



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-December-2017

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
<b>Future</b>									
Jan 2018	DAAD	Future	5	9.8756	10.2343	0.0000	0.0000	0	0.00
Feb 2018	DAAD	Future	46	9.9406	10.3018	0.0000	0.0000	0	0.00
			<u>51</u>					<u>0.00</u>	<u>0.00</u>
		<b>Total</b>	<b>51</b>					<b>0.00</b>	<b>0.00</b>
									77 060.00
									730 229 419.30
<b>Future</b>									
Dec 2017	DAEU	Future	800	15.1656	15.6938	0.0000	0.0000	0	0.00
Jan 2018	DAEU	Future	30	15.3090	15.8363	0.0000	0.0000	0	0.00
Feb 2018	DAEU	Future	44	15.3580	15.8885	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	63	15.4482	15.9818	0.0000	0.0000	0	0.00
Mar 2018	DAEU	Future	3	15.4951	16.0309	0.0000	0.0000	0	0.00
			<u>940</u>					<u>0.00</u>	<u>0.00</u>
									248 783.00
									3 590 684 758.70
<b>Option</b>									
Jan 2018	DAEU	15.80 Put	193,000	732.8528	456.1517	0.0000	0.0000	0	0.00
Jan 2018	DAEU	16.50 Call	15,150	106.8884	245.6138	0.0000	0.0000	15,150	0.00
Feb 2018	DAEU	16.41 Put	114,748	1210.3830	855.5928	0.0000	0.0000	0	0.00
			<u>322,898</u>					<u>15,150.00</u>	<u>0.00</u>
		<b>Total</b>	<b>323,838</b>					<b>15,150.00</b>	<b>0.00</b>
									647 689.00
									0.00
<b>Future</b>									
Jan 2018	DAGB	Future	10	17.3651	17.8968	0.0000	0.0000	4	69,264.00
Mar 2018	DAGB	Future	17	17.4574	17.9943	0.0000	0.0000	0	0.00
Mar 2018	DAGB	Future	38	17.5017	18.0390	0.0000	0.0000	0	0.00
			<u>65</u>					<u>4.00</u>	<u>69,264.00</u>
		<b>Total</b>	<b>65</b>					<b>4.00</b>	<b>69,264.00</b>
									53 575.00
									878 926 331.50
<b>Future</b>									
Dec 2017	DAUS	Future	0	12.8293	13.2974	0.0000	0.0000	300	3,858,000.00
Dec 2017	DAUS	Future	221	12.8293	13.3073	0.0000	0.0000	0	0.00
Dec 2017	DAUS	Future	916	12.8386	13.3208	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	1,000	12.8417	13.3242	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	436	12.8546	13.3344	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	220	12.8653	13.3428	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	1,126	12.8675	13.3445	0.0000	0.0000	626	8,079,182.00		
Jan 2018	DAUS	Future	241	12.8718	13.3479	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	574	12.8782	13.3530	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	500	12.8804	13.3547	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	241	12.8846	13.3581	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	70	12.8992	13.3727	0.0000	0.0000	0	0.00		
Jan 2018	DAUS	Future	2,430	12.9110	13.3855	0.0000	0.0000	164	2,113,878.00		
Feb 2018	DAUS	Future	70	12.9368	13.4133	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	10	12.9407	13.4176	0.0000	0.0000	0	0.00		
Feb 2018	DAUS	Future	1,000	12.9662	13.4442	0.0000	0.0000	0	0.00		
Mar 2018	DAUS	Future	5,397	12.9954	13.4742	0.0000	0.0000	2,756	35,909,302.00		
Mar 2018	DAUS	Future	1,199	13.0228	13.5031	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	70	13.0741	13.5575	0.0000	0.0000	0	0.00		
Apr 2018	DAUS	Future	110	13.0859	13.5701	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	70	13.1076	13.5931	0.0000	0.0000	0	0.00		
May 2018	DAUS	Future	181	13.1471	13.6349	0.0000	0.0000	0	0.00		
Jun 2018	DAUS	Future	445	13.2045	13.6961	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	100	13.2105	13.7026	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,800	13.2464	13.7412	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,500	13.2544	13.7498	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	70	13.2564	13.7519	0.0000	0.0000	0	0.00		
Jul 2018	DAUS	Future	1,853	13.2683	13.7648	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	70	13.2943	13.7926	0.0000	0.0000	0	0.00		
Aug 2018	DAUS	Future	1,336	13.3302	13.8313	0.0000	0.0000	0	0.00		
