1758	94.9784	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.20 Call	7,000	555.6998	471.6646	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.20 Put	6,728	58.1998	100.6646	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.21 Put	5,000	60.2917	103.5953	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.22 Put	7,100	62.4388	106.5851	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.25 Call	16,141	516.7142	436.9123	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.35 Put	52,000	95.6126	150.9883	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.40 Put	114,600	111.1362	170.8869	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.50 Call	11,116	344.5964	286.5004	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.52 Put	21,000	155.0938	225.1963	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.53 Put	3,700	159.1949	230.1406	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.56 Put	3,700	171.9056	245.5061	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.60 Call	4,000	287.3115	238.2789	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.64 Put	4,400	208.8098	290.0529	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.67 Put	640	223.7738	307.7768	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.76 Call	3,750	210.4317	175.1405	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.76 Put	3,000	272.9317	364.1405	0.0000	0.0000	0	0.00

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Dec 2017	ZAUS	13.80 Put	550	296.6238	390.6634	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.90 Put	2,600	360.1880	460.6588	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	13.93 Call	7,820	147.9075	123.6258	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Call	19,000	127.0156	106.4861	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.00 Put	34,000	429.5156	535.4861	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.27 Put	40,000	640.7188	757.0740	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.40 Call	1,000	49.7281	41.8618	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Call	8,000	39.1901	32.2470	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.50 Put	2,055	841.6901	961.2470	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.63 Call	10,000	28.6481	22.7118	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	14.90 Call	1,500	14.8232	10.5666	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.00 Call	4,580	11.6004	8.8373	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.11 Call	1,900	9.1640	7.3150	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.50 Call	25,457	4.6100	3.9818	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	15.60 Call	10,000	3.9205	3.4583	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	16.00 Call	117,200	2.1681	2.0830	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.13 Call	18,000	0.6940	1.3762	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	17.24 Call	33,000	0.6436	1.3706	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	18.06 Call	2,055	0.2557	0.5488	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.00 Put	225,000	35.7425	41.2796	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.36 Put	20,880	59.0483	68.0613	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.40 Put	2,500	62.3717	71.8863	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.50 Put	26,000	71.4580	86.7418	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.57 Put	3,000	81.5376	98.4453	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.82 Put	10,323	126.5190	149.9633	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	12.94 Put	5,000	153.5952	180.5816	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.00 Put	104,866	168.5816	197.4270	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.22 Put	15,000	232.6778	271.6374	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.25 Put	2,478	243.0622	283.0861	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.38 Put	2,500	291.4079	336.0874	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	299.3282	344.7301	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	40,000	733.2822	656.1955	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	340.8822	389.8955	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	3,000	385.6626	438.2841	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.70 Call	25,150	626.0387	556.1454	0.0000	0.0000	150	0.00
Mar 2018	ZAUS	13.72 Call	100	616.0110	546.8320	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.72 Put	100	443.6110	500.5320	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	453.7116	511.3418	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	596.3370	528.7460	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	581.9066	0.0000	0.0000	0.0000	6,000	0.00
Mar 2018	ZAUS	13.84 Put	1,000	506.0730	568.7436	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.89 Call	1,000	535.7995	474.9500	0.0000	0.0000	0	0.00



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Mar 2018	ZAUS	13.89 Put	1,000	533.3995	598.6500	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.91 Put	7,000	544.6903	610.8150	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	518.6525	459.3981	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	556.2525	623.0981	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	567.9302	635.4922	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	585.6711	654.2963	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	10,000	490.0438	433.2735	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.02 Call	55	482.1288	426.0581	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	628.0744	699.1404	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	462.8456	408.4954	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	444.2564	391.5993	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	697.4747	772.2476	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	710.4458	785.8724	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	36	415.9223	365.8999	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Put	65,000	723.5223	799.5999	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	736.7032	813.4233	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.25 Call	4,167	399.0649	350.6422	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	340.6499	297.9715	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	337.8084	295.4208	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	924.2777	1009.2352	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	490	323.9504	283.1143	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	931.5504	1016.8143	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	946.1583	1032.0355	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	305.4601	266.7305	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	297.8501	259.9975	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	20,880	262.7749	228.8029	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.86 Call	15,000	239.6972	208.3545	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	231.8225	201.3869	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	229.8945	199.6848	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	222.3439	193.0144	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	213.2620	185.0003	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	194.5939	168.5620	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	171.8248	147.7451	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	144.5314	123.6267	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	65,000	139.5643	119.3014	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.57 Call	6,000	131.2834	112.1009	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	118.2256	100.7736	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	3,276	90.3012	76.6588	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	78.6565	66.6505	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	13.6938	14.7590	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	27.0952	32.1753	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	63.1821	72.7384	0.0000	0.0000	0	0.00