Sep 2018	DAUS	Future	1,295	13.3864	13.8915	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	70	13.4414	13.9500	0.0000	0.0000	0	0.00		
Oct 2018	DAUS	Future	225	13.4496	13.9587	0.0000	0.0000	0	0.00		
Nov 2018	DAUS	Future	70	13.4801	13.9912	0.0000	0.0000	0	0.00		
Feb 2019	DAUS	Future	70	13.6741	14.1976	0.0000	0.0000	0	0.00		
Jul 2020	DAUS	Future	84,000	14.8920	15.5081	0.0000	0.0000	0	0.00		
			<u>108,986</u>					<u>3,846.00</u>	<u>49,960,362.00</u>	<u>6 932 719.00</u>	<u>84 082 565 262.40</u>

Option

Dec 2017	DAUS	13.50 Put	60	744.3013	425.0763	0.0000	0.0000	0	0.00
Dec 2017	DAUS	18.02 Call	60	0.2495	1.3641	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.10 Put	100	473.3527	229.6901	0.0000	0.0000	0	0.00
Dec 2017	DAUS	13.56 Call	100	103.0588	236.5618	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.50 Call	150	22.0541	51.0506	0.0000	0.0000	0	0.00
Dec 2017	DAUS	14.80 Call	200	14.4794	30.7213	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.50 Put	20,000	167.8971	74.0741	0.0000	0.0000	0	0.00

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Jan 2018	DAUS	13.25 Put	20,000	580.5614	319.0153	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.20 Put	2,000	546.3263	297.6996	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.76 Call	1,000	19.3693	49.3939	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.88 Call	1,000	16.0700	41.4512	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.50 Put	238	773.2554	470.2971	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Call	238	105.2625	236.5537	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.12 Call	50,000	60.5885	144.9953	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Put	20,000	1105.4303	746.6183	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.75 Put	18,000	977.9008	640.5789	0.0000	0.0000	0	0.00
Jan 2018	DAUS	12.80 Put	25,000	330.6713	172.2089	0.0000	0.0000	34,000	0.00
Jan 2018	DAUS	13.16 Put	19,500	541.8336	310.7432	0.0000	0.0000	35,000	0.00
Jan 2018	DAUS	13.20 Put	17,000	568.4368	329.2966	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.25 Put	107,000	602.4675	353.3731	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.27 Put	154,000	616.3154	363.2774	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.30 Put	40,904	637.3296	378.4235	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.40 Put	168,000	709.4198	431.4130	0.0000	0.0000	0	0.00
Jan 2018	DAUS	13.90 Call	42,000	118.4988	240.3687	0.0000	0.0000	0	0.00
Jan 2018	DAUS	14.00 Call	23,300	104.3354	214.3018	0.0000	0.0000	40,800	0.00
Jan 2018	DAUS	14.25 Call	31,967	75.2058	159.8166	0.0000	0.0000	29,000	0.00
Feb 2018	DAUS	12.57 Put	242	227.1959	112.1413	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.04 Put	234	466.9034	260.1544	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.15 Put	3,496	536.5804	307.4737	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.22 Call	242	17.6528	45.6352	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.52 Call	2,723	11.1899	29.0441	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.79 Call	234	10.1653	19.0817	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.88 Call	773	9.8898	16.5454	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.20 Put	35,000	574.2082	335.1194	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Put	35,000	1025.1815	687.3352	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.16 Put	1,880	550.3438	319.1749	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.86 Put	1,880	1075.9746	731.0292	0.0000	0.0000	0	0.00
Feb 2018	DAUS	15.05 Call	1,880	27.4870	69.4921	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.75 Put	20,000	986.4236	656.8688	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.90 Put	20,000	1109.4329	760.7386	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.20 Put	20,000	1367.7632	988.0972	0.0000	0.0000	0	0.00
Feb 2018	DAUS	13.80 Call	8,500	200.3721	349.9886	0.0000	0.0000	0	0.00
Feb 2018	DAUS	14.18 Put	90,000	1350.4789	979.9118	0.0000	0.0000	0	0.00
Mar 2018	DAUS	13.40 Put	100,000	734.3838	464.2981	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.00 Put	1,000	2056.2167	1653.0788	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.81 Call	2,000	71.7129	117.0220	0.0000	0.0000	0	0.00
Apr 2018	DAUS	13.80 Put	1,000	1053.7701	747.4207	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.23 Call	500	117.0289	187.1625	0.0000	0.0000	0	0.00
Apr 2018	DAUS	15.66 Call	500	85.4931	137.1188	0.0000	0.0000	0	0.00

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May 2018	DAUS	12.74 Put	1,880	401.0866	244.6183	0.0000	0.0000	0	0.00
May 2018	DAUS	13.86 Put	1,880	1100.9885	790.2145	0.0000	0.0000	0	0.00
May 2018	DAUS	15.63 Call	1,880	96.8691	153.0426	0.0000	0.0000	0	0.00
May 2018	DAUS	12.75 Put	11,000	409.1242	250.9982	0.0000	0.0000	0	0.00
May 2018	DAUS	14.50 Put	11,000	1613.8247	1245.2766	0.0000	0.0000	0	0.00
May 2018	DAUS	15.76 Call	11,000	93.5360	146.4477	0.0000	0.0000	0	0.00
May 2018	DAUS	13.80 Put	1,000	1060.9021	762.4550	0.0000	0.0000	0	0.00
May 2018	DAUS	15.43 Call	500	138.0589	211.0932	0.0000	0.0000	0	0.00
May 2018	DAUS	15.89 Call	500	103.0649	156.9418	0.0000	0.0000	0	0.00
Jun 2018	DAUS	13.80 Put	1,000	1068.0583	776.4483	0.0000	0.0000	0	0.00
Jun 2018	DAUS	15.62 Call	500	157.4833	232.7832	0.0000	0.0000	0	0.00
Jun 2018	DAUS	16.10 Call	500	121.5771	176.1875	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.19 Put	1,500	1359.6637	1034.5194	0.0000	0.0000	0	0.00
Jul 2018	DAUS	14.45 Put	1,500	1563.3985	1215.2935	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.72 Call	1,500	179.7637	259.6869	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.94 Call	1,500	159.9262	230.5362	0.0000	0.0000	0	0.00
Jul 2018	DAUS	13.80 Put	1,000	1074.6816	789.6225	0.0000	0.0000	0	0.00
Jul 2018	DAUS	15.82 Call	500	179.0274	257.0397	0.0000	0.0000	0	0.00
Jul 2018	DAUS	16.32 Call	500	142.5883	197.8975	0.0000	0.0000	0	0.00
Aug 2018	DAUS	12.32 Put	1,880	293.1424	185.0451	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.86 Put	1,880	1117.8871	828.0017	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.18 Call	1,880	159.5947	222.7247	0.0000	0.0000	0	0.00
Aug 2018	DAUS	13.80 Put	1,000	1080.6448	800.9060	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.05 Call	500	196.1320	274.3336	0.0000	0.0000	0	0.00
Aug 2018	DAUS	16.57 Call	500	159.3509	214.1020	0.0000	0.0000	0	0.00
Sep 2018	DAUS	13.80 Put	1,000	1085.0793	810.0091	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.25 Call	500	212.2562	290.1071	0.0000	0.0000	0	0.00
Sep 2018	DAUS	16.80 Call	500	173.3838	229.0568	0.0000	0.0000	0	0.00
Oct 2018	DAUS	13.80 Put	1,000	1088.6847	818.7581	0.0000	0.0000	0	0.00
Oct 2018	DAUS	16.47 Call	500	233.0400	310.0173	0.0000	0.0000	0	0.00
Oct 2018	DAUS	17.02 Call	500	193.4651	251.7579	0.0000	0.0000	0	0.00
Nov 2018	DAUS	11.90 Put	1,880	205.7820	116.3392	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.86 Put	1,880	1128.4523	853.9240	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.81 Call	1,880	212.6339	277.2103	0.0000	0.0000	0	0.00
Nov 2018	DAUS	13.80 Put	1,000	1091.7320	825.3827	0.0000	0.0000	0	0.00
Nov 2018	DAUS	16.70 Call	500	249.1442	323.7368	0.0000	0.0000	0	0.00
Nov 2018	DAUS	17.31 Call	500	206.1363	263.1433	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.65 Put	20,000	997.4520	745.7962	0.0000	0.0000	0	0.00
Dec 2018	DAUS	15.69 Call	20,000	378.0901	501.9002	0.0000	0.0000	0	0.00
Dec 2018	DAUS	13.80 Put	1,000	1097.2840	834.7350	0.0000	0.0000	0	0.00
Dec 2018	DAUS	16.93 Call	500	270.3733	343.7576	0.0000	0.0000	0	0.00
Dec 2018	DAUS	17.58 Call	500	225.5440	283.3150	0.0000	0.0000	0	0.00