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Jun 2018	ZAUS	12.25 Put	104,895	91.8957	104.4759	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	113.4353	128.0982	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	179.8202	202.3805	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	233.4797	261.1040	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	244.8108	273.4519	0.0000	0.0000	15,200	0.00
Jun 2018	ZAUS	13.05 Put	1,250	259.4823	289.4187	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	297.0605	330.1830	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	313.7138	348.1954	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	2,050	341.5921	379.5461	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	404.7025	448.6636	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	413.2018	457.7645	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	484.8260	534.2288	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	104,895	537.7739	590.4901	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	562.8237	617.0397	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	567.9024	622.4224	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	578.1402	633.2553	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	583.2951	638.7093	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	614.7265	671.9198	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	668.9927	729.4827	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	725.9051	789.6664	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	815.9563	883.9906	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.53 Call	7,600	555.4101	0.0000	0.0000	0.0000	7,600	0.00
Jun 2018	ZAUS	14.71 Call	50	499.4810	452.3763	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.81 Call	500	471.2541	426.7382	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.11 Call	760	396.8232	358.7370	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.14 Call	2,700	390.1019	352.6133	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.43 Call	15,000	331.1832	298.0391	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.53 Call	965	312.2266	280.5218	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	15.79 Call	40,000	267.5152	239.8342	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.16 Call	5,183	215.1596	192.3824	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.38 Call	750	189.3285	169.0543	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.41 Call	300	186.0741	166.1201	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.49 Call	7,420	177.6940	158.5649	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.52 Call	66	174.6574	155.8303	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.65 Call	500	162.1462	144.5692	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	16.92 Call	104,895	139.9992	125.6617	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.00 Call	3,500	134.7782	120.9379	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.21 Call	500	122.2348	109.5986	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.28 Call	5,630	118.3984	106.1325	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	17.38 Call	7,028	113.1936	101.4313	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	11.00 Put	750	16.5456	17.1102	0.0000	0.0000	0	0.00
Sep 2018	ZAUS	12.61 Put	5,300	190.1133	216.2449	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	12.65 Put	1,550	200.5444	227.5594	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	12.85 Put	750	258.0918	285.9562	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.36 Put	2,179	422.8876	462.8131	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.65 Call	1,464	1181.9886	1101.3928	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	13.73 Put	2,500	580.5706	632.8811	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	15.97 Call	5,300	407.4502	374.4048	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.04 Call	1,550	394.5984	362.5176	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.08 Call	2,179	387.4566	355.9109	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	16.14 Call	750	377.0048	346.2479	0.0000	0.0000	0	0.00	
Sep 2018	ZAUS	17.02 Call	2,500	255.0131	234.1139	0.0000	0.0000	0	0.00	
Dec 2019	ZAUS	20.00 Call	2,000	656.9079	627.0047	0.0000	0.0000	0	0.00	
			<u>2,824,842</u>					<u>28,950.00</u>	<u>0.00</u>	<u>40 656 283.00</u>
	<b>Total</b>		<b>4,070,013</b>					<b>73,354.00</b>	<b>606,534,176.30</b>	<b>200 451 905.00</b>
										<b>1 875 765 724 412.50</b>

<b>Grand Total</b>			<b>6,481,937</b>					<b>78,199.00</b>	<b>673 314 536.60</b>	<b>268,672,999</b>	<b>2,568,745,794,419.20</b>
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