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			1,220,821					138,800.00	0.00	15 918 442.00	0.00	
		<b>Total</b>	<b>1,329,807</b>					<b>142,646.00</b>	<b>49,960,362.00</b>	22 851 161.00	84 082 565 262.40	
<b>Future</b>												
	Mar 2018	EUUS	Future	15	1.1890	1.1864	0.0000	0.0000	0	0.00		
				15					0.00	0.00	649 125.00	7 293 499 720.00
		<b>Total</b>	<b>15</b>					<b>0.00</b>	<b>0.00</b>	649 125.00	7 293 499 720.00	
<b>Future</b>												
	Dec 2017	ZAAD	Future	0	9.8368	10.1923	9.9730	9.9730	2,351	23,138,302.40		
	Mar 2018	ZAAD	Future	11,438	9.9677	10.3298	10.2119	9.9311	173	1,744,530.20		
	Jun 2018	ZAAD	Future	7,682	10.1034	10.4739	0.0000	0.0000	0	0.00		
	Dec 2018	ZAAD	Future	10,812	10.3788	10.7675	0.0000	0.0000	0	0.00		
				29,932					2,524.00	24,882,832.60	3 495 419.00	30 170 912 736.10
		<b>Total</b>	<b>29,932</b>					<b>2,524.00</b>	<b>24,882,832.60</b>	3 527 796.00	30 170 912 736.10	
<b>Future</b>												
	Dec 2017	ZACA	Future	0	9.9774	10.3816	0.0000	0.0000	550	5,487,570.00		
	Mar 2018	ZACA	Future	250	10.1344	10.5464	0.0000	0.0000	0	0.00		
				250					550.00	5,487,570.00	124 903.00	1 229 432 717.10
		<b>Total</b>	<b>250</b>					<b>550.00</b>	<b>5,487,570.00</b>	124 903.00	1 229 432 717.10	
<b>Future</b>												
	Dec 2017	ZADK	Future	0	2.0348	2.1131	2.0593	2.0593	200	4,094,100.00		
				0					200.00	4,094,100.00	11 470.00	246 865 209.00
		<b>Total</b>	<b>0</b>					<b>200.00</b>	<b>4,094,100.00</b>	11 470.00	246 865 209.00	
<b>Future</b>												
	Dec 2017	ZAEU	Future	0	15.1468	15.6599	15.4614	15.3091	85,403	1,296,023,740.50		
	Mar 2018	ZAEU	Future	86,900	15.4610	15.9950	15.8135	15.4400	10,708	167,908,331.20		
	Jun 2018	ZAEU	Future	9,805	15.7700	16.3188	0.0000	0.0000	0	0.00		
	Sep 2018	ZAEU	Future	5,392	16.0876	16.6578	0.0000	0.0000	0	0.00		
	Dec 2018	ZAEU	Future	1,928	16.4070	16.9939	0.0000	0.0000	0	0.00		
				104,025					96,111.00	1,463,932,071.70	13 244 000.00	187 540 043 732.00
<b>Option</b>												
	Mar 2018	ZAEU	15.05 Put	5,648	347.6654	212.7435	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	15.10 Put	19,510	369.7793	226.8576	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.39 Put	174,600	1191.6181	851.1497	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	16.50 Call	643	239.9820	420.2252	0.0000	0.0000	0	0.00		
	Mar 2018	ZAEU	17.00 Call	620	159.4250	287.8489	0.0000	0.0000	0	0.00		
	Jun 2018	ZAEU	13.75 Put	54,507	89.7121	62.7778	0.0000	0.0000	0	0.00		

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Jun 2018	ZAEU	13.97 Put	7,000	115.1674	81.8357	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	15.25 Put	54,507	478.4160	326.9026	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	16.44 Put	7,000	1180.3254	875.8860	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	18.61 Call	7,000	149.6819	234.3753	0.0000	0.0000	0	0.00	
Jun 2018	ZAEU	20.55 Call	54,507	51.2656	86.9362	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	14.25 Put	166,283	190.5879	126.0991	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	15.85 Put	124,767	780.1502	560.8536	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	16.00 Put	41,516	863.8528	628.5019	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	19.56 Call	124,767	217.7199	292.3379	0.0000	0.0000	0	0.00	
Sep 2018	ZAEU	21.63 Call	41,516	113.2157	173.7994	0.0000	0.0000	0	0.00	
			<u>884,391</u>					<u>0.00</u>	<u>0.00</u>	<u>6 627 533.00</u>
		<b>Total</b>	<b>988,416</b>					<b>96,111.00</b>	<b>1,463,932,071.70</b>	<b>19 871 533.00</b>
										<b>187 540 043 732.00</b>
<b>Future</b>										
Dec 2017	ZAFR	Future	0	12.9981	13.4134	13.1524	13.1524	600	7,814,290.00	
Mar 2018	ZAFR	Future	1,215	13.2855	13.7157	0.0000	0.0000	0	0.00	
			<u>1,215</u>					<u>600.00</u>	<u>7,814,290.00</u>	<u>605 450.00</u>
		<b>Total</b>	<b>1,215</b>					<b>600.00</b>	<b>7,814,290.00</b>	<b>6 457 755 273.50</b>
<b>Future</b>										
Dec 2017	ZAGB	Future	0	17.2024	17.7220	17.5310	17.3687	31,133	535,803,298.80	
Mar 2018	ZAGB	Future	206,709	17.5142	18.0518	17.8801	17.4636	4,124	72,749,906.90	
Jun 2018	ZAGB	Future	7,360	17.8159	18.3688	18.1005	18.0055	284	5,140,145.00	
Sep 2018	ZAGB	Future	4,164	18.1235	18.6948	0.0000	0.0000	0	0.00	
			<u>218,233</u>					<u>35,541.00</u>	<u>613,693,350.70</u>	<u>9 723 256.00</u>
		<b>Total</b>	<b>218,233</b>					<b>35,541.00</b>	<b>613,693,350.70</b>	<b>162 706 922 639.40</b>
<b>Option</b>										
Mar 2018	ZAGB	17.00 Put	500	437.3404	275.8494	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	19.00 Call	1,500	250.4149	382.9233	0.0000	0.0000	0	0.00	
Mar 2018	ZAGB	20.14 Call	500	106.8680	174.0122	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	17.50 Put	500	763.5077	539.7412	0.0000	0.0000	0	0.00	
Jun 2018	ZAGB	20.40 Call	500	266.4444	363.2353	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>
		<b>Total</b>	<b>221,733</b>					<b>35,541.00</b>	<b>613,693,350.70</b>	<b>11 497 369.00</b>
										<b>162 706 922 639.40</b>
<b>Future</b>										
Dec 2017	ZAJY	Future	0	0.1140	0.1183	0.1153	0.1153	80	922,720.00	
Mar 2018	ZAJY	Future	195	0.1163	0.1206	0.1180	0.1160	85	1,001,680.00	
			<u>195</u>					<u>165.00</u>	<u>1,924,400.00</u>	<u>953 380.00</u>
		<b>Total</b>	<b>195</b>					<b>165.00</b>	<b>1,924,400.00</b>	<b>10 624 138 217.80</b>

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jun 2018	ZAKS	Future	1,145	0.1239	0.1276	0.0000	0.0000	0	0.00	
Sep 2018	ZAKS	Future	562	0.1238	0.1269	0.0000	0.0000	0	0.00	
			1,707					0.00	0.00	31 923.00
		<b>Total</b>	<b>1,707</b>					<b>0.00</b>	<b>0.00</b>	<b>31 923.00</b>
<b>Future</b>										
Mar 2018	ZATR	Future	433	3.3001	3.3865	0.0000	0.0000	0	0.00	
			433					0.00	0.00	238 189.00
		<b>Total</b>	<b>433</b>					<b>0.00</b>	<b>0.00</b>	<b>238 189.00</b>
<b>Future</b>										
Mar 2018	ZAUM	Future	409	13.0031	13.4822	0.0000	0.0000	10	13,324,500.00	
Jun 2018	ZAUM	Future	86	13.1826	13.6726	0.0000	0.0000	0	0.00	
			495					10.00	13,324,500.00	145 617.00
		<b>Total</b>	<b>495</b>					<b>10.00</b>	<b>13,324,500.00</b>	<b>150 140.00</b>
<b>Future</b>										
Dec 2017	ZAUS	Future	0	12.8273	13.2974	13.1300	12.7959	418,227	5,382,930,044.80	
Mar 2018	ZAUS	Future	947,860	13.0031	13.4822	13.3335	12.9577	426,675	5,600,890,651.60	
Jun 2018	ZAUS	Future	159,131	13.1826	13.6726	13.4500	13.1800	5,112	68,334,541.00	
Sep 2018	ZAUS	Future	4,162	13.3641	13.8677	13.7027	13.3600	280	3,766,679.00	
Mar 2019	ZAUS	Future	1,098	13.7452	14.2733	13.7533	13.6994	1,345	18,286,842.00	
			1,112,251					851,639.00	11,074,208,758.40	162 728 663.00
<b>Option</b>										
Dec 2017	ZAUS	13.90 Put	0	1072.7000	634.1315	0.0000	0.0000	2,600	0.00	
Mar 2018	ZAUS	12.00 Put	226,000	107.8925	60.1614	0.0000	0.0000	1,000	0.00	
Mar 2018	ZAUS	12.13 Put	5,460	137.3632	72.3835	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.36 Put	20,880	202.6411	109.9915	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.40 Put	2,500	216.5165	117.9710	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.50 Put	26,200	253.7250	139.7452	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.57 Put	3,000	281.9163	156.6021	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.82 Put	10,323	396.8981	228.3788	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	12.94 Put	5,000	459.8192	271.3923	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.00 Put	107,516	493.0880	294.9787	0.0000	0.0000	15,000	0.00	
Mar 2018	ZAUS	13.20 Call	1,000	417.2241	664.4028	0.0000	0.0000	1,000	0.00	
Mar 2018	ZAUS	13.20 Put	1,073	614.1241	382.2028	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.21 Put	5,460	620.4964	386.9092	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.22 Put	15,000	626.8979	391.6482	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.25 Put	45,478	646.2767	406.0598	0.0000	0.0000	0	0.00	
Mar 2018	ZAUS	13.32 Call	2,500	375.5882	603.0129	0.0000	0.0000	2,500	0.00	
Mar 2018	ZAUS	13.32 Put	7,500	692.4882	440.8129	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	13.38 Put	2,500	733.1684	471.8441	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.40 Put	7,500	746.9426	482.4408	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Call	35,000	320.4495	519.4777	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.50 Put	17,750	817.3495	537.2777	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.52 Put	7,200	831.7295	548.8321	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.60 Put	200,389	890.1961	596.2440	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.66 Call	10,000	278.0904	455.2247	0.0000	0.0000	1,770	0.00
Mar 2018	ZAUS	13.70 Call	25,150	268.3385	440.3146	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.72 Call	100	263.5914	433.0249	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.72 Put	100	980.4914	670.8249	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.74 Put	20,880	995.8255	683.6448	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.76 Call	4,000	254.3441	418.7733	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.79 Call	2,000	247.6200	408.3683	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.84 Put	1,000	1073.7091	749.3523	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.89 Call	0	226.4758	375.3786	0.0000	0.0000	2,000	0.00
Mar 2018	ZAUS	13.89 Put	0	1113.3758	783.1786	0.0000	0.0000	2,000	0.00
Mar 2018	ZAUS	13.91 Put	7,000	1129.3696	796.8845	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Call	100	218.5354	362.8891	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.93 Put	10,323	1145.4354	810.6891	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.95 Put	1,000	1161.5741	824.5912	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	13.98 Put	200	1185.9113	845.6261	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.00 Call	12,000	205.3197	341.9671	0.0000	0.0000	7,000	0.00
Mar 2018	ZAUS	14.02 Call	55	201.6971	336.2042	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.05 Put	500	1243.2828	895.5273	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.07 Call	100	192.9223	322.1904	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.12 Call	4,951	184.5411	308.7381	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.16 Put	750	1335.0089	976.1682	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.18 Put	41,000	1351.8798	991.1089	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Call	73	171.9100	288.3327	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.20 Put	65,000	1368.8100	1006.1327	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.22 Put	2,000	1385.7945	1021.2656	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.42 Call	5,460	140.6962	239.0566	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.44 Call	10,000	138.0948	235.0173	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.45 Call	17,000	136.8106	233.0223	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.49 Put	80,000	1618.6963	1233.0135	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Call	10,490	130.5728	223.3046	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.50 Put	400	1627.4728	1241.1046	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.52 Put	850	1645.0585	1257.3312	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.54 Call	7,500	125.7894	215.8246	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.57 Call	100	122.3194	210.3824	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.60 Call	100	118.9450	205.0798	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.75 Call	25,047	103.4483	180.5463	0.0000	0.0000	0	0.00



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Mar 2018	ZAUS	14.86 Call	15,000	93.4143	164.4251	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.90 Call	5,000	90.0197	158.6799	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.91 Call	18,718	89.1918	157.2751	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	14.95 Call	3,000	85.9563	151.7805	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.00 Call	6,126	82.0835	145.1789	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.11 Call	2,500	74.1910	131.6537	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.26 Call	2,500	64.6915	115.2366	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.46 Call	3,867	53.9838	96.5437	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.50 Call	40,000	52.0798	93.1957	0.0000	0.0000	25,000	0.00
Mar 2018	ZAUS	15.57 Call	6,000	48.9171	87.6229	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	15.69 Call	750	43.9368	78.8628	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.00 Call	13,176	33.4133	60.2267	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	16.16 Call	225,000	29.0851	52.4912	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.00 Put	750	35.6790	19.6008	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	11.50 Put	66	82.3663	48.1591	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.00 Put	137,000	171.0053	103.6526	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.12 Put	372	202.0829	122.4071	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.25 Put	104,895	239.8158	145.5246	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.30 Put	24,500	255.4814	155.2377	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.40 Put	12,603	288.7753	177.8759	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.50 Put	114,600	324.7128	202.7187	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.75 Put	66	432.7916	274.9583	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	12.96 Put	2,700	536.9203	347.5530	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.00 Put	30,358	558.0856	363.5434	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.05 Put	1,250	585.1320	384.1247	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.17 Put	965	652.7212	436.2010	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.20 Put	372	670.2984	449.8082	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.22 Put	15,000	682.1408	459.0070	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.30 Put	25,550	730.4566	496.8447	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.46 Put	5,183	831.5302	577.3946	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.48 Put	7,420	844.5636	587.9094	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.50 Put	114,600	857.6833	598.5262	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.64 Put	70,530	951.8794	675.5416	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.75 Put	104,895	1028.6423	739.9890	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.80 Put	500	1064.2981	770.2248	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.81 Put	40,000	1071.5210	776.3374	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.83 Put	300	1086.0210	788.6328	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.84 Put	500	1093.2978	794.8155	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	13.90 Put	1,000	1137.3327	832.3561	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.00 Put	6,130	1212.0898	896.6186	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.10 Put	7,028	1288.4640	962.9307	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	14.25 Put	2,000	1405.8613	1066.0353	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	14.53 Call	7,600	284.7042	412.8786	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.71 Call	50	253.5429	371.1268	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	14.81 Call	500	237.7926	349.9175	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.11 Call	760	196.4679	292.5603	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.14 Call	2,700	192.7790	287.1801	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.22 Call	372	183.3070	273.3303	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.30 Call	24,500	174.3355	260.1773	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.43 Call	15,000	160.7651	240.1960	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.50 Call	114,600	153.9394	230.1122	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.53 Call	965	151.1144	225.9312	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	15.79 Call	40,000	128.8960	192.9037	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.16 Call	5,183	106.4600	154.5898	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.38 Call	750	95.5462	135.8315	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.41 Call	300	94.1757	133.5800	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.49 Call	7,420	90.6462	128.3680	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.52 Call	66	89.3677	126.4824	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.65 Call	500	84.1065	118.7166	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	16.92 Call	104,895	74.4626	104.4909	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.00 Call	3,500	71.9020	100.7176	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.21 Call	500	63.2960	91.6527	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.28 Call	5,630	59.9629	88.8809	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	17.38 Call	7,028	55.4815	85.1176	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.00 Put	750	39.3437	21.4673	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	11.75 Put	73,314	154.0174	85.3053	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.61 Put	5,300	421.4272	282.4820	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.65 Put	1,550	437.6662	294.5886	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	12.85 Put	750	528.2803	360.1200	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.25 Put	73,314	739.5357	519.4050	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.36 Put	2,179	803.6580	571.5921	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.65 Call	1,464	697.8802	939.3945	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	13.73 Put	2,500	1036.2223	766.1820	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	15.97 Call	5,300	224.5237	311.3994	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.04 Call	1,550	217.8589	301.4189	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.08 Call	2,179	214.4044	295.8753	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.14 Call	750	209.3630	287.7801	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	16.29 Call	73,314	197.4580	268.6122	0.0000	0.0000	0	0.00		
Sep 2018	ZAUS	17.02 Call	2,500	151.4099	199.3963	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	12.96 Put	23,443	612.6892	437.3923	0.0000	0.0000	0	0.00		
Dec 2018	ZAUS	17.24 Call	23,443	223.9365	286.8556	0.0000	0.0000	0	0.00		
Dec 2019	ZAUS	20.00 Call	2,000	418.9086	547.9571	0.0000	0.0000	0	0.00		
			<u>2,931,647</u>					<u>59,870.00</u>	<u>0.00</u>	<u>42 262 775.00</u>	<u>0.00</u>

<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>		
		<b>Total</b>	<b>4,043,898</b>				<b>911,509.00</b>	<b>11,074,208,758.40</b>	204 991 438.00	1 915 307 943 077.20
		<b>Grand Total</b>	<b>6,942,050</b>				<b>1,205,010.00</b>	<b>13 259 391 499.40</b>	<b>275,178,945</b>	<b>2,623,440,308,028.70</b>